SEC MAIL PROCESSING
RECEIVED
AUG 18 2004
WASH. D.C. 20549 SECTION

FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

Park Place Securities Inc.	0001291394
Exact Name of Registrant as Specified in Charter	**Registrant CIK Number**
Form 8-K, August 17, 2004, Series 2004-WCW2	333-115827

Name of Person Filing the Document
(If Other than the Registrant)



PROCESSED
AUG 19 2004
THOMSON
FINANCIAL

BEST AVAILABLE COPY

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

Dated: AUGUST 17, 2004

PARK PLACE SECURITIES, INC.

By: _____
Name: John P. Grazer
Title: CFO

IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Collateral Term Sheets	P*

---

* The Collateral Term Sheets have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

59158014	5	O	6	5.45	162500	162140.09	8/1/2004	7/1/2034	917.57	360	360	89.78	8/1/2004	181000	1	10000	0	1	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	917.57
59158311	5	N	6	8	123250	123078.38	8/1/2004	7/1/2034	904.37	360	360	85	8/1/2004	145000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	904.37
59158550	1	O	6	6.4	100800	100613.68	8/1/2004	7/1/2034	630.51	360	360	90	7/1/2004	112000	1	0	0	1	6.4	0	0			0	0	0	0	0	630.51
59158834	1	O	6	6.3	436500	435262.95	7/1/2004	6/1/2034	2701.82	360	360	90	7/1/2004	485000	1	100000	0	1	6.3	8	6	6/1/2006	7/1/2006	6	6	1	12.3	6.3	2701.82
59158875	3	O	6	7.85	69350	69253.73	8/1/2004	7/1/2034	501.64	360	360	88.91	8/1/2004	78000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	501.64
59158891	1	N	6	10.15	159800	159662.48	8/1/2004	7/1/2034	1420.11	360	360	85	7/1/2004	188000	1	0	0	1	10.15	8	6	7/1/2007	8/1/2007	6	6	1	16.15	10.15	1420.11
59159111	1	N	6	7.5	98100	97953.94	8/1/2004	7/1/2034	685.93	360	360	90	8/1/2004	109000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	685.93
59159210	1	O	6	7	201400	201068.88	8/1/2004	7/1/2034	1339.92	360	360	95	9/1/2004	212000	1	11000	0	1	7	8	4.5	7/1/2006	8/1/2006	6	6	1	13	7	1339.92
59159251	1	N	8	8.05	130500	130238.21	7/1/2004	6/1/2034	962.12	360	360	90	7/1/2004	145000	1	300000	0	1	8.05	8	6	6/1/2006	7/1/2006	6	6	1	14.05	8.05	962.12
59159277	7	O	6	7.1	80750	80619.82	8/1/2004	7/1/2034	542.67	360	360	85	8/1/2004	95000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	542.67
59159293	1	O	1	8.225	80910	80753.36	7/1/2004	6/1/2034	606.43	360	360	90	8/1/2004	89900	1	110000	0	1	8.225	8	6	6/1/2006	7/1/2006	6	6	1	14.225	8.225	606.43
59159350	1	N	1	7.9	121500	121248.76	7/1/2004	6/1/2034	883.07	360	360	90	7/1/2004	138000	1	900000	0	1	7.9	0	0			0	0	0	0	0	883.07
59159517	1	O	1	5.5	321600	320694.37	8/1/2004	7/1/2034	1826.01	360	360	80	8/1/2004	402000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1826.01
59159580	2	O	1	6.2	272000	271477.48	8/1/2004	7/1/2034	1665.92	360	360	80	8/1/2004	340000	1	10000	0	2	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1665.92
59159699	7	O	6	8.45	97750	97629.9	8/1/2004	7/1/2034	748.16	360	360	81.46	8/1/2004	120000	1	10000	0	1	8.45	0	0			0	0	0	0	0	748.16
59159897	1	N	1	8.85	186300	186089.25	8/1/2004	7/1/2034	1478.95	360	360	90	7/1/2004	207000	1	0	0	1	8.85	0	0			0	0	0	0	0	1478.95
59159939	1	N	6	7.99	142200	141911.24	7/1/2004	6/1/2034	1042.43	360	360	90	7/1/2004	158000	1	400000	0	1	7.99	8	6	6/1/2006	7/1/2006	6	6	1	13.99	7.99	1042.43
59160077	1	O	6	8.65	161000	160810.18	8/1/2004	7/1/2034	1255.11	360	360	70	7/1/2004	230000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1255.11
59160275	5	O	1	6.8	123992	123779.96	8/1/2004	7/1/2034	808.34	360	360	80	8/1/2004	154990	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	808.34
59160853	3	O	1	8.7	175750	175647.83	8/1/2004	7/1/2034	1376.36	360	360	95	8/1/2004	285000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1376.36
59161075	1	O	6	6.65	374000	373341.45	8/1/2004	7/1/2034	2400.95	360	360	85	7/1/2004	440000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	2400.95
59161356	1	O	6	7.95	145000	144802.78	8/1/2004	7/1/2034	1058.91	360	360	61.7	8/1/2004	235000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1058.91
59161430	1	O	8	6.35	185250	184904.25	8/1/2004	7/1/2034	1152.7	360	360	95	7/1/2004	195000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1152.7
59161695	5	N	6	7.99	207000	206720.72	8/1/2004	7/1/2034	1517.45	360	360	90	7/1/2004	230000	1	0	0	1	7.99	8	6.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1517.45
59161838	2	O	6	9	441000	440516.41	8/1/2004	7/1/2034	3548.39	360	360	90	8/1/2004	490000	1	10000	0	2	9	8	8	7/1/2007	8/1/2007	6	6	1	15	9	3548.39
59161851	3	O	6	7.7	72000	71449.13	8/1/2004	7/1/2024	588.87	240	240	90	8/1/2004	80000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	588.87
59161950	1	O	1	9.8	71900	71833.33	8/1/2004	7/1/2034	620.38	360	360	89.99	8/1/2004	79900	1	10000	0	1	9.8	8	4.5	7/1/2006	8/1/2006	6	6	1	15.8	9.8	620.38
59162297	1	O	6	6.55	67500	67378.81	8/1/2004	7/1/2034	428.87	360	360	72.58	7/1/2004	93000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	428.87
59162438	2	N	1	9.4	59500	59435.92	8/1/2004	7/1/2034	495.98	360	360	85	8/1/2004	70000	1	10000	0	2	9.4	0	0			0	0	0	0	0	495.98
59162552	1	O	1	8.4	119000	118852.3	8/1/2004	7/1/2034	906.59	360	360	85	8/1/2004	140000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	906.59
59162792	5	O	6	6.5	116800	110481.5	7/1/2004	6/1/2034	738.26	360	360	80	7/1/2004	146000	1	100000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	738.26
59163055	1	O	1	7.45	173850	173588.55	8/1/2004	7/1/2034	1209.64	360	360	95	8/1/2004	183000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1209.64
59163097	2	O	6	6.55	550000	549012.52	8/1/2004	7/1/2034	3494.48	360	360	80.88	7/1/2004	680000	1	0	0	3	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	3494.48
59163113	3	O	6	7.25	102000	101840.38	8/1/2004	7/1/2034	695.82	360	360	85	7/1/2004	120000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	695.82
59163154	1	O	6	7.6	297000	296565.9	8/1/2004	7/1/2034	2097.05	360	360	90	8/1/2004	330000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2097.05
59163618	1	N	6	9.45	54000	53946.09	8/1/2004	7/1/2034	452.1	360	360	90	7/1/2004	60000	1	0	0	1	9.45	0	0			0	0	0	0	0	452.1
59163832	1	O	6	6.2	460000	459053.27	8/1/2004	7/1/2034	2817.36	360	360	80	8/1/2004	575000	1	10000	0	1	6.2	0	0			0	0	0	0	0	2817.36
59164517	2	N	1	8.95	66600	66526.2	8/1/2004	7/1/2034	533.49	360	360	90	7/1/2004	74000	1	0	0	2	8.95	0	0			0	0	0	0	0	533.49
59164574	1	O	1	6.85	284905	284422.55	8/1/2004	7/1/2034	1868.87	360	360	95	8/1/2004	299900	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1868.87
59164715	7	O	1	8.55	71250	71207.28	9/1/2004	8/1/2034	550.38	360	360	75	8/1/2004	104000	1	0	0	1	8.55	0	0			0	0	0	0	0	550.38
59164897	1	O	1	10.7	41440	41408.32	8/1/2004	7/1/2034	385.28	360	360	20	8/1/2004	209500	2	10000	0	1	10.7	0	0			0	0	0	0	0	385.28
59164954	2	O	6	8.9	319500	319142.29	8/1/2004	7/1/2034	2547.82	360	360	90	7/1/2004	355000	1	0	0	2	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	2547.82
59165019	1	O	6	8.1	140000	139907.95	9/1/2004	8/1/2034	1037.05	360	360	87.5	8/1/2004	160000	1	0	0	1	8.1	0	0			0	0	0	0	0	1037.05
59165035	5	O	6	7.8	220000	219691.56	8/1/2004	7/1/2034	1583.72	360	360	80	8/1/2004	275000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1583.72
59165712	1	O	6	7.4	81000	80876.66	8/1/2004	7/1/2034	560.83	360	360	90	8/1/2004	90000	1	10000	0	1	7.4	8	4.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	560.83
59166272	7	O	6	6.85	246500	246082.58	8/1/2004	7/1/2034	1615.22	360	360	85	8/1/2004	290000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1615.22
59166355	1	O	6	7.25	288000	287549.3	8/1/2004	7/1/2034	1964.67	360	360	90	8/1/2004	320000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1964.67
59166397	1	O	6	8.05	91800	91677.43	8/1/2004	7/1/2034	676.8	360	360	90	8/1/2004	102000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	676.8
59166454	1	N	1	8.15	90000	89882.44	8/1/2004	7/1/2034	669.83	360	360	90	7/1/2004	100000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	669.83
59166694	2	O	6	6.1	84500	84334.52	8/1/2004	7/1/2034	512.07	360	360	76.82	8/1/2004	110000	1	10000	0	2	6.1	8	6	7/1/2007	8/1/2007	6	6	1	12.1	6.1	512.07
59166777	7	O	6	8.05	106120	105980.81	8/1/2004	7/1/2034	782.38	360	360	80	8/1/2004	132650	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	782.38
59167098	1	N	6	8.7	50400	50260.74	7/1/2004	6/1/2034	394.7	360	360	90	8/1/2004	56000	1	110000	0	1	8.7	8	6	6/1/2007	7/1/2007	6	6	1	14.7	8.7	394.7
59167155	1	O	6	6.375	451250	450411.88	8/1/2004	7/1/2034	2815.22	360	360	95	8/1/2004	475000	1	10000	0	1	6.375	0	0			0	0	0	0	0	2815.22
59167171	1	O	6	7.5	138000	137794.52	8/1/2004	7/1/2034	964.92	360	360	83.64	6/1/2004	165000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	964.92
59167395	1	N	1	7.35	325800	325550.85	9/1/2004	8/1/2034	2244.68	360	360	90	8/1/2004	362000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	2244.68
59167411	1	O	6	7.75	136000	135807.39	8/1/2004	7/1/2034	974.33	360	360	85	7/1/2004	160000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	974.33
59167437	1	O	8	7.25	98800	98722.92	9/1/2004	8/1/2034	674	360	360	95	8/1/2004	104000	1	0	0	1	7.25	0	0			0	0	0	0	0	674
59167650	2	O	8	7.3	472500	471767.86	8/1/2004	7/1/2034	3239.33	360	360	75	8/1/2004	630000	1	10000	0	3	7.3	8	8	7/1/2007	8/1/2007	6	6	1	13.3	7.3	3239.33
59167775	1	O	6	7.05	126000	125794.86	8/1/2004	7/1/2034	842.52	360	360	90	8/1/2004	140000	1	10000	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	842.52
59167890	1	O	6	7	152000	151750.09	8/1/2004	7/1/2034	1011.26	360	360	80	7/1/2004	190000	1	0	0	1	7	6	6	7/1/2006	8/1/2006	6	6	1	13	7	1011.26
59167932	1	O	6	9.2	153750	153588.28	8/1/2004	7/1/2034	1259.3	360	360	75	8/1/2004	205000	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1259.3
59167999	3	O	6	8.5	176000	175786	8/1/2004	7/1/2034	1353.29	360	360	80	7/1/2004	220000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1353.29
59168013	1	O	1	8.05	55250	55176.34	8/1/2004	7/1/2034	407.34	360	360	85	7/1/2004	65000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	407.34
59168393	1	O	6	8.2	168300	167911.14	7/1/2004	6/1/2034	1258.48	360	360	90	7/1/2004	187000	1	900000	0	1	8.2	8	6	6/1/2006	7/1/2006	6	6	1	14.2	8.2	1258.48
59168435	1	O	6	8.9	185250	185042.59	8/1/2004	7/1/2034	1477.26	360	360	95	8/1/2004	195000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1477.26
59168476	1	O	6	9.1	450000	449516.71	8/1/2004	7/1/2034	3653.23	360	360	90	8/1/2004	500000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	3653.23
59168997	1	N	6	7.25	54000	53915.49	8/1/2004	7/1/2034	368.38	360	360	90	7/1/2004	60000	1	0	0	1	7.25	0	0			0	0	0	0	0	368.38
59169078	1	O	6	8.1	315400	314983.86	8/1/2004	7/1/2034	2336.32	360	360	94.83	8/1/2004	332600	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	2336.32
59169110	1	O	6	7.3	107500	107333.43	8/1/2004	7/1/2034	736.99	360	360	93.48	8/1/2004	115000	1	10000	0	1	7.3	0	0			0	0	0	0	0	736.99
59169359	1	N	1	7.5	145800	145582.9	8/1/2004	7/1/2034	1019.46	360	360	90	7/1/2004	162000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1019.46
59169516	1	O	8	7.25	440000	439311.43	8/1/2004	7/1/2034	3001.58	360	360	83.81	7/1/2004	525000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	3001.58
59169532	1	O	1	8	80000	79892.27	8/1/2004	7/1/2034	587.02	360	360	80	7/1/2004	100000	1	0	0	1	8	8	8	7/1/2006	8/1/2006	6	6	1	14	8	587.02
59169573	1	O	6	6.75	267000	266538.94	8/1/2004	7/1/2034	1731.76	360	360	86.13	8/1/2004	310000	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1731.76
59169589	1	O	1	7.8	488750	488036.68	8/1/2004	7/1/2034	3450.95	360	360	85	8/1/2004	575000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	3450.95
59169755	1	O	1	9.15	57205	57144.19	8/1/2004	7/1/2034	466.48	360	360	85	7/1/2004	67300	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	466.48
59169797	7	O	1	6.8	83000	82857.16	8/1/2004	7/1/2034	541.1	360	360	79.05	8/1/2004	105000	1	10000	0	1	6.8	0	0			0	0	0	0	0	541.1
59169813	1	O	8	7.25	322000	321496.1	8/1/2004	7/1/2034	2196.61	360	360	82.56	7/1/2004	390000	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	2196.61

9169839	1	O		6	7.5	190000	189717.1	8/1/2004	7/1/2034	1328.51	360	360	84.44	7/1/2004	225000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1328.51
9170035	1	O		1	8.45	178674	178421.79	8/1/2004	7/1/2034	1367.53	360	360	95	8/1/2004	188078	1	10000	0	1	8.45	0	0			0	0	0	0	0	1367.53
9170175	7	O		1	6.1	344000	343326.37	8/1/2004	7/1/2034	2084.63	360	360	80	8/1/2004	435000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2008	6	6	1	12.1	6.1	2084.63
9170290	1	N		6	10.9	63000	62977.04	9/1/2004	8/1/2034	595.21	360	360	70	8/1/2004	90000	1	0	0	1	10.9	0	0			0	0	0	0	0	595.21
9170571	3	O		6	9.625	378000	377636.37	8/1/2004	7/1/2034	3212.96	360	360	90	8/1/2004	420000	1	10000	0	1	9.625	8	6	7/1/2006	8/1/2006	6	6	1	15.625	9.625	3212.96
9170779	2	N		1	9.9	76000	75931.02	8/1/2004	7/1/2034	661.35	360	360	80	8/1/2004	95000	1	10000	0	3	9.9	0	0			0	0	0	0	0	661.35
9170837	1	N		6	6.95	337500	336939.6	8/1/2004	7/1/2034	2234.08	360	360	90	8/1/2004	375000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	2234.08
9170878	1	N		1	7.99	50400	50331.99	8/1/2004	7/1/2034	369.47	360	360	90	7/1/2004	56000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	369.47
9170977	1	O		6	8.55	74400	74310.44	8/1/2004	7/1/2034	574.72	360	360	80	7/1/2004	93000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	574.72
9171199	7	O		1	7.6	76245	76133.72	8/1/2004	7/1/2034	538.35	360	360	85	7/1/2004	90000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	538.35
9171231	1	O		6	6.95	288800	288320.46	8/1/2004	7/1/2034	1911.71	360	360	95	8/1/2004	304000	1	10000	0	1	6.95	0	0			0	0	0	0	0	1911.71
9171355	7	O		1	8.1	52500	52430.72	8/1/2004	7/1/2034	388.9	360	360	75	7/1/2004	70000	1	0	0	1	8.1	0	0			0	0	0	0	0	388.9
9171371	1	O		1	9.85	79675	79638.51	9/1/2004	8/1/2034	692.13	360	360	75	8/1/2004	106500	1	0	0	1	9.85	8	6	8/1/2006	9/1/2006	6	6	1	15.85	9.85	692.13
9171397	1	O		8	7.2	137750	137532.27	8/1/2004	7/1/2034	935.04	360	360	95	8/1/2004	145000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	935.04
9171413	2	N		1	8.95	238400	238135.86	8/1/2004	7/1/2034	1909.65	360	360	80	8/1/2004	298000	1	10000	0	2	8.95	0	0			0	0	0	0	0	1909.65
9171579	1	N		6	7.8	67500	67405.35	8/1/2004	7/1/2034	485.92	360	360	90	7/1/2004	75000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	485.92
9171637	1	O		1	6.7	218500	218118.98	8/1/2004	7/1/2034	1409.94	360	360	95	7/1/2004	230000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1409.94
9171751	1	O		6	6.7	176400	176092.38	8/1/2004	7/1/2034	1138.28	360	360	90	8/1/2004	196000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1138.28
9171934	1	O		1	9.55	135000	134868.05	8/1/2004	7/1/2034	1140.09	360	360	90	7/1/2004	150000	1	0	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	1140.09
9172494	1	N		1	8.55	117000	116859.19	8/1/2004	7/1/2034	903.78	360	360	90	7/1/2004	130000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	903.78
9172692	3	N		1	7.55	499800	498813.52	8/1/2004	7/1/2034	3512.51	360	360	66.94	8/1/2004	575000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	3512.51
9172759	5	O		6	8.2	280500	280137.35	8/1/2004	7/1/2034	2097.46	360	360	75	7/1/2004	374000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	2097.46
9172973	1	O		6	6.7	87550	87397.32	8/1/2004	7/1/2034	564.95	360	360	85	7/1/2004	103000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	564.95
9173013	2	N		6	10.45	125100	124999.05	8/1/2004	7/1/2034	1139.67	360	360	90	7/1/2004	139000	1	0	0	2	10.45	0	0			0	0	0	0	0	1139.67
9173054	1	O		1	7.05	116400	116210.48	8/1/2004	7/1/2034	778.33	360	360	80	7/1/2004	151000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	778.33
9173098	1	O		6	11.05	78500	78444.35	8/1/2004	7/1/2034	750.55	360	360	52.33	8/1/2004	150000	1	10000	0	1	11.05	8	6	7/1/2006	8/1/2006	6	6	1	17.05	11.05	750.55
9173112	1	N		1	9.3	238500	238254.34	8/1/2004	7/1/2034	1970.73	360	360	90	7/1/2004	265000	1	0	0	1	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	1970.73
9173237	1	O		6	7.2	170000	169731.32	8/1/2004	7/1/2034	1153.94	360	360	84.56	8/1/2004	201000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1153.94
9173252	3	O		6	7.85	79050	78890.16	8/1/2004	7/1/2034	571.44	360	360	79.8	8/1/2004	99000	1	10000	0	1	7.85	8	4.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	571.44
9173310	1	N		1	8.9	83700	83653.32	9/1/2004	8/1/2034	667.46	360	360	90	8/1/2004	93000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	667.46
9173831	1	O		1	9.05	118350	118221.55	8/1/2004	7/1/2034	956.54	360	360	90	7/1/2004	131500	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	956.54
9173856	2	N		1	8.75	120150	120011.22	8/1/2004	7/1/2034	945.23	360	360	90	8/1/2004	133500	1	10000	0	2	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	945.23
9173872	1	N		6	8.3	193000	192755.51	8/1/2004	7/1/2034	1456.74	360	360	77.98	8/1/2004	247500	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1456.74
9173898	7	O		6	6.65	159300	158969.21	8/1/2004	7/1/2034	1022.66	360	360	83.84	8/1/2004	190000	1	10000	0	1	6.65	0	0			0	0	0	0	0	1022.68
9174078	5	N		6	8.8	153000	152825.12	8/1/2004	7/1/2034	1209.12	360	360	85	7/1/2004	180000	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1209.12
9174177	2	N		6	7.05	126000	125794.88	8/1/2004	7/1/2034	842.52	360	360	86.9	7/1/2004	145000	1	0	0	2	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	842.52
9174334	5	O		1	8.65	93500	93389.78	8/1/2004	7/1/2034	728.9	360	360	85	7/1/2004	110000	1	90000	0	1	8.65	0	0			0	0	0	0	0	728.9
9174359	2	O		6	5.5	158000	157653.32	8/1/2004	7/1/2034	897.11	360	360	56.43	8/1/2004	280000	1	10000	0	4	5.5	8	6	7/1/2007	8/1/2007	6	6	1	11.5	5.5	897.11
9174730	1	O		6	9.7	273600	273340.94	8/1/2004	7/1/2034	2340.61	360	360	95	7/1/2004	288000	1	0	0	1	9.7	0	0			0	0	0	0	0	2340.61
9174797	1	O		1	8.75	125100	124955.51	8/1/2004	7/1/2034	984.17	360	360	90	8/1/2004	139000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	984.17
9174854	3	O		1	7.99	89910	89788.68	8/1/2004	7/1/2034	659.11	360	360	90	8/1/2004	99900	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	659.11
9174912	1	O		1	8.1	85410	85297.3	8/1/2004	7/1/2034	632.68	360	360	90	7/1/2004	94900	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	632.68
9175075	1	O		1	8.9	249850	249570.27	8/1/2004	7/1/2034	1992.4	360	360	95	8/1/2004	263000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1992.4
9175315	1	N		6	8.25	146700	146512.26	8/1/2004	7/1/2034	1102.11	360	360	90	8/1/2004	163000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1102.11
9175612	1	O		6	7.35	195300	195000.37	8/1/2004	7/1/2034	1345.57	360	360	90	8/1/2004	217000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1345.57
9175737	1	O		6	7.65	51300	51225.86	8/1/2004	7/1/2034	363.99	360	360	90	7/1/2004	57000	1	0	0	1	7.65	0	0			0	0	0	0	0	363.99
9175919	1	N		6	8.9	82025	81979.25	9/1/2004	8/1/2034	654.1	360	360	85	8/1/2004	96500	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	654.1
9175835	1	O		6	7.1	313500	312994.6	8/1/2004	7/1/2034	2106.83	360	360	95	8/1/2004	330000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	2106.83
9176099	1	O		6	7.65	72000	71569.41	8/1/2004	7/1/2019	673.61	180	180	80	8/1/2004	90000	1	10000	0	1	7.65	0	0			0	0	0	0	0	673.61
9176271	1	O		6	9.7	270000	269744.35	8/1/2004	7/1/2034	2309.81	360	360	90	8/1/2004	300000	1	10000	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	2309.81
9176297	3	O		1	7.7	112100	111939.65	8/1/2004	7/1/2034	799.23	360	360	95	8/1/2004	130000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	799.23
9176453	1	O		6	6.4	297000	296451.02	8/1/2004	7/1/2034	1857.76	360	360	82.5	8/1/2004	360000	1	10000	0	1	6.4	8	6	7/1/2007	8/1/2007	6	6	1	12.4	6.4	1857.76
9176495	9	N		1	8.7	79200	79060.85	7/1/2004	6/1/2034	620.25	360	360	90	8/1/2004	88000	1	110000	0	1	8.7	8	6	6/1/2006	7/1/2006	6	6	1	14.7	8.7	620.25
9176834	3	N		1	9.45	194650	194455.72	8/1/2004	7/1/2034	1629.63	360	360	85	7/1/2004	229000	1	0	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	1629.63
9176891	1	O		6	7.55	93100	92962.76	8/1/2004	7/1/2034	654.16	360	360	95	7/1/2004	98000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	654.16
9176990	1	N		1	7.8	54000	53924.27	8/1/2004	7/1/2034	388.74	360	360	90	8/1/2004	60500	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	388.74
9177238	1	O		8	7.65	96300	96090.6	7/1/2004	6/1/2034	683.27	360	360	90	7/1/2004	107000	1	200000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	683.27
9177790	3	O		1	7.6	134300	134103.99	8/1/2004	7/1/2034	948.26	360	360	85	7/1/2004	158000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	948.26
9177816	2	N		1	7.55	148410	148191.21	8/1/2004	7/1/2034	1042.8	360	360	90	7/1/2004	164900	1	0	0	2	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1042.8
9178178	1	N		1	8.8	67150	67035.17	8/1/2004	7/1/2034	437.77	360	360	85	8/1/2004	79000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	437.77
9178194	1	N		6	7.35	172800	172534.89	8/1/2004	7/1/2034	1190.55	360	360	86.4	8/1/2004	200000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1190.55
9178251	1	N		8	8.3	52200	52133.87	8/1/2004	7/1/2034	394	360	360	90	7/1/2004	58000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	394
9178319	1	O		1	6.5	115000	114686.42	7/1/2004	6/1/2034	726.88	360	360	88.46	8/1/2004	130000	1	110000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	726.88
9178335	1	2		6	9.3	52700	52645.7	8/1/2004	7/1/2034	435.47	360	360	85	7/1/2004	62000	1	0	0	1	9.3	0	0			0	0	0	0	0	435.47
9178459	1	O		6	7.5	217600	217275.99	8/1/2004	7/1/2034	1521.5	360	360	85	8/1/2004	256000	1	10000	0	1	7.5	0	0			0	0	0	0	0	1521.5
9178616	1	O		6	8.275	285300	284753.25	7/1/2004	6/1/2034	2148.38	360	360	90	7/1/2004	317000	1	100000	0	1	8.275	8	6	6/1/2007	7/1/2007	6	6	1	14.275	8.275	2148.38
9178970	3	O		6	9.2	66500	68430.04	8/1/2004	7/1/2034	544.68	360	360	95	8/1/2004	70000	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	544.68
9179036	1	O		1	8.7	90743	90636.75	8/1/2004	7/1/2034	710.64	360	360	90	8/1/2004	100826	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	710.64
9179176	2	N		1	8.45	93510	93395.11	8/1/2004	7/1/2034	715.71	360	360	90	7/1/2004	103900	1	0	0	2	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	715.71
9179259	1	O		1	8.5	176700	176485.13	8/1/2004	7/1/2034	1358.68	360	360	95	8/1/2004	186000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1358.68
9179416	1	O		6	6.85	180000	179695.19	8/1/2004	7/1/2034	1179.47	360	360	80	7/1/2004	225000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1179.47
9179515	2	O		6	9.95	60500	60440.29	8/1/2004	7/1/2034	581.13	360	360	95	7/1/2004	70000	1	0	0	2	9.95	0	0			0	0	0	0	0	581.13
9179655	5	O		1	8.7	134100	133943.5	8/1/2004	7/1/2034	1050.19	360	360	90	7/1/2004	149000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1050.19
9179770	1	O		8	6.7	105750	105565.58	8/1/2004	7/1/2034	682.39	360	360	75	8/1/2004	141000	1	10000	0	1	6.7	8	4.5	7/1/2006	8/1/2006	6	6	1	12.7	6.7	682.39
9179895	1	O		1	5.9	160000	159674.5	8/1/2004	7/1/2034	949.02	360	360	80	7/1/2004	200000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	949.02
9179978	1	O		1	6.5	241600	241161.99	8/1/2004	7/1/2034	1527.08	360	360	80	7/1/2004	302000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1527.08
9180158	2	O		1	6.85	249475	249052.55	8/1/2004	7/1/2034	1634.71	360	360	85	8/1/2004	293500	1	10000	0	3	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1634.71

59146738		1	O		6	9.2	138750	138604.06	8/1/2004	7/1/2034	1136.44	360	360	75	8/1/2004	185000	1	10000	0	1	9.2	8	6	7/1/2007	8/1/2007	6	6	1	15.2	9.2	1136.44
59146936		1	N		1	8.85	62050	61979.8	8/1/2004	7/1/2034	492.59	360	360	85	8/1/2004	73000	1	10000	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	492.59
59146977		1	O		6	11.35	72000	71976.21	9/1/2004	8/1/2034	704.79	360	360	51.43	8/1/2004	140000	1	0	0	1	11.35	0	0			0	0	0	0	0	704.79
59147413		1	O		6	8.95	144500	144339.88	8/1/2004	7/1/2034	1157.49	360	360	85	8/1/2004	170000	1	10000	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1157.49
59147878		1	O		6	9.45	79500	79420.63	8/1/2004	7/1/2034	665.59	360	360	75	7/1/2004	106000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	665.59
59148155		2	O		1	7.3	302400	302168.43	9/1/2004	8/1/2034	2073.17	360	360	80	8/1/2004	382500	1	0	0	2	7.3	8	6	8/1/2006	8/1/2006	6	6	1	13.3	7.3	2073.17
59148171		2	O		6	7.85	70000	69902.84	8/1/2004	7/1/2034	506.34	360	360	63.06	7/1/2004	111000	1	0	0	2	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	506.34
59148411		5	O		1	8.25	152100	151905.35	8/1/2004	7/1/2034	1142.68	360	360	90	7/1/2004	169000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1142.68
59148437		1	O		6	8.15	389500	388991.25	8/1/2004	7/1/2034	2898.85	360	360	95	8/1/2004	410000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	2898.85
59148452		1	O		6	6.4	130125	129884.48	8/1/2004	7/1/2034	813.94	360	360	86.75	8/1/2004	150000	1	10000	0	1	6.4	8	6	7/1/2007	8/1/2007	6	6	1	12.4	6.4	813.94
59148478		5	N		1	9.825	357000	356670.79	8/1/2004	7/1/2034	3086.87	360	360	85	7/1/2004	420000	1	0	0	1	9.825	8	6	7/1/2006	8/1/2006	6	6	1	15.825	9.825	3086.87
59148510		1	N		1	7.65	144000	143791.92	8/1/2004	7/1/2034	1021.71	360	360	90	7/1/2004	160000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1021.71
59148775		1	O		6	8.65	416700	416208.72	8/1/2004	7/1/2034	3248.47	360	360	90	7/1/2004	463000	1	0	0	1	8.65	0	0			0	0	0	0	0	3248.47
59148817		1	O		6	8	140400	140210.95	8/1/2004	7/1/2034	1030.21	360	360	90	8/1/2004	156000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1030.21
59149294		1	N		8	8.75	56100	56035.21	8/1/2004	7/1/2034	441.34	360	360	85	7/1/2004	66000	1	0	0	1	8.75	0	0			0	0	0	0	0	441.34
59149377		1	O		6	8.4	345000	344571.83	8/1/2004	7/1/2034	2628.34	360	360	89.61	8/1/2004	385000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	2628.34
59149450		2	O		1	8.29	328700	328282.76	8/1/2004	7/1/2034	2478.67	360	360	95	8/1/2004	346000	1	10000	0	2	8.29	0	0			0	0	0	0	0	2478.67
59149492		1	N		1	6.9	106200	106021.91	8/1/2004	7/1/2034	699.44	360	360	90	7/1/2004	118000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	699.44
59149716		1		2	1	7.6	240300	238942.96	8/1/2004	7/1/2034	1696.7	360	360	90	8/1/2004	267000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1696.7
59149773		1	O		6	7.1	79050	78858.25	7/1/2004	6/1/2034	531.25	360	360	85	7/1/2004	93000	1	200000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	531.25
59149898		5	O		1	7.1	137700	137366.04	7/1/2004	6/1/2034	925.39	360	360	90	8/1/2004	156000	1	110000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	925.39
59149914		1	O		6	8.45	144000	143823.1	8/1/2004	7/1/2034	1102.14	360	360	90	8/1/2004	160000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1102.14
59149955		1	O		8	8.78	78200	78064.86	7/1/2004	6/1/2034	616.88	360	360	85	7/1/2004	92000	1	200000	0	1	8.78	8	6	6/1/2006	7/1/2006	6	6	1	14.78	8.78	616.88
59150094		1	O		6	9.6	122250	122131.77	8/1/2004	7/1/2034	1036.88	360	360	75	7/1/2004	163000	1	0	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	1036.88
59150359		1	O		1	8.55	129600	129444.03	8/1/2004	7/1/2034	1001.11	360	360	90	8/1/2004	144100	1	10000	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	1001.11
59150615		1	N		1	8.75	68000	67878.25	8/1/2004	7/1/2034	534.96	360	360	85	8/1/2004	80000	1	10000	0	1	8.75	8	6.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	534.96
59150698		1	N		1	8.1	51300	51232.3	8/1/2004	7/1/2034	380.01	360	360	90	7/1/2004	75000	1	0	0	1	8.1	0	0			0	0	0	0	0	380.01
59150714		2	O		6	7.99	348750	346282.16	8/1/2004	7/1/2034	2541.92	360	360	95	8/1/2004	365000	1	10000	0	2	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	2541.92
59150813		2	N		1	8.5	133920	133757.17	8/1/2004	7/1/2034	1029.73	360	360	90	7/1/2004	148800	1	0	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1029.73
59151035		1	O		1	9.3	104000	103892.87	8/1/2004	7/1/2034	859.36	360	360	80	7/1/2004	130000	1	0	0	1	9.3	0	0			0	0	0	0	0	859.36
59151092		3	O		6	6.95	301000	300500.2	8/1/2004	7/1/2034	1992.47	360	360	94.95	7/1/2004	317000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1992.47
59151274		1	O		6	9.8	70000	69935.09	8/1/2004	7/1/2034	603.99	360	360	55.12	8/1/2004	127000	1	10000	0	1	9.8	0	0			0	0	0	0	0	603.99
59151654		2	N		1	7.95	391000	390468.17	8/1/2004	7/1/2034	2855.41	360	360	85	7/1/2004	460000	1	0	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2855.41
59151894		1	O		1	7.5	360000	359463.97	8/1/2004	7/1/2034	2517.18	360	360	80	7/1/2004	450000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2517.18
59151951		1	O		6	7.65	500000	499277.54	8/1/2004	7/1/2034	3547.58	360	360	79.37	8/1/2004	630000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	3547.58
59152074		1	N		1	8.3	112500	112357.48	8/1/2004	7/1/2034	849.14	360	360	90	8/1/2004	125000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	849.14
59152132		1	O		6	6.95	77350	77221.56	8/1/2004	7/1/2034	512.02	360	360	85	8/1/2004	91000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	512.02
59152397		7	O		8	5.5	72000	71830.78	8/1/2004	7/1/2034	408.81	360	360	84.71	8/1/2004	85000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	408.81
59152439		1	O		6	9.25	328700	328357.87	8/1/2004	7/1/2034	2704.14	360	360	95	8/1/2004	346000	1	10000	0	1	9.25	8	6	7/1/2007	8/1/2007	6	6	1	15.25	9.25	2704.14
59152454		1	O		6	8.7	72000	71915.98	8/1/2004	7/1/2034	563.86	360	360	62.61	8/1/2004	115000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	563.86
59152496		1	O		6	7.7	128000	127816.9	8/1/2004	7/1/2034	912.59	360	360	80	8/1/2004	160000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	912.59
59152892		3	O		0	8.2	77000	76900.43	8/1/2004	7/1/2034	575.78	360	360	66.09	7/1/2004	116500	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	575.78
59153239		1	N		6	8	62000	61916.51	8/1/2004	7/1/2034	454.94	360	360	89.86	8/1/2004	69000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	454.94
59153296		7	O		6	7.5	75000	74888.31	8/1/2004	7/1/2034	524.42	360	360	74.63	8/1/2004	100500	1	10000	0	1	7.5	0	0			0	0	0	0	0	524.42
59153395		1	O		6	7.65	76500	76389.47	8/1/2004	7/1/2034	542.78	360	360	90	8/1/2004	85000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	542.78
59153791		1	O		1	7.99	134100	133751.75	8/1/2004	7/1/2034	983.05	360	360	90	8/1/2004	149000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	983.05
59154039		1	N		1	9.25	80100	80016.61	8/1/2004	7/1/2034	658.97	360	360	90	7/1/2004	89000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	658.97
59154153		3	O		1	7.35	106250	106086.98	8/1/2004	7/1/2034	732.04	360	360	85	8/1/2004	125000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	732.04
59154336		3	O		1	6.85	340000	339424.24	8/1/2004	7/1/2034	2227.89	360	360	80	8/1/2004	425000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2227.89
59154393		1	N		1	8.3	81900	81796.26	8/1/2004	7/1/2034	618.17	360	360	90	8/1/2004	91000	1	10000	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	618.17
59154419		1	O		6	8.75	104000	103820.4	8/1/2004	7/1/2034	674.55	360	360	80	7/1/2004	130000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	674.55
59154534		1	O		6	8.525	280250	279910.99	8/1/2004	7/1/2034	2159.85	360	360	95	7/1/2004	295000	1	0	0	1	8.525	0	0			0	0	0	0	0	2159.85
59154559		7	O		1	8.05	56700	56624.41	8/1/2004	7/1/2034	418.03	360	360	70	7/1/2004	100000	1	0	0	1	8.05	0	0			0	0	0	0	0	418.03
59154575		1	O		8	7.75	104000	103852.72	8/1/2004	7/1/2034	745.07	360	360	80	7/1/2004	130000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	745.07
59154773		3	O		6	7.8	101650	101507.49	8/1/2004	7/1/2034	731.75	360	360	95	7/1/2004	107000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	731.75
59154799		1	O		1	8.65	132097	131941.26	8/1/2004	7/1/2034	1029.79	360	360	95	7/1/2004	141000	1	0	0	1	8.65	0	0			0	0	0	0	0	1029.79
59154914		1	O		6	7.95	229900	229614.54	8/1/2004	7/1/2034	1678.92	360	360	95	7/1/2004	242000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1678.92
59155119		1	N		1	8.85	56700	56635.85	8/1/2004	7/1/2034	450.12	360	360	90	8/1/2004	63000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	450.12
59155218		5	O		1	7.35	172000	171602.96	7/1/2004	6/1/2034	1185.04	360	360	100	7/1/2004	182000	1	800000	0	1	7.35	8	6	6/1/2007	7/1/2007	6	6	1	13.35	7.35	1185.04
59155259		1	O		8	8.75	72000	71916.26	8/1/2004	7/1/2034	566.43	360	360	90	8/1/2004	80000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	566.43
59155390		7	O		1	9	63000	62965.58	9/1/2004	8/1/2034	506.92	360	360	75	8/1/2004	84000	1	0	0	1	9	0	0			0	0	0	0	0	506.92
59155432		1	N		6	7.25	60000	59906.1	8/1/2004	7/1/2034	409.31	360	360	85.71	7/1/2004	70000	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	409.31
59155671		1	O		6	7.75	244150	243804.23	8/1/2004	7/1/2034	1749.13	360	360	95	7/1/2004	257000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1749.13
59155952		2	O		1	7.85	427500	427204.3	8/1/2004	8/1/2034	3092.26	360	360	95	8/1/2004	450000	1	0	0	2	7.85	0	0			0	0	0	0	0	3092.26
59156059		5	O		8	9.05	105300	105185.73	8/1/2004	7/1/2034	851.06	360	360	90	7/1/2004	117000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	851.06
59156117		1	N		1	8	55710	55634.97	8/1/2004	7/1/2034	408.79	360	360	90	7/1/2004	61900	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	408.79
59156174		1	O		1	11.55	25600	25583.72	8/1/2004	7/1/2034	254.5	360	360	20	8/1/2004	131000	2	10000	0	1	11.55	0	0			0	0	0	0	0	254.5
59156218		3	O		1	8.65	118655	118515.1	8/1/2004	7/1/2034	925	360	360	95	8/1/2004	124900	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	925
59156331		1	O		1	5.95	169600	169258.22	8/1/2004	7/1/2034	1011.4	360	360	80	7/1/2004	265000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1011.4
59156356		5	O		8	8.4	204000	203746.62	8/1/2004	7/1/2034	1554.15	360	360	85	7/1/2004	240000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1554.15
59156414		1	O		6	6.75	123700	123486.39	8/1/2004	7/1/2034	802.32	360	360	74.97	7/1/2004	165000	1	0	0	1	6.75	0	0			0	0	0	0	0	802.32
59156455		1	O		1	10.35	52200	52135.17	7/1/2004	6/1/2034	471.65	360	360	90	7/1/2004	58000	1	300000	0	1	10.35	0	0			0	0	0	0	0	471.65
59156612		1	N		1	8.6	63000	62924.37	8/1/2004	7/1/2034	488.89	360	360	90	8/1/2004	70000	1	10000	0	1	8.6	0	0			0	0	0	0	0	488.89
59156950		1	O		1	7.1	229500	229130.02	8/1/2004	7/1/2034	1542.32	360	360	90	8/1/2004	255000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1542.32
59157297		1	O		6	6.8	358000	357079.1	7/1/2004	6/1/2034	2333.9	360	360	84.24	7/1/2004	425000	1	200000	0	1	6.8	0	0			0	0	0	0	0	2333.9
59157339		1	O		6	8	216000	214747.42	8/1/2004	7/1/2019	2064.21	180	180	80	8/1/2004	270000	1	10000	0	1	8	0	0			0	0	0	0	0	2064.21
59157594		1	O		1	6.65	112794	112595.39	8/1/2004	7/1/2034	724.1	360	360	80	8/1/2004	141000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	724.1

9134270	1 O		1	5.5	118400	118137.46	8/1/2004	7/1/2034	672.27	360	360	80	8/1/2004	148000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	672.27
9134452	1 O		1	7.7	116000	115834.05	8/1/2004	7/1/2034	827.04	360	360	80	8/1/2004	145000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	827.04
9134510	1 O		8	6	81600	81355.06	7/1/2004	6/1/2034	489.24	360	360	80	8/1/2004	102000	1	110000	0	1	6	8	6	6/1/2006	7/1/2006	6	6	1	12	6	489.24
9134718	5 N		6	7.6	172800	172547.8	8/1/2004	7/1/2034	1220.1	360	360	89.53	8/1/2004	193000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1220.1
9134833	1 O		1	8.65	63900	63824.65	8/1/2004	7/1/2034	498.15	360	360	90	8/1/2004	71000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	498.15
9134957	1 O		1	8.75	147250	147079.94	8/1/2004	7/1/2034	1158.42	360	360	95	7/1/2004	155000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1158.42
9135079	7 O		6	8.15	73500	73403.99	8/1/2004	7/1/2034	547.03	360	360	70	8/1/2004	105000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	547.03
9135194	1 O		6	7.9	139200	139008.73	8/1/2004	7/1/2034	1011.72	360	360	80	8/1/2004	174000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1011.72
9135251	1 O		6	5.99	207750	207334.52	8/1/2004	7/1/2034	1244.24	360	360	75	7/1/2004	277000	1	0	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	1244.24
9135293	1 O		6	7.45	228000	227657.1	8/1/2004	7/1/2034	1586.42	360	360	95	8/1/2004	240000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1586.42
9135376	5 N		1	8.35	98550	98426.42	8/1/2004	7/1/2034	747.32	360	360	90	8/1/2004	109500	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	747.32
9135382	5 O		6	7.15	94500	94349.16	8/1/2004	7/1/2034	638.26	360	360	90	7/1/2004	105000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	638.26
9135798	1 O		1	7.55	67500	67400.49	8/1/2004	7/1/2034	474.29	360	360	90	8/1/2004	75000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	474.29
9135970	1 O		6	5.85	346993	345921.38	7/1/2004	6/1/2034	2047.06	360	360	77.98	7/1/2004	445000	1	100000	0	1	5.85	8	6	6/1/2006	7/1/2006	6	6	1	11.85	5.85	2047.06
9135996	1 O		6	7.7	263700	263202.1	8/1/2004	7/1/2034	1880.08	360	360	90	8/1/2004	293000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1880.08
9136515	1 O		6	7.99	111350	111199.75	8/1/2004	7/1/2034	816.28	360	360	65	7/1/2004	131000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	816.28
9136614	1 O		6	8.85	183500	183292.4	8/1/2004	7/1/2034	1456.73	360	360	89.51	7/1/2004	205000	1	0	0	1	8.85	8	6.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1456.73
9136937	1 O		6	8.65	108000	107872.66	8/1/2004	7/1/2034	841.94	360	360	80	8/1/2004	135000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	841.94
9137150	3 N		6	8.2	97750	97623.63	8/1/2004	7/1/2034	730.93	360	360	85	7/1/2004	115000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	730.93
9137174	7 O		8	8.8	111000	110873.12	8/1/2004	7/1/2034	877.21	360	360	68.52	7/1/2004	162000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	877.21
9137216	3 O		8	7.7	88350	88223.51	8/1/2004	7/1/2034	629.91	360	360	95	8/1/2004	93000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	629.91
9137737	7 O		6	7.55	254400	253835.7	7/1/2004	6/1/2034	1787.52	360	360	79.5	7/1/2004	320000	1	200000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	1787.52
9138099	1 O		6	7.55	111150	110986.14	8/1/2004	7/1/2034	780.99	360	360	85	7/1/2004	117000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	780.99
9138115	1 O		6	7.65	70650	70547.9	8/1/2004	7/1/2034	501.28	360	360	90	7/1/2004	78500	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	501.28
9138479	1 O		6	7.15	250000	249600.94	8/1/2004	7/1/2034	1688.52	360	360	72.62	8/1/2004	344252	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1688.52
9138511	7 O		6	6.25	101600	101406.69	8/1/2004	7/1/2034	625.57	360	360	80	7/1/2004	127000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	625.57
9138719	5 O		6	7.55	122550	122369.34	8/1/2004	7/1/2034	861.09	360	360	94.27	8/1/2004	130000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	861.09
9138818	1 O		1	8.4	123405	123251.84	8/1/2004	7/1/2034	940.15	360	360	95	8/1/2004	130000	1	10000	0	1	8.4	0	0			0	0	0	0	0	0
9139238	1 O		6	8.75	279000	278677.78	8/1/2004	7/1/2034	2194.9	360	360	90	8/1/2004	310000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	2194.9
9139352	1 O		6	10.35	93100	93023.25	8/1/2004	7/1/2034	841.2	360	360	74.48	10/1/2004	125000	1	11100	0	1	10.35	8	4.5	7/1/2006	8/1/2006	6	6	1	16.35	10.35	841.2
9139477	1 O		8	7.85	104000	103855.66	8/1/2004	7/1/2034	752.27	360	360	80	7/1/2004	130000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	752.27
9139832	1 O		8	6.1	196000	195616.19	8/1/2004	7/1/2034	1187.75	360	360	80	7/1/2004	245000	1	0	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	1187.75
9139915	1 O		8	6.55	170000	169694.76	8/1/2004	7/1/2034	1080.12	360	360	79.63	7/1/2004	213500	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1080.12
9140012	3 N		8	8.45	73100	73010.2	8/1/2004	7/1/2034	559.49	360	360	85	7/1/2004	86000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	559.49
9140194	5 O		6	9	172900	172710.39	8/1/2004	7/1/2034	1391.2	360	360	95	7/1/2004	182000	1	0	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	1391.2
9140210	1 N		1	8.35	117900	117752.16	8/1/2004	7/1/2034	894.05	360	360	90	7/1/2004	131000	1	0	0	1	8.35	0	0			0	0	0	0	0	894.05
9140251	7 O		6	5.99	175000	174650.03	8/1/2004	7/1/2034	1048.09	360	360	77.78	8/1/2004	225000	1	10000	0	1	5.99	8	4.5	7/1/2007	8/1/2007	6	6	1	11.99	5.99	1048.09
9140350	1 O		1	6.65	281250	280745.04	8/1/2004	7/1/2034	1786.95	360	360	90	8/1/2004	312500	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1786.95
9140392	7 O		8	7.7	60000	59642.76	8/1/2004	7/1/2019	563.05	180	180	75	8/1/2004	80000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	563.05
9140517	1 O		1	9.7	128500	128378.33	8/1/2004	7/1/2034	1099.3	360	360	100	8/1/2004	129000	1	10000	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	1099.3
9140913	1 O		6	9.95	135000	134878.77	8/1/2004	7/1/2034	1179.74	360	360	90	7/1/2004	150000	1	0	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	1179.74
9141192	1 O		1	7.15	94000	93773.23	7/1/2004	6/1/2034	634.89	360	360	80	8/1/2004	117500	1	210000	0	1	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	634.89
9141432	2 O		1	6.35	346500	345853.32	8/1/2004	7/1/2034	2156.05	360	360	90	7/1/2004	385000	1	0	0	2	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2156.05
9141713	1 N		1	7.9	60300	60258.71	9/1/2004	8/1/2034	438.27	360	360	90	8/1/2004	67000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	438.27
9141796	1 O		1	7.25	177400	177122.37	8/1/2004	7/1/2034	1210.19	360	360	69.98	8/1/2004	197160	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1210.19
9141994	1 O		6	9.05	103500	103387.66	8/1/2004	7/1/2034	836.52	360	360	90	8/1/2004	115000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	5	6	1	15.05	9.05	836.52
9142133	1 O		6	9.2	146250	146096.17	8/1/2004	7/1/2034	1197.87	360	360	75	7/1/2004	195000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1197.87
9142216	1 O		6	8.85	287300	286813.5	8/1/2004	7/1/2034	1882.56	360	360	85	7/1/2004	338000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1882.56
9142331	1 O		6	7.99	145350	145153.89	8/1/2004	7/1/2034	1065.52	360	360	95	7/1/2004	153000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1065.52
9142356	1 O		6	8.15	79100	78996.67	8/1/2004	7/1/2034	588.71	360	360	70	8/1/2004	113000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	588.71
9142372	3 O		8	5.55	328000	327287.04	8/1/2004	7/1/2034	1872.66	360	360	80	8/1/2004	410000	1	10000	0	1	5.55	8	6	7/1/2006	8/1/2006	6	6	1	11.55	5.55	1872.66
9142638	1 O		6	7.5	135850	135647.71	8/1/2004	7/1/2034	949.89	360	360	95	7/1/2004	143000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	949.89
9142853	1 N		6	9.35	51000	50948.01	8/1/2004	7/1/2034	423.27	360	360	85	8/1/2004	60000	1	10000	0	1	9.35	0	0			0	0	0	0	0	423.27
9142737	1 O		6	6.9	420000	419295.72	8/1/2004	7/1/2034	2766.13	360	360	88.42	8/1/2004	475000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	2766.13
9142794	5	2	1	8.25	225250	224961.74	8/1/2004	7/1/2034	1692.23	360	360	85	7/1/2004	265000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1692.23
9142877	1 O		6	6.5	420000	419238.56	8/1/2004	7/1/2034	2654.69	360	360	74.34	8/1/2004	565000	1	10000	0	1	6.5	0	0			0	0	0	0	0	2654.69
9142950	1 O		1	8.75	174600	174356.02	8/1/2004	7/1/2034	1373.58	360	360	90	8/1/2004	194000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	1373.58
9143032	1 N		1	7.75	81000	80865.28	8/1/2004	7/1/2034	580.3	360	360	90	7/1/2004	90000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	580.3
9143214	1 N		1	7.65	109800	109641.35	8/1/2004	7/1/2034	779.05	360	360	90	7/1/2004	122000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	779.05
9143511	1 O		3	7.99	130400	130224.05	8/1/2004	7/1/2034	955.93	360	360	80	7/1/2004	163000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	955.93
9143958	1 O		6	7.25	91200	91057.27	8/1/2004	7/1/2034	622.15	360	360	95	8/1/2004	96000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	622.15
9144451	5 O		8	7.25	80000	79874.79	8/1/2004	7/1/2034	545.75	360	360	80	7/1/2004	100000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	545.75
9144519	7 O		6	6.85	80000	79854.53	8/1/2004	7/1/2034	524.21	360	360	79.21	8/1/2004	101000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	524.21
9144659	1 N		1	8	126000	125830.34	8/1/2004	7/1/2034	924.55	360	360	90	8/1/2004	140000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	924.55
9144873	8 O		1	7.9	89910	89786.45	8/1/2004	7/1/2034	653.48	360	360	90	8/1/2004	99900	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	653.48
9145110	5 O		8	8.65	153000	152819.6	8/1/2004	7/1/2034	1192.75	360	360	90	8/1/2004	170000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1192.75
9145334	5 O		8	6.95	135000	134775.84	8/1/2004	7/1/2034	893.63	360	360	90	7/1/2004	150000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	893.63
9145417	1 O		8	6.8	96750	96667.51	9/1/2004	8/1/2034	630.74	360	360	75	8/1/2004	129000	1	0	0	1	6.8	0	0			0	0	0	0	0	630.74
9145516	2 O		6	6.6	162000	161711.95	8/1/2004	7/1/2034	1034.63	360	360	90	8/1/2004	180000	1	10000	0	2	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1034.63
9145839	1 O		1	7.95	139650	139460.05	8/1/2004	7/1/2034	1019.84	360	360	95	8/1/2004	147000	1	10000	0	1	7.95	0	0	-	-	0	0	0	0	0	1019.84
9145912	3 O		6	8.2	52250	52182.43	8/1/2004	7/1/2034	390.71	360	360	95	8/1/2004	55000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	390.71
9146159	1 O		1	7.85	180900	180522.15	7/1/2004	6/1/2034	1308.52	360	360	90	8/1/2004	201000	1	110000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	1308.52
9146191	1 O		1	8.45	71250	71162.47	8/1/2004	7/1/2034	545.33	360	360	95	7/1/2004	75000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	545.33
9146357	1 N		1	9.1	108000	107884	8/1/2004	7/1/2034	876.78	360	360	90	7/1/2004	120000	1	0	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	876.78
9146571	1 O		1	7.65	243000	242648.9	8/1/2004	7/1/2034	1724.12	360	360	90	8/1/2004	270000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1724.12
9146670	1 O		1	6.65	174505	174197.71	8/1/2004	7/1/2034	1120.27	360	360	85	9/1/2004	230000	1	11000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1120.27
9146712	9 O		6	7.75	72900	72796.75	8/1/2004	7/1/2034	522.27	360	360	69.43	8/1/2004	105000	1	10000	0	1	7.75	0	0			0	0	0	0	0	522.27

59123893		1	O	6	8.35	52000	51934.78	8/1/2004	7/1/2034	394.33	360	360	80	8/1/2004	65000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	394.33
59123919		1	O	1	7.7	113600	113437.41	8/1/2004	7/1/2034	809.93	360	360	80	8/1/2004	142000	1	10000	0	1	7.7	0	0			0	0	0	0	0	809.93
59124230		1	O	1	7.95	89250	89126.8	8/1/2004	7/1/2034	651.78	360	360	85	8/1/2004	105000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	651.78
59124396		7	N	6	8.4	53200	53133.97	8/1/2004	7/1/2034	405.3	360	360	70	8/1/2004	76000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	405.3
59124479		1	N	6	8.488	90000	89890.29	8/1/2004	7/1/2034	691.26	360	360	89.11	7/1/2004	101000	1	0	0	1	8.488	8	6	7/1/2006	8/1/2006	6	6	1	14.488	8.488	691.26
59124511		1	O	1	8.75	80550	80456.97	8/1/2004	7/1/2034	633.69	360	360	90	8/1/2004	89500	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	633.69
59124578		7	O	8	8.7	101250	101131.84	8/1/2004	7/1/2034	792.93	360	360	78.49	8/1/2004	129000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	792.93
59124651		1	O	6	5.5	275000	274357.86	8/1/2004	7/1/2034	1561.42	360	360	58.51	8/1/2004	470000	1	10000	0	1	5.5	8	6	7/1/2007	8/1/2007	6	6	1	11.5	5.5	1561.42
59124891		8	O	1	6.8	124000	123787.96	8/1/2004	7/1/2034	808.39	360	360	80	8/1/2004	155000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	808.39
59125054		1	O	6	6.8	247700	246904.83	9/1/2004	8/1/2019	2198.8	180	180	90.07	8/1/2004	275000	1	0	0	1	6.8	0	0			0	0	0	0	0	2198.8
59125476		2	O	1	6.4	300000	299445.49	8/1/2004	7/1/2034	1876.52	360	360	80	7/1/2004	375000	1	0	0	2	6.4	8	6	7/1/2008	8/1/2008	6	6	1	12.4	6.4	1876.52
59125591		1	O	6	8.5	115200	115059.93	8/1/2004	7/1/2034	885.79	360	360	90	7/1/2004	128000	1	0	0	1	8.5	0	0			0	0	0	0	0	885.79
59125690		1	O	1	7.35	105600	105437.99	8/1/2004	7/1/2034	727.56	360	360	80	7/1/2004	132000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	727.56
59125718		1	O	6	9.2	292500	292192.35	8/1/2004	7/1/2034	2395.74	360	360	90	8/1/2004	325000	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	2395.74
59125858		1	O	6	7.75	125400	125222.39	8/1/2004	7/1/2034	898.39	360	360	95	8/1/2004	132000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	898.39
59125955		7	O	8	7.5	75000	74888.31	8/1/2004	7/1/2034	524.42	360	360	75	8/1/2004	100000	1	10000	0	1	7.5	0	0			0	0	0	0	0	524.42
59126078		1	O	1	7.15	115200	115016.11	8/1/2004	7/1/2034	778.07	360	360	90	7/1/2004	128000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	778.07
59126136		2	O	1	9.05	127500	127431.07	9/1/2004	8/1/2034	1030.49	360	360	85	8/1/2004	150000	1	0	0	4	9.05	0	0			0	0	0	0	0	1030.49
59126193		1	O	6	6.65	382500	381826.48	8/1/2004	7/1/2034	2455.52	360	360	85	8/1/2004	450000	1	11000	0	1	6.65	0	0			0	0	0	0	0	2455.52
59126516		1	O	6	6.6	456300	455488.65	8/1/2004	7/1/2034	2914.21	360	360	90	8/1/2004	507000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2914.21
59126714		3	O	1	9.1	109250	109132.66	8/1/2004	7/1/2034	886.93	360	360	95	8/1/2004	115000	1	10000	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	886.93
59126813		1	O	1	7.9	74700	74597.35	8/1/2004	7/1/2034	542.93	360	360	90	8/1/2004	83000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	542.93
59127035		9	O	8	6.95	144000	143760.89	8/1/2004	7/1/2034	953.21	360	360	75	8/1/2004	192000	1	10000	0	1	6.95	0	0			0	0	0	0	0	953.21
59127159		3	O	6	6.55	220500	220104.1	8/1/2004	7/1/2034	1400.97	360	360	70	8/1/2004	315000	1	10000	0	1	6.55	8	6	7/1/2008	8/1/2008	6	6	1	12.55	6.55	1400.97
59127233		3	O	1	7.225	110700	110438.05	7/1/2004	6/1/2034	753.3	360	360	90	7/1/2004	123000	1	100000	0	1	7.225	8	6	6/1/2008	7/1/2008	6	6	1	13.225	7.225	753.3
59127399		1	N	1	8.5	113310	113172.22	8/1/2004	7/1/2034	871.26	360	360	90	7/1/2004	125900	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	871.26
59127431		1	O	1	6.8	86400	86177.73	7/1/2004	6/1/2034	563.27	360	360	80	8/1/2004	108000	1	110000	0	1	6.8	8	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	563.27
59127530		3	O	1	8.15	359100	358630.99	8/1/2004	7/1/2034	2672.6	360	360	95	7/1/2004	378000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2672.6
59127555		1	O	8	8.625	81750	81653.11	8/1/2004	7/1/2034	635.85	360	360	75	8/1/2004	109000	1	10000	0	1	8.625	8	6	7/1/2007	8/1/2007	6	6	1	14.625	8.625	635.85
59127639		5	O	1	9.45	120600	120540.05	8/1/2004	8/1/2034	1009.68	360	360	90	8/1/2004	134000	1	0	0	1	9.45	8	6	8/1/2007	9/1/2007	6	6	1	15.45	9.45	1009.68
59127738		1	O	6	8.35	118000	117926.27	9/1/2004	8/1/2034	894.81	360	360	83.69	8/1/2004	141000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	894.81
59127837		1	O	1	6.9	348500	347915.62	8/1/2004	7/1/2034	2295.23	360	360	85	8/1/2004	415000	1	10000	0	1	6.9	8	4.5	7/1/2006	8/1/2006	6	6	1	12.9	8.9	2295.23
59128090		5	O	6	5.65	76000	75837.88	8/1/2004	7/1/2034	438.7	360	360	78.35	8/1/2004	97000	1	10000	0	1	5.65	8	6	7/1/2007	8/1/2007	6	6	1	11.65	5.65	438.7
59128132		1	O	1	8.05	259350	259004.32	8/1/2004	7/1/2034	1912.07	360	360	95	8/1/2004	273000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1912.07
59128512		1	O	1	8.6	174800	174591.78	8/1/2004	7/1/2034	1356.47	360	360	95	8/1/2004	184000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1356.47
59128637		1	O	6	7.7	151200	150983.71	8/1/2004	7/1/2034	1078	360	360	90	8/1/2004	168000	1	10000	0	1	7.7	0	0			0	0	0	0	0	1078
59129156		1	O	1	8.3	52700	52178.51	8/1/2004	7/1/2019	902.02	180	180	90	8/1/2004	103000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	902.02
59129213		1	N	6	8.15	194400	194148.1	8/1/2004	7/1/2034	1446.82	360	360	90	7/1/2004	216000	1	0	0	1	8.15	0	0			0	0	0	0	0	1446.82
59129395		1	O	6	8.8	84550	84453.35	8/1/2004	7/1/2034	668.18	360	360	95	7/1/2004	89000	1	0	0	1	8.8	0	0			0	0	0	0	0	668.18
59129817		1	O	6	5.95	92000	91907.53	9/1/2004	8/1/2034	548.64	360	360	80	8/1/2004	115000	1	0	0	1	5.95	8	6	8/1/2007	9/1/2007	6	6	1	11.95	5.95	548.64
59129833		2	N	6	8.5	78400	78304.67	8/1/2004	7/1/2034	602.83	360	360	80	7/1/2004	98000	1	0	0	2	8.5	8	4.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	602.83
59129874		1	O	6	8.75	133500	133345.81	8/1/2004	7/1/2034	1050.25	360	360	75	7/1/2004	178000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1050.25
59129999		2	O	1	7.6	421200	420585.28	8/1/2004	7/1/2034	2973.99	360	360	90	7/1/2004	468000	1	0	0	2	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2973.99
59130112		7	O	6	8.8	71500	71417.31	8/1/2004	7/1/2034	565.05	360	360	65	8/1/2004	110000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	565.05
59130518		1	N	6	8.25	176800	176573.74	8/1/2004	7/1/2034	1328.24	360	360	85	7/1/2004	208000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1328.24
59130690		1	O	6	7.1	74100	73980.49	8/1/2004	7/1/2034	497.98	360	360	95	8/1/2004	78000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	497.98
59130898		1	O	6	8.8	171000	170804.55	8/1/2004	7/1/2034	1351.37	360	360	90	7/1/2004	190000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1351.37
59131094		3	O	6	5.1	320000	319243.52	8/1/2004	7/1/2034	1737.44	360	360	80	8/1/2004	400000	1	10000	0	1	5.1	8	6	7/1/2006	8/1/2006	6	6	1	11.1	5.1	1737.44
59131359		1	O	6	6.99	220500	220138.73	8/1/2004	7/1/2034	1465.52	360	360	90	7/1/2004	245000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1465.52
59131375		1	N	1	8.45	110700	110564.01	8/1/2004	7/1/2034	847.27	360	360	90	7/1/2004	123000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	847.27
59131474		1	O	6	6.95	218500	218137.19	8/1/2004	7/1/2034	1446.36	360	360	95	7/1/2004	230000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1446.36
59131599		1	O	6	8.05	243900	243574.9	8/1/2004	7/1/2034	1798.17	360	360	90	7/1/2004	271000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1798.17
59131672		1	O	6	7.05	91000	90851.84	8/1/2004	7/1/2034	608.49	360	360	86.67	8/1/2004	105000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	608.49
59131698		1	O	1	6.05	197600	197209.32	8/1/2004	7/1/2034	1191.08	360	360	80	8/1/2004	247000	1	10000	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	1191.08
59131839		2	O	8	8.6	65250	65172.28	8/1/2004	7/1/2034	506.35	360	360	75	8/1/2004	87000	1	10000	0	2	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	506.35
59131854		1	O	6	6.65	182000	181679.52	8/1/2004	7/1/2034	1168.38	360	360	88.35	8/1/2004	206000	1	10000	0	1	6.65	8	4.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1168.38
59131912		1	N	1	7.75	141300	141099.88	8/1/2004	7/1/2034	1012.3	360	360	90	8/1/2004	157000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1012.3
59131953		1	O	6	9.55	81000	80920.84	8/1/2004	7/1/2034	684.05	360	360	90	7/1/2004	90000	1	0	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	684.05
59132019		1	O	6	7.15	52000	51912.17	8/1/2004	7/1/2034	351.22	360	360	80	8/1/2004	65000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	351.22
59132050		2	N	1	7.55	212400	212088.88	8/1/2004	7/1/2034	1492.42	360	360	87.05	8/1/2004	244000	1	10000	0	2	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1492.42
59132290		2	O	6	7.6	310650	310196.61	8/1/2004	7/1/2034	2193.43	360	360	95	8/1/2004	327000	1	10000	0	2	7.6	0	0			0	0	0	0	0	2193.43
59132597		1	N	1	8	70200	70105.47	8/1/2004	7/1/2034	515.11	360	360	90	7/1/2004	78000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	515.11
59132698		1	O	1	8.9	366300	365889.89	8/1/2004	7/1/2034	2921.02	360	360	89.96	7/1/2004	407200	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	2921.02
59132894		1	O	6	9.1	130500	130359.84	8/1/2004	7/1/2034	1059.44	360	360	90	8/1/2004	145000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1059.44
59132977		7	O	6	8.6	104000	103876.1	8/1/2004	7/1/2034	807.06	360	360	80	8/1/2004	130000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	807.06
59133033		1	O	6	8.4	256000	255841.69	9/1/2004	8/1/2034	1950.31	360	360	80	8/1/2004	320000	1	0	0	1	8.4	0	0			0	0	0	0	0	1950.31
59133074		1	N	6	8.55	50000	49939.83	8/1/2004	7/1/2034	386.23	360	360	74.63	8/1/2004	67000	1	10000	0	1	8.55	0	0			0	0	0	0	0	386.23
59133116		1	O	1	7.35	108000	107722.12	7/1/2004	6/1/2034	744.09	360	360	80	8/1/2004	135000	1	210000	0	1	7.35	8	6.5	6/1/2006	7/1/2006	6	6	1	13.35	7.35	744.09
59133258		1	N	6	8.65	182000	181785.42	8/1/2004	7/1/2034	1418.82	360	360	70	7/1/2004	260000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1418.82
59133272		1	O	1	6.85	137840	137606.59	8/1/2004	7/1/2034	903.21	360	360	80	8/1/2004	172300	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	903.21
59133454		1	O	1	8.7	80750	80655.77	8/1/2004	7/1/2034	632.38	360	360	95	7/1/2004	85000	1	0	0	1	8.7	0	0			0	0	0	0	0	632.38
59133512		7	O	1	8.25	80000	79897.61	8/1/2004	7/1/2034	601.02	360	360	80	8/1/2004	100000	1	10000	0	1	8.25	0	0			0	0	0	0	0	601.02
59133878		1	O	1	8.5	89000	88885.57	8/1/2004	7/1/2034	684.34	360	360	100	8/1/2004	89000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	684.34
59133959		1	O	1	8.35	362700	362245.22	8/1/2004	7/1/2034	2750.39	360	360	90	7/1/2004	403000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	2750.39
59133975		1	O	1	7.85	275500	275117.63	8/1/2004	7/1/2034	1992.79	360	360	95	7/1/2004	290000	1	0	0	1	7.85	0	0			0	0	0	0	0	1992.79
59133991		1	O	1	5.95	221800	221353.03	8/1/2004	7/1/2034	1322.69	360	360	80	8/1/2004	277250	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1322.69
59134130		5	N	1	8.7	261800	261494.52	8/1/2004	7/1/2034	2050.24	360	360	77	7/1/2004	340000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	2050.24

112557	1	N		1	8.45	115020	114878.69	8/1/2004	7/1/2034	880.34	360	360	90	7/1/2004	128000	1	0	0	1	8.45	6	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	880.34
112672	1	O		6	5.85	180000	179815.6	8/1/2004	8/1/2034	1061.9	360	360	75	8/1/2004	240000	1	0	0	1	5.85	6	6	8/1/2006	8/1/2006	6	6	1	11.85	5.85	1061.9
112698	1	O		1	7.15	215650	215305.76	8/1/2004	7/1/2034	1456.52	360	360	95	8/1/2004	227000	1	10000	0	1	7.15	6	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1456.52
112870	1	O		1	8.75	155700	155429.27	7/1/2004	6/1/2034	1224.9	360	360	89.66	7/1/2004	173657	1	200000	0	1	8.75	6	6	6/1/2007	7/1/2007	6	6	1	14.75	8.75	1224.9
112896	2	O		6	7.15	354350	353784.37	8/1/2004	7/1/2034	2393.31	360	360	95	7/1/2004	373000	1	0	0	2	7.15	6	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2393.31
113118	3	O		6	7.99	110985	110835.26	8/1/2004	7/1/2034	813.6	360	360	94.06	8/1/2004	118000	1	10000	0	1	7.99	0	0			0	0	0	0	0	813.6
113233	3	O		6	8.35	117000	116840.42	8/1/2004	7/1/2034	887.23	360	360	84.78	8/1/2004	138000	1	10000	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	887.23
113290	1	N		6	7.8	64300	64209.65	8/1/2004	7/1/2034	462.88	360	360	83.51	7/1/2004	77000	1	0	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	462.88
113456	1	O		6	10.05	135000	134645.26	8/1/2004	7/1/2024	1307.26	240	240	100	8/1/2004	135000	1	10000	0	1	10.05	0	0			0	0	0	0	0	1307.26
113878	1	O		6	5.425	140000	139650.01	8/1/2004	7/1/2034	788.33	360	360	70	8/1/2004	200000	1	10000	0	1	5.425	8	4.5	7/1/2006	8/1/2006	6	6	1	11.425	5.425	788.33
114132	2	O		1	7.25	188000	187705.78	8/1/2004	7/1/2034	1282.5	360	360	80	8/1/2004	235000	1	10000	0	3	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1282.5
114298	1	O		6	7.9	261250	260891.06	8/1/2004	7/1/2034	1898.78	360	360	95	8/1/2004	275000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1898.78
114371	1	O		6	5.25	440000	438479.27	7/1/2004	6/1/2034	2429.7	360	360	73.33	7/1/2004	600000	1	200000	0	1	5.25	8	6	6/1/2007	7/1/2007	6	6	1	11.25	5.25	2429.7
114512	1	N		6	8.15	112500	112353.07	8/1/2004	7/1/2034	837.28	360	360	82.72	7/1/2004	136000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	837.28
114710	3	O		6	7.25	118750	118564.16	8/1/2004	7/1/2034	810.09	360	360	95	8/1/2004	125000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	810.09
114918	1	O		6	9.25	127500	127367.28	8/1/2004	7/1/2034	1048.92	360	360	75	7/1/2004	170000	1	0	0	1	9.25	8	6	7/1/2008	8/1/2008	6	6	1	15.25	9.25	1048.92
115097	1	O		6	7.4	72800	72689.4	8/1/2004	7/1/2034	504.06	360	360	80	8/1/2004	91000	1	10000	0	1	7.4	8	6	7/1/2008	8/1/2008	6	6	1	13.4	7.4	504.06
115311	1	O		6	6.95	450000	449252.8	8/1/2004	7/1/2034	2978.77	360	360	90	8/1/2004	500000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2978.77
115477	5		2	1	7.6	102975	102748.82	7/1/2004	6/1/2034	727.09	360	360	90	7/1/2004	114417	1	100000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	727.09
115899	5	O		6	7.4	217800	217469.16	8/1/2004	7/1/2034	1508.01	360	360	90	7/1/2004	242000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1508.01
115998	1	O		1	7.75	135920	135727.51	8/1/2004	7/1/2034	973.75	360	360	80	7/1/2004	169900	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	973.75
116210	1	O		8	6.7	140000	139090.8	8/1/2004	7/1/2019	1235	180	180	73.68	7/1/2004	190000	1	0	0	1	6.7	0	0			0	0	0	0	0	1235
116277	3	O		1	9.85	142500	142369.28	8/1/2004	7/1/2034	1234.78	360	360	100	8/1/2004	142500	1	10000	0	1	9.85	8	6	7/1/2006	8/1/2006	6	6	1	15.85	9.85	1234.78
116293	3	O		6	6.3	104500	104303.08	8/1/2004	7/1/2034	646.83	360	360	81.64	8/1/2004	128000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	646.83
116392	1	O		1	8.55	85000	84886.61	8/1/2004	7/1/2034	656.6	360	360	85	8/1/2004	100000	1	10000	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	656.6
116475	2	O		1	7.5	252000	251624.77	8/1/2004	7/1/2034	1762.03	360	360	80	7/1/2004	315000	1	0	0	2	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1762.03
116798	1	O		8	9.1	74800	74719.66	8/1/2004	7/1/2034	607.25	360	360	85	7/1/2004	88000	1	0	0	1	9.1	0	0			0	0	0	0	0	607.25
116830	1	O		1	8.1	128250	128005.28	8/1/2004	7/1/2034	950.01	360	360	95	8/1/2004	135000	1	10000	0	1	8.1	0	0			0	0	0	0	0	950.01
116855	1	O		1	9.1	83600	83510.21	8/1/2004	7/1/2034	678.69	360	360	95	7/1/2004	88000	1	0	0	1	9.1	0	0			0	0	0	0	0	678.69
117051	2	O		1	7.75	382500	381958.32	8/1/2004	7/1/2034	2740.28	360	360	90	8/1/2004	425000	1	10000	0	3	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	2740.28
117218	1	N		6	8.1	76500	76399.05	8/1/2004	7/1/2034	566.68	360	360	90	7/1/2004	85000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	566.68
117317	1	O		1	6.75	319000	318449.15	8/1/2004	7/1/2034	2069.03	360	360	89.86	8/1/2004	355000	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	2069.03
117390	1	O		6	8.15	114400	114250.59	8/1/2004	7/1/2034	851.42	360	360	80	7/1/2004	143000	1	0	0	1	8.15	0	0			0	0	0	0	0	851.42
117713	5		2	1	7.6	110715	110553.39	8/1/2004	7/1/2034	781.74	360	360	90	8/1/2004	123017	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	781.74
117754	1	O		1	8.25	179900	179669.77	8/1/2004	7/1/2034	1351.53	360	360	89.99	8/1/2004	199900	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1351.53
117952	1	O		6	6.4	374000	373306.7	8/1/2004	7/1/2034	2339.4	360	360	85	8/1/2004	440000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	2339.4
118117	5	O		1	5.8	276800	275937.02	7/1/2004	6/1/2034	1624.14	360	360	80	8/1/2004	348000	1	110000	0	1	5.8	8	6	6/1/2006	7/1/2006	6	6	1	11.8	5.8	1624.14
118216	1	O		6	9	410400	409949.96	8/1/2004	7/1/2034	3302.18	360	360	95	7/1/2004	432000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	3302.18
118430	7	O		8	8.5	52000	51936.6	8/1/2004	7/1/2034	399.84	360	360	65	8/1/2004	80000	1	10000	0	1	8.5	0	0			0	0	0	0	0	399.84
118455	1	N		6	7.05	445500	442692.9	8/1/2004	7/1/2019	4016.75	180	180	90	8/1/2004	495000	1	10000	0	1	7.05	0	0			0	0	0	0	0	4016.75
118497	3	O		8	6.9	171000	170641.82	8/1/2004	7/1/2034	1126.21	360	360	95	8/1/2004	180000	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1126.21
118685	3	O		6	8.45	112000	111862.41	8/1/2004	7/1/2034	857.22	360	360	82.96	7/1/2004	135000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	857.22
118711	5	O		1	7.15	382500	381889.43	8/1/2004	7/1/2034	2583.44	360	360	90	8/1/2004	425000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	2583.44
118794	1	O		1	7.15	152000	151757.38	8/1/2004	7/1/2034	1026.62	360	360	80	8/1/2004	190000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1026.62
119131	1	O		6	6.95	97200	97038.59	8/1/2004	7/1/2034	643.42	360	360	90	7/1/2004	108000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	643.42
119271	3	O		6	6.5	144000	143738.93	8/1/2004	7/1/2034	910.18	360	360	79.56	7/1/2004	181000	1	0	0	1	6.5	0	0			0	0	0	0	0	910.18
119453	5		2	1	7.4	270000	269382.92	7/1/2004	6/1/2034	1869.43	360	360	89.67	8/1/2004	301100	1	110000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	1869.43
119610	1	O		5	6.8	356250	355640.8	8/1/2004	7/1/2034	2322.49	360	360	95	8/1/2004	375000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2322.49
119851	7	O		8	7.85	88000	87816.19	7/1/2004	6/1/2034	636.54	360	360	80	8/1/2004	110000	1	110000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	636.54
119735	1	O		6	10.8	125000	124906.46	8/1/2004	7/1/2034	1171.56	360	360	50	8/1/2004	250000	1	10000	0	1	10.8	8	6	7/1/2006	8/1/2006	6	6	1	16.8	10.8	1171.56
119956	2	N		1	6.8	227200	226811.48	8/1/2004	7/1/2034	1481.18	360	360	80	8/1/2004	284000	1	10000	0	3	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	1481.18
120196	1	N		1	8.45	113400	113260.68	8/1/2004	7/1/2034	867.94	360	360	90	7/1/2004	126000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	867.94
120253	1	N		6	6.95	225000	224626.4	8/1/2004	7/1/2034	1489.39	360	360	75	8/1/2004	300000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1489.39
120295	5	O		6	9.15	247500	247236.94	8/1/2004	7/1/2034	2018.22	360	360	90	7/1/2004	275000	1	0	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	2018.22
120436	2	N		6	7.15	296000	295289.15	7/1/2004	6/1/2034	1999.21	360	360	80	8/1/2004	370000	1	110000	0	3	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	1999.21
120618	5	O		6	9.3	180000	179814.58	8/1/2004	7/1/2034	1487.35	360	360	87.8	7/1/2004	205000	1	0	0	1	9.3	0	0			0	0	0	0	0	1487.35
120659	3	O		6	7.3	110500	110328.78	8/1/2004	7/1/2034	757.56	360	360	81.85	8/1/2004	135000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	757.56
120972	1	O		1	11.6	39100	39087.78	8/1/2004	8/1/2034	390.19	360	360	20	8/1/2004	196000	2	0	0	1	11.6	0	0			0	0	0	0	0	390.19
121053	2	N		1	8.35	99000	98875.86	8/1/2004	7/1/2034	750.73	360	360	90	7/1/2004	110000	1	0	0	2	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	750.73
121194	1	O		1	8.95	228000	227648.62	8/1/2004	7/1/2034	1826.35	360	360	95	8/1/2004	240000	1	10000	0	1	8.95	0	0			0	0	0	0	0	1826.35
121475	1	O		1	8.9	77900	77812.77	8/1/2004	7/1/2034	621.21	360	360	95	7/1/2004	82000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	621.21
121657	5	O		1	7.9	224089	223781.09	8/1/2004	7/1/2034	1628.7	360	360	90	8/1/2004	248988	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1628.7
121699	1	O		1	8.75	90600	90643.2	8/1/2004	7/1/2034	588.93	360	360	80	8/1/2004	113500	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	588.93
121897	3	O		6	9.25	136000	135856.44	8/1/2004	7/1/2034	1118.84	360	360	80	7/1/2004	170000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1118.84
122598	1	O		1	9.75	94500	94366.62	7/1/2004	6/1/2034	811.91	360	360	90	8/1/2004	105000	1	110000	0	1	9.75	0	0			0	0	0	0	0	811.91
122697	5	O		1	7.35	123000	122811.29	8/1/2004	7/1/2034	847.44	360	360	71.1	7/1/2004	173000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	847.44
122770	1	N		6	8.6	70000	69916.62	8/1/2004	7/1/2034	543.21	360	360	39.33	8/1/2004	178000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	543.21
123034	5	O		6	6.75	93600	93438.37	8/1/2004	7/1/2034	607.09	360	360	80	7/1/2004	117000	1	0	0	1	6.75	0	0			0	0	0	0	0	607.09
123190	7	O		6	6.95	183750	183444.9	8/1/2004	7/1/2034	1216.33	360	360	75	8/1/2004	245000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1216.33
123202	1	O		1	8.8	202500	202268.53	8/1/2004	7/1/2034	1600.31	360	360	90	7/1/2004	225000	1	0	0	1	8.8	0	0			0	0	0	0	0	1600.31
123331	1	O		6	8.75	119700	119561.74	8/1/2004	7/1/2034	941.69	360	360	90	8/1/2004	133000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	941.69
123358	1	O		6	7.15	218000	217608.64	8/1/2004	7/1/2034	1472.39	360	360	94.78	8/1/2004	230000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1472.39
123372	1	O		6	6.6	446000	445206.99	8/1/2004	7/1/2034	2848.42	360	360	93.89	8/1/2004	475000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2848.42
123497	1	O		6	9.45	57750	57692.36	8/1/2004	7/1/2034	483.49	360	360	75	8/1/2004	77000	1	10000	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	483.49
123554	1	O		6	6.7	156750	156476.66	8/1/2004	7/1/2034	1011.48	360	360	95	8/1/2004	165000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1011.48
123794	5	O		6	8.95	136000	135850.23	8/1/2004	7/1/2034	1092.34	360	360	80	8/1/2004	170000	1	10000	0	1	8.95	0	0			0	0	0	0	0	1092.34
123810	1	O		6	5.95	176000	175645.34	8/1/2004	7/1/2034	1049.56	360	360	80	8/1/2004	220000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1049.56

59101634	1	O		6	8.2	171000	170778.91	8/1/2004	7/1/2034	1278.67	360	360	95	7/1/2004	180000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1278.67
59101691	1	O		6	6.25	246000	245531.94	8/1/2004	7/1/2034	1514.67	360	360	78.85	8/1/2004	312000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1514.67
59101816	1	O		6	8.95	53950	53890.21	8/1/2004	7/1/2034	432.16	360	360	65	8/1/2004	83000	1	10000	0	1	8.95	0	0			0	0	0	0	0	432.16
59101899	1	O		6	5.95	304000	303387.39	8/1/2004	7/1/2034	1812.88	360	360	88.12	7/1/2004	345000	1	0	0	1	5.95	8	6	7/1/2007	8/1/2007	6	6	1	11.95	5.95	1812.88
59102137	5	O		6	6.98	189000	188688.02	8/1/2004	7/1/2034	1254.89	360	360	90	8/1/2004	210000	1	10000	0	1	6.98	8	6	7/1/2007	8/1/2007	6	6	1	12.98	6.98	1254.89
59102293	2	N		1	7.05	139500	139272.88	8/1/2004	7/1/2034	932.79	360	360	90	8/1/2004	155000	1	10000	0	2	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	932.79
59102517	2	N		1	8.2	83700	83591.77	8/1/2004	7/1/2034	625.88	360	360	90	7/1/2004	93000	1	0	0	2	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	625.88
59103119	1	O		6	6.9	209000	208649.54	8/1/2004	7/1/2034	1376.48	360	360	95	7/1/2004	220000	1	0	0	1	6.9	0	0			0	0	0	0	0	1376.48
59103218	3	N		1	8.7	67403	67324.34	8/1/2004	7/1/2034	527.86	360	360	90	8/1/2004	74893	1	10000	0	1	8.7	0	0			0	0	0	0	0	527.86
59103556	2	O		0	7.5	294000	293562.24	8/1/2004	7/1/2034	2055.7	360	360	67.78	7/1/2004	335000	1	0	0	2	7.5	0	0			0	0	0	0	0	2055.7
59103911	1	O		1	8.8	106732	106610	8/1/2004	7/1/2034	843.48	360	360	95	8/1/2004	112350	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	843.48
59104018	1	O		6	8.35	220500	220083.84	7/1/2004	6/1/2034	1672.07	360	360	89.63	8/1/2004	246000	1	210000	0	1	8.35	8	6	6/1/2007	7/1/2007	6	6	1	14.35	8.35	1672.07
59104232	3		2	6	7.6	151650	151428.66	8/1/2004	7/1/2034	1070.77	360	360	90	7/1/2004	168500	1	0	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1070.77
59104315	1	O		6	6.8	77600	77445.74	8/1/2004	7/1/2034	505.9	360	360	80	8/1/2004	97000	1	10000	0	1	6.8	0	0			0	0	0	0	0	505.9
59104398	1	O		8	8.85	108000	107877.81	8/1/2004	7/1/2034	857.37	360	360	90	7/1/2004	120000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	857.37
59104414	2	N		1	7.25	207000	206676.05	8/1/2004	7/1/2034	1412.11	360	360	90	7/1/2004	230000	1	0	0	2	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1412.11
59104455	1	O		8	7.6	123300	123029.19	7/1/2004	6/1/2034	870.6	360	360	90	7/1/2004	137000	1	400000	0	1	7.6	8	6	6/1/2007	7/1/2007	6	6	1	13.6	7.6	870.6
59104471	5	O		6	7.8	95500	95368.11	8/1/2004	7/1/2034	687.48	360	360	80.93	8/1/2004	118000	1	10000	0	1	7.8	8	6.5	7/1/2007	8/1/2007	6	6	1	13.8	7.8	687.48
59104711	1	N		1	8.05	195750	195489.08	8/1/2004	7/1/2034	1443.18	360	360	90	8/1/2004	217500	1	10000	0	1	8.05	0	0			0	0	0	0	0	1443.18
59105577	1	N		6	10.05	130500	130385.28	8/1/2004	7/1/2034	1150.06	360	360	90	8/1/2004	145000	1	10000	0	1	10.05	8	6.5	7/1/2006	8/1/2006	6	6	1	16.05	10.05	1150.06
59105858	1	O		1	6.25	108000	107690.96	7/1/2004	6/1/2034	664.98	360	360	80	7/1/2004	135000	1	200000	0	1	6.25	8	4.5	6/1/2006	7/1/2006	6	6	1	12.25	6.25	664.98
59105916	1	N		6	7.75	148500	148289.69	8/1/2004	7/1/2034	1063.88	360	360	90	8/1/2004	165000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1063.88
59105957	1	O		6	6.5	382700	382042.43	8/1/2004	7/1/2034	2292.52	360	360	90	7/1/2004	403000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2292.52
59106153	1	O		1	8.3	75699	75623.09	8/1/2004	7/1/2034	571.37	360	360	95	8/1/2004	81000	1	10000	0	1	8.3	8	4.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	571.37
59106179	1	N		6	7.95	74800	74698.24	8/1/2004	7/1/2034	546.26	360	360	85	8/1/2004	88000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	546.26
59106252	1	O		6	7.55	130150	129958.14	8/1/2004	7/1/2034	914.49	360	360	95	7/1/2004	137000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	914.49
59106336	1	O		6	7.35	360000	359447.71	8/1/2004	7/1/2034	2480.3	360	360	90	7/1/2004	400000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2480.3
59106419	5	O		6	7.99	135000	134817.85	8/1/2004	7/1/2034	989.65	360	360	90	7/1/2004	150000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	989.65
59106492	1	O		6	7.8	112500	112342.27	8/1/2004	7/1/2034	809.86	360	360	90	8/1/2004	125000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	809.86
59106633	5	O		1	8.075	301150	300750.64	8/1/2004	7/1/2034	2225.5	360	360	95	7/1/2004	317000	1	0	0	1	8.075	8	6	7/1/2006	8/1/2006	6	6	1	14.075	8.075	2225.5
59106799	7	O		6	8.35	58500	58171.08	8/1/2004	7/1/2019	570.95	180	180	78	8/1/2004	75000	1	10000	0	1	8.35	0	0			0	0	0	0	0	570.95
59106898	1	O		6	8.9	182400	182195.79	8/1/2004	7/1/2034	1454.53	360	360	79.96	8/1/2004	228100	1	10000	0	1	8.9	0	0			0	0	0	0	0	1454.53
59106914	1	O		6	7.35	225500	225154.04	8/1/2004	7/1/2034	1553.64	360	360	93.57	8/1/2004	241000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1553.64
59107078	1	O		1	8.85	208250	208014.42	8/1/2004	7/1/2034	1653.2	360	360	85	8/1/2004	245000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1653.2
59107219	1	O		6	7.45	139200	138990.65	8/1/2004	7/1/2034	968.55	360	360	80	8/1/2004	174000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	968.55
59107334	1	N		1	7.95	79200	79092.26	8/1/2004	7/1/2034	578.39	360	360	90	8/1/2004	88000	1	10000	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	578.39
59107359	5	O		6	6.8	104000	103822.14	8/1/2004	7/1/2034	678.01	360	360	80	7/1/2004	130000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	678.01
59107474	7	O		6	8.75	52000	51838.69	8/1/2004	7/1/2024	459.53	240	240	80	8/1/2004	65000	1	10000	0	1	8.75	0	0			0	0	0	0	0	459.53
59107573	1	N		1	6.75	91880	91721.33	8/1/2004	7/1/2034	595.94	360	360	80	8/1/2004	114850	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	595.94
59107815	1	O		6	8	150100	149897.88	8/1/2004	7/1/2034	1101.39	360	360	95	7/1/2004	158000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1101.39
59107771	1	O		1	5.7	150000	149583.03	8/1/2004	7/1/2034	870.61	360	360	83.33	8/1/2004	180000	1	10000	0	1	5.7	8	6	7/1/2006	8/1/2006	6	6	1	11.7	5.7	870.61
59107797	1	O		6	6.95	181000	180699.45	8/1/2004	7/1/2034	1198.13	360	360	80.09	8/1/2004	226000	1	10000	0	1	6.95	8	4.5	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1198.13
59107813	1	O		6	6.838	132000	131775.94	8/1/2004	7/1/2034	863.89	360	360	77.65	7/1/2004	170000	1	0	0	1	6.838	8	6	7/1/2006	8/1/2006	6	6	1	12.838	6.838	863.89
59107938	1	O		1	6.5	186400	186062.06	8/1/2004	7/1/2034	1178.18	360	360	80	7/1/2004	233000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1178.18
59107953	5	O		1	7.15	133600	133386.73	8/1/2004	7/1/2034	902.35	360	360	80	7/1/2004	167000	1	0	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	902.35
59108019	7	O		1	8.1	68000	67910.28	8/1/2004	7/1/2034	503.71	360	360	85	8/1/2004	80000	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	503.71
59108076	1	O		1	7	175200	174911.94	8/1/2004	7/1/2034	1165.61	360	360	80	7/1/2004	219000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1165.61
59108134	1	O		1	6.65	118400	118191.51	8/1/2004	7/1/2034	760.09	360	360	80	8/1/2004	148000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	760.09
59108456	1	O		6	8.1	201400	201134.27	8/1/2004	7/1/2034	1491.87	360	360	95	8/1/2004	212000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1491.87
59108514	1	O		1	7.99	123300	123133.63	8/1/2004	7/1/2034	903.88	360	360	90	7/1/2004	137000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	903.88
59108753	1	O		6	8.9	68400	68323.42	8/1/2004	7/1/2034	545.45	360	360	90	7/1/2004	76000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	545.45
59108936	3	O		1	9.15	107825	107710.4	8/1/2004	7/1/2034	879.25	360	360	95	8/1/2004	113500	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	879.25
59108977	1	N		1	7.8	260100	259735.34	8/1/2004	7/1/2034	1872.39	360	360	89.69	7/1/2004	290000	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1872.39
59108993	1	O		6	8.55	225000	224715.8	8/1/2004	7/1/2034	1738.04	360	360	90	8/1/2004	250000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1738.04
59109058	1	N		6	7.05	135000	134780.21	8/1/2004	7/1/2034	902.7	360	360	90	7/1/2004	150000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	902.7
59109173	1	O		6	9.3	187200	187007.18	8/1/2004	7/1/2034	1546.84	360	360	75	8/1/2004	249600	1	10000	0	1	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	1546.84
59109199	1	O		1	9.55	62225	62164.17	8/1/2004	7/1/2034	525.5	360	360	95	7/1/2004	65500	1	0	0	1	9.55	0	0			0	0	0	0	0	525.5
59109272	1	O		6	6.9	169600	169315.6	8/1/2004	7/1/2034	1116.99	360	360	80	8/1/2004	212000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1116.99
59109371	7	O		1	9.2	68000	67928.47	8/1/2004	7/1/2034	556.96	360	360	85	7/1/2004	80000	1	0	0	1	9.2	0	0			0	0	0	0	0	556.96
59109611	1	O		9	7.45	101250	101097.72	8/1/2004	7/1/2034	704.5	360	360	90	7/1/2004	112500	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	704.5
59109736	1	O		6	8.1	292500	292114.08	8/1/2004	7/1/2034	2166.69	360	360	90	8/1/2004	325000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	2166.69
59109959	2	N		6	8.25	333701	333058.21	7/1/2004	6/1/2034	2506.99	360	360	87.82	7/1/2004	380000	1	200000	0	2	8.25	0	0			0	0	0	0	0	2506.99
59110015	1	O		6	8	356250	355527.12	7/1/2004	6/1/2034	2614.04	360	360	75	7/1/2004	475000	1	100000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	2614.04
59110239	1	O		1	8.85	77850	77761.92	8/1/2004	7/1/2034	618.02	360	360	90	8/1/2004	86500	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	618.02
59110353	1	O		6	8.05	62100	62017.22	8/1/2004	7/1/2034	457.84	360	360	90	7/1/2004	69000	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	457.84
59110411	1	N		6	7.6	131000	130808.81	8/1/2004	7/1/2034	924.96	360	360	78.92	7/1/2004	166000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	924.96
59110478	1	N		6	8.8	56000	55935.98	8/1/2004	7/1/2034	442.56	360	360	80	8/1/2004	70000	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	442.56
59110551	1	O		0	7.5	113000	112831.74	8/1/2004	7/1/2034	790.12	360	360	79.58	7/1/2004	142000	1	0	0	1	7.5	0	0			0	0	0	0	0	790.12
59110817	1	O		6	6.7	136000	135762.84	8/1/2004	7/1/2034	877.58	360	360	75.56	8/1/2004	180000	1	11000	0	1	6.7	0	0			0	0	0	0	0	877.58
59110890	1	O		6	6.85	216000	215634.24	8/1/2004	7/1/2034	1415.36	360	360	90	8/1/2004	240000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1415.36
59110999	1	N		1	7.83	135810	135620.75	8/1/2004	7/1/2034	980.48	360	360	90	7/1/2004	150900	1	0	0	1	7.83	8	4.5	7/1/2006	8/1/2006	6	6	1	13.83	7.83	980.48
59111112	7	O		6	6.2	213000	212590.83	8/1/2004	7/1/2034	1304.56	360	360	72.2	8/1/2004	295000	1	10000	0	1	6.2	0	0			0	0	0	0	0	1304.56
59111633	1	N		1	7.35	135000	134792.88	8/1/2004	7/1/2034	930.12	360	360	90	8/1/2004	150000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	930.12
59111658	1	O		6	8.65	228750	228480.31	8/1/2004	7/1/2034	1783.27	360	360	75	8/1/2004	305000	1	10000	0	1	8.65	0	0			0	0	0	0	0	1783.27
59111674	1	O		1	7.25	267900	267480.74	8/1/2004	7/1/2034	1827.56	360	360	95	8/1/2004	282000	1	10000	0	1	7.25	0	0			0	0	0	0	0	1827.56
59112292	1	O		8	7.95	484500	483841.01	8/1/2004	7/1/2034	3538.22	360	360	91.76	8/1/2004	528000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	3538.22
59112334	7	O		6	5.65	148750	148432.7	8/1/2004	7/1/2034	858.64	360	360	85	8/1/2004	175000	1	10000	0	1	5.65	8	6.5	7/1/2006	8/1/2006	6	6	1	11.65	5.65	858.64

3089839	1	O		1	6.9	139200	138966.57	8/1/2004	7/1/2034	916.78	360	360	80	7/1/2004	174000	1	0	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	916.78
3089979	1	O		1	8.4	109520	108685.15	7/1/2004	6/1/2034	834.37	360	360	89.95	8/1/2004	125000	1	110000	0	1	8.4	6	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	834.37
3089995	1	O		6	8.8	66000	65921.38	8/1/2004	7/1/2034	512.17	360	360	70.97	7/1/2004	93000	1	0	0	1	8.8	0	0			0	0	0	0	0	512.17
3090050	1	O		6	8.5	69360	69275.66	8/1/2004	7/1/2034	533.32	360	360	79.72	7/1/2004	87000	1	0	0	1	8.5	6	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	533.32
3090078	1	N		6	8.75	58500	58318.51	8/1/2004	7/1/2024	516.98	240	240	90	7/1/2004	65000	1	0	0	1	8.75	0	0			0	0	0	0	0	516.98
3090159	1	O		6	7.55	113000	112833.42	8/1/2004	7/1/2034	793.99	360	360	94.17	8/1/2004	120000	1	10000	0	1	7.55	6	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	793.99
3090373	1	O		1	6.55	500000	498649.76	7/1/2004	6/1/2034	3176.8	360	360	79.37	8/1/2004	630000	1	110000	0	1	6.55	0	0			0	0	0	0	0	3176.8
3090415	2	N		6	8.7	365500	365073.51	8/1/2004	7/1/2034	2862.35	360	360	85	8/1/2004	430000	1	10000	0	2	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	2862.35
3090555	5	O		6	9.3	172000	171822.84	8/1/2004	7/1/2034	1421.24	360	360	73.19	8/1/2004	235000	1	10000	0	1	9.3	6	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1421.24
3090670	1	O		1	8.9	98100	97934.64	7/1/2004	6/1/2034	782.29	360	360	90	7/1/2004	109000	1	100000	0	1	8.9	6	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	782.29
3090698	7	O		6	8.7	97750	97635.93	8/1/2004	7/1/2034	765.52	360	360	85	8/1/2004	115000	1	10000	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	765.52
3090712	1	O		6	7.25	93500	93427.66	8/1/2004	8/1/2034	637.84	360	360	85	8/1/2004	110000	1	0	0	1	7.25	0	0			0	0	0	0	0	637.84
3090753	1	O		6	6	80000	79840.3	8/1/2004	7/1/2034	479.65	360	360	80	8/1/2004	100000	1	10000	0	1	6	6	6	7/1/2006	8/1/2006	6	6	1	12	6	479.65
3090795	7	O		1	7.65	82875	82755.26	8/1/2004	7/1/2034	588.01	360	360	85	8/1/2004	97500	1	10000	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	588.01
3091033	1	N		1	7.95	56000	55923.83	8/1/2004	7/1/2034	408.96	360	360	80	8/1/2004	70000	1	10000	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	408.96
3091074	1	O		6	8.65	77250	77112.89	7/1/2004	6/1/2034	602.22	360	360	75	8/1/2004	103000	1	110000	0	1	8.65	6	6	6/1/2006	7/1/2006	6	6	1	14.65	8.65	602.22
3091231	5	N		1	7.6	347400	346892.98	8/1/2004	7/1/2034	2452.91	360	360	90	7/1/2004	386000	1	0	0	1	7.6	6	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	2452.91
3091454	1	O		6	7.55	495000	494270.31	8/1/2004	7/1/2034	3478.08	360	360	90	9/1/2004	550000	1	11000	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	3478.08
3091579	1	N		1	7.8	60300	60215.45	8/1/2004	7/1/2034	434.09	360	360	90	8/1/2004	67000	1	10000	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	434.09
3091652	2	O		6	7.6	80750	80632.14	8/1/2004	7/1/2034	570.16	360	360	85	8/1/2004	95000	1	10000	0	2	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	570.16
3091694	2	N		6	9.15	81000	80870.37	7/1/2004	6/1/2034	660.51	360	360	90	8/1/2004	90000	1	210000	0	2	9.15	6	6	6/1/2006	7/1/2006	6	6	1	15.15	9.15	660.51
3091959	3	O		1	7.25	120378	120094.55	7/1/2004	6/1/2034	821.2	360	360	80	8/1/2004	150473	1	110000	0	1	7.25	6	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	821.2
3092437	1	O		6	7.9	225000	224621.45	8/1/2004	7/1/2034	1635.32	360	360	83.33	8/1/2004	270000	1	10000	0	1	7.9	0	0			0	0	0	0	0	1635.32
3092494	7	O		6	6.35	68000	67809.1	7/1/2004	6/1/2034	423.13	360	360	85	8/1/2004	80000	1	110000	0	1	6.35	6	6	6/1/2006	7/1/2006	6	6	1	12.35	6.35	423.13
3092619	1	O		6	8.5	319000	318416.11	7/1/2004	6/1/2034	2452.84	360	360	89.86	7/1/2004	355000	1	400000	0	1	8.5	6	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	2452.84
3092650	1	O		6	6.7	391000	390316.19	8/1/2004	7/1/2034	2523.04	360	360	92	8/1/2004	425000	1	10000	0	1	6.7	6	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	2523.04
3093054	1	O		6	7.8	104500	104353.49	8/1/2004	7/1/2034	752.27	360	360	94.14	8/1/2004	111000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	752.27
3093070	1	O		6	7.25	144500	144273.86	8/1/2004	7/1/2034	985.75	360	360	85	8/1/2004	170000	1	10000	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	985.75
3093690	3	O		6	7.15	432000	431310.43	8/1/2004	7/1/2034	2917.78	360	360	90	8/1/2004	480000	1	10000	0	1	7.15	6	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	2917.78
3093773	1	O		1	8.85	189600	189278.93	8/1/2004	7/1/2034	1242.38	360	360	80	7/1/2004	237000	1	0	0	1	6.85	6	4.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1242.38
3093955	5	N		1	8.15	237900	237589.28	8/1/2004	7/1/2034	1770.57	360	360	89.97	7/1/2004	264425	1	0	0	1	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1770.57
3094011	1	N		1	8.65	52605	52542.96	8/1/2004	7/1/2034	410.1	360	360	90	8/1/2004	58450	1	10000	0	1	8.65	0	0			0	0	0	0	0	410.1
3094037	7	O		6	7.95	144000	143804.13	8/1/2004	7/1/2034	1051.61	360	360	90	7/1/2004	160000	1	0	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1051.61
3094110	1	O		6	8.75	116800	116665.11	8/1/2004	7/1/2034	918.87	360	360	80	8/1/2004	146000	1	10000	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	918.87
3094557	1	O		6	6.9	475000	474203.5	8/1/2004	7/1/2034	3128.36	360	360	95	8/1/2004	500000	1	10000	0	1	6.9	0	0			0	0	0	0	0	3128.36
3094631	1	O		1	7.75	133200	133011.35	8/1/2004	7/1/2034	954.27	360	360	90	8/1/2004	148000	1	10000	0	1	7.75	6	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	954.27
3094658	1	O		6	7.4	242400	242216.47	9/1/2004	8/1/2034	1678.33	360	360	80	8/1/2004	303000	1	0	0	1	7.4	0	0			0	0	0	0	0	1678.33
3094813	1	N		6	8.6	81900	81802.43	8/1/2004	7/1/2034	635.56	360	360	90	8/1/2004	91000	1	10000	0	1	8.6	0	0			0	0	0	0	0	635.56
3094870	1	O		6	12	112500	112435.3	8/1/2004	7/1/2034	1157.19	360	360	75	7/1/2004	150000	1	0	0	1	12	6	6	7/1/2006	8/1/2006	6	6	1	18	12	1157.19
3094912	1	O		6	5.6	118750	118209.9	8/1/2004	7/1/2024	823.59	240	240	95	8/1/2004	125000	1	10000	0	1	5.6	6	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	823.59
3094938	3	O		1	8.75	175750	175547.02	8/1/2004	7/1/2034	1382.63	360	360	95	8/1/2004	185000	1	10000	0	1	8.75	6	4.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1382.63
3095174	5	O		6	6.8	208000	207644.31	8/1/2004	7/1/2034	1356.01	360	360	80	7/1/2004	260000	1	0	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1356.01
3096834			2	1	7.65	64000	63907.53	8/1/2004	7/1/2034	454.09	360	360	86.49	8/1/2004	75000	1	10000	0	1	7.65	0	0			0	0	0	0	0	454.09
3096875	2	O		6	8.45	365500	365051	8/1/2004	7/1/2034	2797.44	360	360	85	8/1/2004	430000	1	10000	0	2	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	2797.44
3096891	1	O		6	7.3	216000	215665.31	8/1/2004	7/1/2034	1480.84	360	360	69.68	7/1/2004	310000	1	0	0	1	7.3	6	4.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1480.84
3096917	1	O		1	6.8	126000	125784.53	8/1/2004	7/1/2034	821.43	360	360	90	7/1/2004	140000	1	0	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	821.43
3096933	1	O		C	6.2	157000	156698.4	8/1/2004	7/1/2034	961.58	360	360	84.88	8/1/2004	185000	1	10000	0	1	6.2	6	6	7/1/2007	8/1/2007	6	6	1	12.2	6.2	961.58
3096958	2	N		6	7.95	114300	114144.52	8/1/2004	7/1/2034	834.72	360	360	90	8/1/2004	127000	1	10000	0	2	7.95	0	0			0	0	0	0	0	834.72
3097055	5	O		1	6.75	124000	123785.88	8/1/2004	7/1/2034	804.27	360	360	80	8/1/2004	155000	1	10000	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	804.27
3097139	1	O		1	9.4	129903	129771.97	8/1/2004	7/1/2034	1082.83	360	360	95	8/1/2004	136740	1	10000	0	1	9.4	0	0			0	0	0	0	0	1082.83
3097170	2	N		1	8.5	107910	107778.78	8/1/2004	7/1/2034	829.74	360	360	90	7/1/2004	119900	1	0	0	2	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	829.74
3097279	1	O		6	7.875	80750	80638.48	8/1/2004	7/1/2034	585.5	360	360	85	8/1/2004	95000	1	10000	0	1	7.675	6	6	7/1/2006	8/1/2006	6	6	1	13.875	7.675	585.5
3097535	9	O		6	7.2	128250	128046.65	8/1/2004	7/1/2034	870.55	360	360	95	8/1/2004	135000	1	10000	0	1	7.2	6	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	870.55
3097550	2	O		6	8.1	342000	341548.76	8/1/2004	7/1/2034	2533.36	360	360	95	7/1/2004	360000	1	0	0	2	8.1	6	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	2533.36
3097816	1	O		6	7.2	106500	106099.74	8/1/2004	7/1/2024	838.53	240	240	75	8/1/2004	142000	1	10000	0	1	7.2	0	0			0	0	0	0	0	838.53
3097873	1	O		1	7.5	288000	287571.18	8/1/2004	7/1/2034	2013.74	360	360	90	8/1/2004	320000	1	10000	0	1	7.5	8	4.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2013.74
3097972	1	N		1	8.35	108000	107864.57	8/1/2004	7/1/2034	818.98	360	360	90	7/1/2004	120000	1	0	0	1	8.35	0	0			0	0	0	0	0	818.98
3098238	2	O		6	7.85	400000	399444.85	8/1/2004	7/1/2034	2893.34	360	360	78.43	8/1/2004	510000	1	10000	0	2	7.85	6	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	2893.34
3098350	9	O		6	7.4	171000	170740.26	8/1/2004	7/1/2034	1183.97	360	360	95	7/1/2004	180000	1	0	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1183.97
3098378	1	O		8	7.25	72000	71887.32	8/1/2004	7/1/2034	491.17	360	360	80	8/1/2004	90000	1	10000	0	1	7.25	0	0			0	0	0	0	0	491.17
3098392	2	N		1	8.05	157500	157286.22	8/1/2004	7/1/2034	1161.18	360	360	90	8/1/2004	175000	1	10000	0	2	8.05	6	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1161.18
3098475	2	N		1	9.1	191700	191389.99	7/1/2004	6/1/2034	1556.28	360	360	90	7/1/2004	213000	1	100000	0	2	9.1	0	0			0	0	0	0	0	1556.28
3098574	5		2	1	9.8	174996	174915.21	9/1/2004	8/1/2034	1509.92	360	360	80	8/1/2004	218745	1	0	0	1	9.8	6	6	8/1/2006	9/1/2006	6	6	1	15.8	9.8	1509.92
3098657	1	O		6	7.95	141600	141407.4	8/1/2004	7/1/2034	1034.08	360	360	80	7/1/2004	177000	1	0	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1034.08
3098731	7	N		6	7.5	96000	95857.05	8/1/2004	7/1/2034	671.25	360	360	80	8/1/2004	120000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	671.25
3098970	1	O		6	7.65	234000	233403.58	7/1/2004	6/1/2034	1660.27	360	360	90	7/1/2004	260000	1	900000	0	1	7.65	8	4.5	6/1/2006	7/1/2006	6	6	1	13.65	7.65	1660.27
3099051	1	O		6	6.85	219000	218815.11	9/1/2004	8/1/2034	1435.02	360	360	84.23	8/1/2004	260000	1	0	0	1	6.85	0	0			0	0	0	0	0	1435.02
3099697	2	O		1	8.5	432250	431724.43	8/1/2004	7/1/2034	3323.63	360	360	95	8/1/2004	455000	1	10000	0	2	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	3323.63
3099754	1	O		1	8.475	152000	151814.23	8/1/2004	7/1/2034	1166.06	360	360	95	7/1/2004	160000	1	0	0	1	8.475	6	6	7/1/2007	8/1/2007	6	6	1	14.475	8.475	1166.06
3099895	2	N		1	6.55	442000	441206.4	8/1/2004	7/1/2034	2808.3	360	360	85	8/1/2004	520000	1	10000	0	3	6.55	6	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	2808.3
9100057	1	N		1	8.05	164700	164460.47	8/1/2004	7/1/2034	1214.26	360	360	90	7/1/2004	183000	1	0	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1214.26
9100115	1	O		6	7.6	170000	169696.74	9/1/2004	8/1/2024	1379.93	240	240	85	8/1/2004	200000	1	0	0	1	7.6	0	0			0	0	0	0	0	1379.93
9100990	5	O		8	7.3	117000	116818.71	8/1/2004	7/1/2034	802.12	360	360	78	8/1/2004	150000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	802.12
9101337	3	N		1	8.15	104300	104163.76	8/1/2004	7/1/2034	776.26	360	360	89.99	7/1/2004	115900	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	776.26
9101410	1	O		6	7.95	283500	283114.4	8/1/2004	7/1/2034	2070.35	360	360	90	8/1/2004	315000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2070.35
9101519	1	O		6	5.75	380000	379204.61	8/1/2004	7/1/2034	2217.58	360	360	80.85	7/1/2004	470000	1	0	0	1	5.75	8	6	7/1/2007	8/1/2007	6	6	1	11.75	5.75	2217.58
9101550	7	O		1	7.45	51000	50923.29	8/1/2004	7/1/2034	354.86	360	360	85	8/1/2004	60000	1	10000	0	1	7.45	0	0			0	0	0	0	0	354.86

59077750	1	N		6	9.4	112500	112386.52	8/1/2004	7/1/2034	937.77	360	360	90	7/1/2004	125000	1	0	0	1	9.4	0	0			0	0	0	0	0	937.77
59077859	1	O		1	6.05	148000	147707.4	8/1/2004	7/1/2034	892.1	360	360	80	8/1/2004	185000	1	10000	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	892.1
59077958	2	N		6	7.95	175500	175261.29	8/1/2004	7/1/2034	1281.65	360	360	90	8/1/2004	195000	1	10000	0	2	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1281.65
59078030	2	N		1	7.6	127500	127313.91	8/1/2004	7/1/2034	900.25	360	360	85	7/1/2004	150000	1	0	0	3	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	900.25
59078352	2	O		1	7.8	423000	422406.98	8/1/2004	7/1/2034	3045.06	360	360	94	8/1/2004	450000	1	10000	0	2	7.8	8	4.5	7/1/2007	8/1/2007	6	6	1	13.8	7.8	3045.06
59078436	3	N		1	8.1	71910	71815.1	8/1/2004	7/1/2034	532.68	360	360	90	8/1/2004	79900	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	532.68
59078451	2	O		6	7.9	193800	193533.73	8/1/2004	7/1/2034	1408.55	360	360	84.26	7/1/2004	230000	1	0	0	2	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1408.55
59078550	1	N		1	8.6	54000	53935.67	8/1/2004	7/1/2034	419.05	360	360	90	8/1/2004	60000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	419.05
59078618	1	O		1	8.3	129200	129038.32	8/1/2004	7/1/2034	975.19	360	360	85	8/1/2004	152000	1	10000	0	1	8.3	0	0			0	0	0	0	0	975.19
59078816	2	N		1	7.95	99450	99195.76	7/1/2004	6/1/2034	726.27	360	360	85	7/1/2004	117000	1	100000	0	2	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	726.27
59078998	1	O		6	8.15	213750	213470.81	8/1/2004	7/1/2034	1590.84	360	360	95	7/1/2004	225000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1590.84
59079277	1	O		1	5.75	242400	241892.61	8/1/2004	7/1/2034	1414.59	360	360	80	8/1/2004	303000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1414.59
59079350	5	N		1	9.35	126000	125871.56	8/1/2004	7/1/2034	1045.72	360	360	88.11	7/1/2004	143000	1	0	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	1045.72
59079491	1	O		1	11.55	32400	32368.95	7/1/2004	6/1/2034	322.1	360	360	20	7/1/2004	174000	2	100000	0	1	11.55	0	0			0	0	0	0	0	322.1
59079632	5	O		1	7.3	112000	111826.46	8/1/2004	7/1/2034	767.84	360	360	80	8/1/2004	140000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	767.84
59079939	1	O		8	7.8	97000	96661.26	8/1/2004	7/1/2024	799.32	240	240	48.5	7/1/2004	200000	1	0	0	1	7.8	0	0			0	0	0	0	0	799.32
59079954	1	O		6	8.1	171000	170774.38	8/1/2004	7/1/2034	1266.68	360	360	95	7/1/2004	180000	1	0	0	1	8.1	8	4.5	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1266.68
59080036	1	N		1	9.05	98600	98492.99	8/1/2004	7/1/2034	796.91	360	360	85	7/1/2004	116000	1	0	0	1	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	796.91
59080051	1	N		1	8.15	84600	84489.5	8/1/2004	7/1/2034	629.64	360	360	90	7/1/2004	94000	1	0	0	1	8.15	8	4.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	629.64
59080077	2	N		1	8.8	90000	89897.12	8/1/2004	7/1/2034	711.25	360	360	90	8/1/2004	100000	1	10000	0	2	8.8	8	4.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	711.25
59080358	1	O		6	7.85	477000	476803.71	7/1/2004	6/1/2034	3450.31	360	360	94.64	7/1/2004	504000	1	200000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	3450.31
59080531	1	O		1	8.95	219450	219206.84	8/1/2004	7/1/2034	1757.86	360	360	95	7/1/2004	231000	1	0	0	1	8.95	0	0			0	0	0	0	0	1757.86
59080598	1	O		8	6.275	90400	90228.83	8/1/2004	7/1/2034	558.08	360	360	78.61	8/1/2004	115000	1	10000	0	1	6.275	8	6	7/1/2006	8/1/2006	8	6	1	12.275	6.275	558.08
59080937	7		2	1	6.55	75600	75464.25	8/1/2004	7/1/2034	480.34	360	360	80	8/1/2004	94500	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	480.34
59080994	3	N		6	7.6	50000	49890.19	7/1/2004	6/1/2034	353.04	360	360	83.33	8/1/2004	60000	1	110000	0	1	7.6	8	6	6/1/2007	7/1/2007	6	6	1	13.6	7.6	353.04
59081075	1	O		6	7.65	72800	72694.81	8/1/2004	7/1/2034	516.53	360	360	65	8/1/2004	112000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	516.53
59081315	5	O		1	8.6	90900	90791.71	8/1/2004	7/1/2034	705.4	360	360	90	8/1/2004	101000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	705.4
59081455	1	O		1	6.6	216000	215615.93	8/1/2004	7/1/2034	1379.51	360	360	80	8/1/2004	270000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1379.51
59081471	7	N		1	8.7	56000	55934.64	8/1/2004	7/1/2034	438.56	360	360	80	7/1/2004	70000	1	0	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	438.56
59081612	5	O		1	6.85	197799	197464.05	8/1/2004	7/1/2034	1296.1	360	360	90	7/1/2004	219777	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1296.1
59081893	1	O		1	9.85	58900	58845.96	8/1/2004	7/1/2034	510.38	360	360	95	7/1/2004	62000	1	0	0	1	9.85	0	0			0	0	0	0	0	510.38
59081935	1	O		1	7.8	122850	122580.44	7/1/2004	6/1/2034	884.37	360	360	90	7/1/2004	136500	1	200000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	884.37
59082131	1	N		6	7.05	174150	173866.47	8/1/2004	7/1/2034	1164.48	360	360	90	7/1/2004	193500	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1164.48
59082271	5	O		8	7	172500	172356.6	8/1/2004	7/1/2034	1147.65	360	360	75	8/1/2004	230000	1	0	0	1	7	0	0			0	0	0	0	0	1147.65
59082339	3	O		6	8.5	68400	68316.83	8/1/2004	7/1/2034	525.94	360	360	95	7/1/2004	72000	1	0	0	1	8.5	0	0			0	0	0	0	0	525.94
59082453	1	N		6	7.75	73600	72964.3	7/1/2004	6/1/2034	527.28	360	360	80	7/1/2004	92000	1	200000	0	1	7.75	0	0			0	0	0	0	0	527.28
59082610	1	O		1	10.65	54000	53927.99	8/1/2004	7/1/2034	500.03	360	360	20	8/1/2004	270000	2	10000	0	1	10.65	0	0			0	0	0	0	0	500.03
59082651	7	O		8	7.375	145500	145277.88	8/1/2004	7/1/2034	1004.94	360	360	74.62	7/1/2004	195000	1	0	0	1	7.375	0	0			0	0	0	0	0	1004.94
59082891	1	O		6	9.75	162900	162747.36	8/1/2004	7/1/2034	1399.57	360	360	90	8/1/2004	181000	1	10000	0	1	9.75	0	0			0	0	0	0	0	1399.57
59082933	1	O		6	8.375	96300	96179.87	8/1/2004	7/1/2034	731.95	360	360	90	8/1/2004	107000	1	10000	0	1	8.375	0	0			0	0	0	0	0	731.95
59083071	1	O		1	7.85	230850	230529.6	8/1/2004	7/1/2034	1669.82	360	360	95	7/1/2004	243000	1	0	0	1	7.85	0	0			0	0	0	0	0	1669.82
59083550	1	O		6	8.75	73150	73065.5	8/1/2004	7/1/2034	575.48	360	360	95	7/1/2004	77000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	575.48
59083576	1	N		1	7.99	58410	58331.18	8/1/2004	7/1/2034	428.19	360	360	90	7/1/2004	64900	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	428.19
59083691	1	O		8	7.15	61200	61102.31	8/1/2004	7/1/2034	413.35	360	360	80	8/1/2004	76500	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	8	6	1	13.15	7.15	413.35
59083717	2	O		6	9.15	495000	494473.9	8/1/2004	7/1/2034	4038.43	360	360	89.67	8/1/2004	552000	1	10000	0	2	9.15	0	0			0	0	0	0	0	4038.43
59084194	1	O		6	6.75	161300	161021.46	8/1/2004	7/1/2034	1046.19	360	360	80.65	8/1/2004	200000	1	10000	0	1	6.75	0	0			0	0	0	0	0	1046.19
59084335	1	O		6	8.3	123300	123143.81	8/1/2004	7/1/2034	930.65	360	360	90	7/1/2004	137000	1	0	0	1	8.3	0	0			0	0	0	0	0	930.65
59084533	1	O		1	8.8	58500	58433.12	8/1/2004	7/1/2034	462.32	360	360	90	7/1/2004	65000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	462.32
59084772	1	O		1	9.45	80000	79919.92	8/1/2004	7/1/2034	669.77	360	360	89.99	8/1/2004	88900	1	10000	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	669.77
59084814	1	O		1	5.95	160000	159515.15	7/1/2004	6/1/2034	954.15	360	360	80	8/1/2004	200000	1	110000	0	1	5.95	8	4.5	6/1/2006	7/1/2006	6	6	1	11.95	5.95	954.15
59084855	1	O		6	10	136500	136378.72	8/1/2004	7/1/2034	1197.89	360	360	75	8/1/2004	182000	1	10000	0	1	10	8	6	7/1/2006	8/1/2006	6	6	1	16	10	1197.89
59085159	1	N		6	7.525	93500	93361.47	8/1/2004	7/1/2034	655.37	360	360	85	7/1/2004	110000	1	0	0	1	7.525	8	4.5	7/1/2006	8/1/2006	6	6	1	13.525	7.525	655.37
59085191	5	O		1	9.85	165300	165071.63	7/1/2004	6/1/2034	1432.34	360	360	95	7/1/2004	174000	1	100000	0	1	9.85	0	0			0	0	0	0	0	1432.34
59085431	1	O		1	8.65	96000	95779.69	7/1/2004	6/1/2034	748.39	360	360	100	7/1/2004	96000	1	100000	0	1	8.65	8	6	6/1/2006	7/1/2006	6	6	1	14.65	8.65	748.39
59085472	1	N		6	8.9	103500	103384.12	8/1/2004	7/1/2034	825.35	360	360	90	7/1/2004	115000	1	0	0	1	8.9	0	0			0	0	0	0	0	825.35
59086132	3	N		6	7.925	198000	197729.32	8/1/2004	7/1/2034	1442.52	360	360	90	7/1/2004	220000	1	0	0	1	7.925	8	6	7/1/2006	8/1/2006	6	6	1	13.925	7.925	1442.52
59086355	1	O		6	7.5	105000	104843.65	8/1/2004	7/1/2034	734.18	360	360	84	8/1/2004	125000	1	11000	0	1	7.5	8	4.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	734.18
59087098	1	O		1	9	126000	125861.82	8/1/2004	7/1/2034	1013.83	360	360	90	8/1/2004	144000	1	10000	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	1013.83
59087379	1	O		1	5.3	392000	391107.1	8/1/2004	7/1/2034	2176.8	360	360	80	8/1/2004	490000	1	10000	0	1	5.3	8	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	2176.8
59087692	1	O		1	9.15	95000	94899.03	8/1/2004	7/1/2034	774.67	360	360	95	8/1/2004	100000	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	774.67
59087759	1	N		1	7.6	249300	248936.15	8/1/2004	7/1/2034	1760.25	360	360	89.07	8/1/2004	279900	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1760.25
59087775	1	O		6	7.3	103500	103339.62	8/1/2004	7/1/2034	709.57	360	360	90	8/1/2004	115000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	709.57
59087791	1	O		6	9.4	106750	106640.3	8/1/2004	7/1/2034	906.51	360	360	75	8/1/2004	145000	1	10000	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	906.51
59087817	1	N		1	7.6	72900	72793.6	8/1/2004	7/1/2034	514.73	360	360	90	7/1/2004	81000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	514.73
59087890	1	O		6	8.15	315000	314568.58	8/1/2004	7/1/2034	2344.39	360	360	90	7/1/2004	350000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2344.39
59088013	1	O		1	6.95	280000	279300.58	7/1/2004	6/1/2034	1853.46	360	360	80	8/1/2004	350000	1	110000	0	1	6.95	8	6	6/1/2006	7/1/2006	6	6	1	12.95	6.95	1853.46
59088435	1	O		1	7.83	121500	121330.68	8/1/2004	7/1/2034	877.17	360	360	90	7/1/2004	135000	1	0	0	1	7.83	8	6	7/1/2007	8/1/2007	6	6	1	13.83	7.83	877.17
59088575	1	O		6	6.5	276000	275499.63	8/1/2004	7/1/2034	1744.51	360	360	92	7/1/2004	300000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1744.51
59088757	1	O		6	6.55	245000	244338.35	7/1/2004	6/1/2034	1556.64	360	360	62.82	7/1/2004	390000	1	100000	0	1	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	1556.64
59088815	1	O		6	11.5	50400	50349.4	7/1/2004	6/1/2034	499.11	360	360	70	8/1/2004	72000	1	110000	0	1	11.5	0	0			0	0	0	0	0	499.11
59088831	1	O		1	10.55	29800	29776.46	8/1/2004	7/1/2034	273.71	360	360	20	8/1/2004	149000	2	10000	0	1	10.55	0	0			0	0	0	0	0	273.71
59089052	1	N		1	7.1	62100	61999.87	8/1/2004	7/1/2034	417.34	360	360	90	7/1/2004	69000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	417.34
59089138	1	O		1	9.55	219000	218785.96	8/1/2004	7/1/2034	1849.47	360	360	100	8/1/2004	219000	1	10000	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	1849.47
59089318	1	N		1	8.075	77400	77297.35	8/1/2004	7/1/2034	571.99	360	360	90	7/1/2004	86000	1	0	0	1	8.075	8	6	7/1/2006	8/1/2006	6	6	1	14.075	8.075	571.99
59089391	1	O		6	7.1	118250	117818.61	8/1/2004	7/1/2034	794.68	360	360	94.6	8/1/2004	125000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	794.68
59089490	7	O		6	6.3	91500	91327.58	8/1/2004	7/1/2034	566.37	360	360	75	8/1/2004	122000	1	10000	0	1	6.3	0	0			0	0	0	0	0	566.37
59089532	1	O		6	7.45	136800	136594.26	8/1/2004	7/1/2034	951.85	360	360	90	8/1/2004	152000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	951.85

064733	5	O		6	7.35	135000	134792.88	8/1/2004	7/1/2034	930.12	360	360	90	8/1/2004	150000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	930.12
065177	3	N		1	8.5	139410	139240.48	8/1/2004	7/1/2034	1071.95	360	360	90	7/1/2004	154900	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1071.95
065318	1	O		1	6.25	374000	373288.41	8/1/2004	7/1/2034	2302.79	360	360	85	8/1/2004	440000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	2302.79
065375	7	O		6	6	123000	122877.55	9/1/2004	8/1/2034	737.45	360	360	68.33	8/1/2004	180000	1	0	0	1	6	8	6	8/1/2007	9/1/2007	6	6	1	12	6	737.45
065417	1	O		1	8.55	232750	232469.87	8/1/2004	7/1/2034	1797.91	360	360	95	8/1/2004	245000	1	10000	0	1	8.55	0	0			0	0	0	0	0	0	1797.91
065639	1	N		1	6.9	82800	82661.14	8/1/2004	7/1/2034	545.33	360	360	90	8/1/2004	92000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	545.33
066613	1	O		6	8.85	75000	74915.16	8/1/2004	7/1/2034	595.39	360	360	75	8/1/2004	100000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	595.39
066894	1	O		6	9.55	445000	444565.09	8/1/2004	7/1/2034	3758.05	360	360	49.44	7/1/2004	900000	1	0	0	1	9.55	0	0			0	0	0	0	0	0	3758.05
067355	7	O		6	8.05	155550	155342.87	8/1/2004	7/1/2034	1146.8	360	360	85	8/1/2004	183000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1146.8
067512	1	O		8	8.75	70300	70259.54	9/1/2004	8/1/2034	553.06	360	360	95	8/1/2004	74000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	553.06
067637	7	O		6	7.8	162500	162272.08	8/1/2004	7/1/2034	1169.79	360	360	65	8/1/2004	250000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1169.79
067793	1	O		1	8.45	301500	301129.63	8/1/2004	7/1/2034	2307.6	360	360	90	7/1/2004	335000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	2307.6
068254	1	O		6	7.9	153000	152895.23	9/1/2004	8/1/2034	1112.02	360	360	90	8/1/2004	170000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	1112.02
068270	1	O		6	6.3	500000	499057.79	8/1/2004	7/1/2034	3094.87	360	360	86.96	7/1/2004	575000	1	0	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	3094.87
068395	7	O		6	6.75	240000	239376.59	7/1/2004	6/1/2034	1556.64	360	360	73.85	7/1/2004	325000	1	200000	0	1	6.75	0	0			0	0	0	0	0	0	1556.64
068452	2	N		1	8.55	214400	214141.96	8/1/2004	7/1/2034	1656.16	360	360	80	7/1/2004	268000	1	0	0	3	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	1656.16
068478	1	O		6	8.3	150100	149909.85	8/1/2004	7/1/2034	1132.94	360	360	95	8/1/2004	158000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1132.94
068593	3	N		1	8.35	107550	107346.99	7/1/2004	6/1/2034	815.57	360	360	90	7/1/2004	119500	1	100000	0	1	8.35	8	6	6/1/2007	7/1/2007	6	6	1	14.35	8.35	815.57
068650	1	N		6	9.6	56100	56018.29	7/1/2004	6/1/2034	475.82	360	360	85	8/1/2004	66000	1	110000	0	1	9.6	8	6	6/1/2006	7/1/2006	6	6	1	15.6	9.6	475.82
068759	7	O		6	7.05	70000	69886.03	8/1/2004	7/1/2034	468.07	360	360	64.81	8/1/2004	108000	1	10000	0	1	7.05	0	0			0	0	0	0	0	0	468.07
068874	1	O		6	10.7	74400	74314.28	7/1/2004	6/1/2034	691.72	360	360	80	8/1/2004	93000	1	110000	0	1	10.7	8	6	6/1/2006	7/1/2006	6	6	1	16.7	10.7	691.72
069013	7	O		1	7.25	75650	75531.61	8/1/2004	7/1/2034	516.07	360	360	85	8/1/2004	89000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	516.07
069054	1	O		6	8.15	107950	107809	8/1/2004	7/1/2034	803.42	360	360	85	8/1/2004	127000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	803.42
069179	1	O		6	7.5	360000	359463.97	8/1/2004	7/1/2034	2517.18	360	360	90	8/1/2004	400000	1	10000	0	1	7.5	8	4.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2517.18
069534	1	O		6	6.5	238000	237568.51	8/1/2004	7/1/2034	1504.33	360	360	85	8/1/2004	280000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1504.33
069633	1	N		1	8.1	72000	71905	8/1/2004	7/1/2034	533.34	360	360	90	8/1/2004	80000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	533.34
069898	5	N		1	10.15	296500	296244.86	8/1/2004	7/1/2034	2634.93	360	360	89.85	7/1/2004	330000	1	0	0	1	10.15	0	0			0	0	0	0	0	0	2634.93
069930	1	O		6	8.75	54000	53937.83	8/1/2004	7/1/2034	424.82	360	360	90	8/1/2004	60000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	424.82
069955	1	O		6	8.2	148500	148308.01	8/1/2004	7/1/2034	1110.42	360	360	90	8/1/2004	165000	1	10000	0	1	8.2	8	4.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1110.42
070011	1	O		6	5.85	382000	381215.43	8/1/2004	7/1/2034	2253.58	360	360	89.88	8/1/2004	425000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	2253.58
070631	1	N		1	6.8	72250	72126.45	8/1/2004	7/1/2034	471.02	360	360	85	8/1/2004	85000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	471.02
070672	2	O		1	6.55	231200	230784.88	8/1/2004	7/1/2034	1468.96	360	360	85	7/1/2004	272000	1	0	0	3	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1468.96
070698	9	O		1	6.75	256696	256252.73	8/1/2004	7/1/2034	1664.93	360	360	80	8/1/2004	320870	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1664.93
070995	2	O		1	7.4	125545	125353.54	8/1/2004	7/1/2034	869.25	360	360	85	8/1/2004	150000	1	10000	0	3	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	869.25
071191	1	N		6	8.05	54000	53926.13	8/1/2004	7/1/2034	398.12	360	360	90	8/1/2004	60000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	398.12
071332	5	O		6	8.2	120000	119844.85	8/1/2004	7/1/2034	897.31	360	360	80	8/1/2004	150000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	897.31
071498	1	O		6	6.999	142800	142682.92	9/1/2004	8/1/2034	949.96	360	360	85	8/1/2004	168000	1	0	0	1	6.999	8	6	8/1/2006	9/1/2006	6	6	1	12.999	6.999	949.96
071639	1	O		1	9.1	215000	214768.52	8/1/2004	7/1/2034	1745.44	360	360	92.57	8/1/2004	360000	1	10000	0	1	9.1	0	0			0	0	0	0	0	0	1745.44
071670	1	O		8	8.2	102000	101868.13	8/1/2004	7/1/2034	762.71	360	360	75	8/1/2004	136000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	762.71
071753	1	O		1	9.1	77909	77783.01	7/1/2004	6/1/2034	632.49	360	360	95	8/1/2004	82010	1	110000	0	1	9.1	8	6	6/1/2006	7/1/2006	6	6	1	15.1	9.1	632.49
071811	1	N		1	8.8	57800	57733.93	8/1/2004	7/1/2034	456.78	360	360	85	7/1/2004	76000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	456.78
072173	3	2		1	7.875	85000	84882.62	8/1/2004	7/1/2034	616.31	360	360	85	8/1/2004	100000	1	10000	0	1	7.875	8	6	7/1/2006	8/1/2006	6	6	1	13.875	7.875	616.31
072272	1	N		8	8.775	50480	50422	8/1/2004	7/1/2034	398.03	360	360	80	7/1/2004	63100	1	0	0	1	8.775	0	0			0	0	0	0	0	0	398.03
072314	2	O		6	7.1	327250	326722.44	8/1/2004	7/1/2034	2199.23	360	360	85	7/1/2004	385000	1	0	0	2	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2199.23
072793	2	N		1	7.7	360000	359485.03	8/1/2004	7/1/2034	2566.66	360	360	90	7/1/2004	400000	1	0	0	2	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2566.66
073411	1	O		6	6.9	120800	120597.44	8/1/2004	7/1/2034	795.59	360	360	80	8/1/2004	151000	1	10000	0	1	6.9	0	0			0	0	0	0	0	0	795.59
073478	1	O		6	8.05	301500	301098.14	8/1/2004	7/1/2034	2222.82	360	360	90	7/1/2004	335000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	2222.82
073536	1	O		6	6.7	88000	87648.67	8/1/2004	7/1/2024	666.51	240	240	80	8/1/2004	110000	1	10000	0	1	6.7	0	0			0	0	0	0	0	0	666.51
073577	5	N		6	9.5	131750	131619.87	8/1/2004	7/1/2034	1107.83	360	360	85	8/1/2004	155000	1	10000	0	1	9.5	0	0			0	0	0	0	0	0	1107.83
073619	1	N		1	8.1	67500	67410.94	8/1/2004	7/1/2034	500.01	360	360	90	8/1/2004	75000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	500.01
073892	2	O		6	8.4	54400	54332.48	8/1/2004	7/1/2034	414.44	360	360	80	8/1/2004	68000	1	10000	0	2	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	414.44
074013	2	N		6	7.4	364000	363447.1	8/1/2004	7/1/2034	2520.27	360	360	80	8/1/2004	455000	1	10000	0	4	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	2520.27
074096	1	O		6	8.1	60000	59880.85	7/1/2004	6/1/2034	444.45	360	360	66.67	8/1/2004	90000	1	810000	0	1	8.1	0	0			0	0	0	0	0	0	444.45
074153	1	O		1	7.49	282200	281608.82	8/1/2004	7/1/2034	1831.55	360	360	95	8/1/2004	276000	1	10000	0	1	7.49	8	6	7/1/2007	8/1/2007	6	6	1	13.49	7.49	1831.55
074179	1	O		6	8	54000	53927.28	8/1/2004	7/1/2034	396.24	360	360	90	8/1/2004	60000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	396.24
074252	1	O		6	6.9	180000	179698.15	8/1/2004	7/1/2034	1185.49	360	360	92.31	7/1/2004	195000	1	0	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1185.49
074492	1	O		6	5.9	340000	338959.9	7/1/2004	6/1/2034	2016.67	360	360	73.12	7/1/2004	465000	1	200000	0	1	5.9	8	6	6/1/2006	7/1/2006	6	6	1	11.9	5.9	2016.67
074518	5	O		8	6.25	215000	214590.92	8/1/2004	7/1/2034	1323.8	360	360	78.47	7/1/2004	274000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1323.8
074575	1	N		1	7.95	188000	187730.68	8/1/2004	7/1/2034	1445.96	360	360	90	8/1/2004	220000	1	10000	0	1	7.95	0	0			0	0	0	0	0	0	1445.96
074817	1	O		1	7.7	80000	79865.56	8/1/2004	7/1/2034	570.37	360	360	100	7/1/2004	80000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	570.37
074674	1	O		1	8	432000	431418.33	8/1/2004	7/1/2034	3169.87	360	360	90	7/1/2004	480000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	3169.87
074815	1	N		6	9.15	210000	209776.79	8/1/2004	7/1/2034	1712.43	360	360	67.74	7/1/2004	310000	1	0	0	1	9.15	0	0			0	0	0	0	0	0	1712.43
074955	1	N		1	8.8	73950	73823.54	8/1/2004	7/1/2034	482.1	360	360	85	8/1/2004	87000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	482.1
075317	1	O		6	6.99	331500	330953.87	8/1/2004	7/1/2034	2203.26	360	360	85	8/1/2004	390000	1	0	0	1	6.99	0	0			0	0	0	0	0	0	2203.26
075358	1	O		8	6.4	84500	84265.07	7/1/2004	6/1/2034	528.56	360	360	80.86	8/1/2004	104500	1	110000	0	1	6.4	0	0			0	0	0	0	0	0	528.56
075812	1	O		8	7	177000	176562.19	7/1/2004	6/1/2034	1177.59	360	360	81.94	7/1/2004	216000	1	200000	0	1	7	8	6	8/1/2007	7/1/2007	6	6	1	13	7	1177.59
075879	1	O		6	6.55	94500	94330.32	8/1/2004	7/1/2034	600.42	360	360	90	8/1/2004	105000	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	600.42
075911	2	O		6	8.65	52700	52637.86	8/1/2004	7/1/2034	410.84	360	360	85	8/1/2004	62000	1	10000	0	2	8.65	0	0			0	0	0	0	0	0	410.84
076117	2	O		1	7.65	275500	275101.92	8/1/2004	7/1/2034	1954.72	360	360	95	7/1/2004	290000	1	0	0	2	7.65	0	0			0	0	0	0	0	0	1954.72
076356	1	O		1	7.45	129600	129306.74	7/1/2004	6/1/2034	901.75	360	360	80	7/1/2004	174000	1	200000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	901.75
076513	1	O		1	8.1	142200	142012.37	8/1/2004	7/1/2034	1053.35	360	360	90	8/1/2004	158000	1	10000	0	1	8.1	8	6.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1053.35
076539	1	O		6	8.25	65450	65366.23	8/1/2004	7/1/2034	491.71	360	360	85	8/1/2004	77000	1	10000	0	1	8.25	0	0			0	0	0	0	0	0	491.71
076810	1	O		6	7.7	90400	90270.68	8/1/2004	7/1/2034	644.52	360	360	80	8/1/2004	113000	1	10000	0	1	7.7	8	6.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	644.52
076836	1	N		1	6.6	139500	139251.96	8/1/2004	7/1/2034	890.93	360	360	90	8/1/2004	155000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	890.93
076877	3	O		6	7.9	152000	151791.15	8/1/2004	7/1/2034	1104.75	360	360	95	7/1/2004	160000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1104.75
077115	1	O		1	5.8	104000	103784.36	8/1/2004	7/1/2034	610.23	360	360	80	8/1/2004	130000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	610.23
077552	1	N		1	7.65	111060	110899.53	8/1/2004	7/1/2034	787.99	360	360	90	7/1/2004	123400	1	0	0	1	7.65	8	4.5	7/1/2007	8/1/2007	6	6	1	13.65	7.65	787.99

59050575	7	O		6	9.35	59500	59439.35	8/1/2004	7/1/2034	493.81	360	360	85	8/1/2004	70000	1	10000	0	1	9.35	0	0				0	0	0	0	0	493.81
59050716	1	N		1	8.85	126000	125857.46	8/1/2004	7/1/2034	1000.26	360	360	90	7/1/2004	140000	1	0	0	1	8.85	6	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1000.26
59051417	1	O		6	6.05	65600	65134.08	8/1/2004	7/1/2034	395.42	360	360	80	6/1/2004	82000	1	10000	0	1	6.05	6	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	395.42
59051854	2	N		1	8.35	189000	188763	8/1/2004	7/1/2034	1433.21	360	360	90	8/1/2004	210000	1	10000	0	2	8.35	6	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	1433.21
59051870	2	O		6	6.55	240000	239569.09	8/1/2004	7/1/2034	1524.87	360	360	62.76	8/1/2004	290000	1	10000	0	3	6.55	6	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1524.87
59051896	1	O		1	7.6	101250	101102.21	8/1/2004	7/1/2034	714.91	360	360	75	8/1/2004	135000	1	10000	0	1	7.6	0	0				0	0	0	0	0	714.91
59052191	1	O		6	7	120000	119802.69	8/1/2004	7/1/2034	798.37	360	360	80	8/1/2004	150000	1	10000	0	1	7	0	0				0	0	0	0	0	798.37
59052415	1	O		1	8.8	140000	139839.97	8/1/2004	7/1/2034	1106.39	360	360	100	8/1/2004	140000	1	10000	0	1	8.8	6	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1106.39
59052696	1	O		1	8.75	237500	237225.71	8/1/2004	7/1/2034	1868.42	360	360	95	7/1/2004	250000	1	0	0	1	8.75	0	0				0	0	0	0	0	1868.42
59052894	3	O		1	7.7	176000	175748.24	8/1/2004	7/1/2034	1254.81	360	360	80	8/1/2004	220000	1	10000	0	1	7.7	6	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1254.81
59053033	7	O		6	6.8	124000	123787.96	8/1/2004	7/1/2034	808.39	360	360	80	8/1/2004	155000	1	10000	0	1	6.8	0	0				0	0	0	0	0	808.39
59053116	5	O		1	8.45	173348	173135.05	8/1/2004	7/1/2034	1326.76	360	360	95	8/1/2004	182472	1	10000	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1326.76
59053173	7	O		1	8.05	63750	63622.12	7/1/2004	6/1/2034	470	360	360	85	6/1/2004	75000	1	110000	0	1	8.05	6	6	6/1/2007	7/1/2007	6	6	1	14.05	8.05	470
59053199	5	O		1	8.55	90584	90454.99	8/1/2004	7/1/2034	699.58	360	360	95	7/1/2004	95331	1	0	0	1	8.55	6	4.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	699.58
59053314	1	O		1	8.3	215100	214826.06	8/1/2004	7/1/2034	1623.55	360	360	90	8/1/2004	239000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1623.55
59053454	1	O		6	8.6	133200	133041.33	8/1/2004	7/1/2034	1033.65	360	360	90	8/1/2004	148000	1	10000	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1033.65
59053876	7	O		6	6.4	91600	91430.64	8/1/2004	7/1/2034	572.97	360	360	84.97	8/1/2004	107800	1	10000	0	1	6.4	0	0				0	0	0	0	0	572.97
59053934	5	O		1	8.05	135065	134884.06	8/1/2004	7/1/2034	995.78	360	360	85	7/1/2004	159000	1	0	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	995.78
59054031	7	O		6	9.05	50000	49945.72	8/1/2004	7/1/2034	404.12	360	360	61.73	7/1/2004	81000	1	0	0	1	9.05	0	0				0	0	0	0	0	404.12
59054056	1	D		1	7.45	150100	149874.26	8/1/2004	7/1/2034	1044.39	360	360	95	7/1/2004	158000	1	0	0	1	7.45	6	4.5	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1044.39
59054155	1	O		6	7.43	265500	265099.12	8/1/2004	7/1/2034	1843.71	360	360	90	8/1/2004	295000	1	10000	0	1	7.43	6	6	7/1/2007	8/1/2007	6	6	1	13.43	7.43	1843.71
59054270	5	N		1	8.28	81900	81795.82	8/1/2004	7/1/2034	617.02	360	360	90	8/1/2004	91000	1	10000	0	1	8.28	6	6	7/1/2007	8/1/2007	6	6	1	14.28	8.28	617.02
59054338	1	O		6	6.99	446000	445265.25	8/1/2004	7/1/2034	2964.28	360	360	69.92	8/1/2004	496000	1	10000	0	1	6.99	6	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2964.28
59054437	3	N		1	7.75	63270	63180.39	8/1/2004	7/1/2034	453.28	360	360	90	7/1/2004	70300	1	0	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	453.28
59054718	3	O		6	9.05	54400	54311.09	7/1/2004	6/1/2034	439.68	360	360	85	8/1/2004	64000	1	110000	0	1	9.05	0	0				0	0	0	0	0	439.68
59054858	1	N		6	8.45	66800	66715.48	8/1/2004	7/1/2034	526.58	360	360	80	8/1/2004	86000	1	10000	0	1	8.45	6	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	526.58
59054890	1	O		1	6.75	121600	121390.01	8/1/2004	7/1/2034	788.7	360	360	95	8/1/2004	128000	1	11000	0	1	6.75	6	4.5	7/1/2006	8/1/2006	6	6	1	12.75	6.75	788.7
59055517	1	O		6	7.975	180000	179758.39	8/1/2004	7/1/2034	1317.65	360	360	90	8/1/2004	200000	1	10000	0	1	7.975	6	6	7/1/2006	8/1/2006	6	6	1	13.975	7.975	1317.65
59055673	5	O		1	6.9	450000	449245.42	8/1/2004	7/1/2034	2963.71	360	360	90	7/1/2004	500000	1	0	0	1	6.9	6	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	2963.71
59055731	1	O		1	6.35	355200	354537.07	8/1/2004	7/1/2034	2210.19	360	360	80	8/1/2004	444000	1	10000	0	1	6.35	6	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2210.19
59055996	1	O		6	8.15	123300	123138.96	8/1/2004	7/1/2034	917.66	360	360	92.71	8/1/2004	133000	1	10000	0	1	8.15	0	0				0	0	0	0	0	917.66
59056317	7	O		6	8.2	74600	74503.54	8/1/2004	7/1/2034	557.83	360	360	61.6	7/1/2004	91424	1	0	0	1	8.2	0	0				0	0	0	0	0	557.83
59056390	1	O		1	7.65	495000	493923.75	7/1/2004	6/1/2034	3512.1	360	360	90	8/1/2004	550000	1	110000	0	1	7.65	6	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	3512.1
59056416	1	O		1	5.85	384200	383410.91	8/1/2004	7/1/2034	2268.56	360	360	85	7/1/2004	452000	1	0	0	1	5.85	6	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	2268.56
59056630	1	O		8	7.1	65500	65069.05	8/1/2004	7/1/2019	592.41	180	180	51.98	8/1/2004	126000	1	10000	0	1	7.1	0	0				0	0	0	0	0	592.41
59057018	1	N		1	6.8	76075	75879.28	7/1/2004	6/1/2034	495.96	360	360	85	6/1/2004	89500	1	110000	0	1	6.8	6	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	495.96
59057075	5	N		1	6.9	349200	348319.13	7/1/2004	6/1/2034	2299.84	360	360	90	7/1/2004	388000	1	300000	0	1	6.9	6	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	2299.84
59057257	5	O		1	7.225	92800	92654.05	8/1/2004	7/1/2034	631.49	360	360	80	8/1/2004	116000	1	10000	0	1	7.225	6	6	7/1/2006	8/1/2006	6	6	1	13.225	7.225	631.49
59057273	1	O		6	6.9	136000	135771.95	8/1/2004	7/1/2034	895.7	360	360	80	7/1/2004	170000	1	0	0	1	6.9	0	0				0	0	0	0	0	895.7
59057695	7	O		1	7.9	65450	65359.45	8/1/2004	7/1/2034	475.7	360	360	85	8/1/2004	77000	1	10000	0	1	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	475.7
59057752	1	N		6	7.7	76500	76390.56	8/1/2004	7/1/2034	545.42	360	360	90	7/1/2004	85000	1	0	0	1	7.7	0	0				0	0	0	0	0	545.42
59057950	1	O		6	7.1	54000	53869.03	7/1/2004	6/1/2034	362.9	360	360	75	7/1/2004	72000	1	400000	0	1	7.1	6	6	6/1/2007	7/1/2007	6	6	1	13.1	7.1	362.9
59058032	1	O		6	8.85	76500	76413.46	8/1/2004	7/1/2034	607.3	360	360	90	7/1/2004	85000	1	0	0	1	8.85	0	0				0	0	0	0	0	607.3
59058255	1	N		3	8.5	72000	71956.38	9/1/2004	8/1/2034	553.62	360	360	90	8/1/2004	80000	1	0	0	1	8.5	6	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	553.62
59058495	1	O		6	10.05	120000	119894.5	8/1/2004	7/1/2034	1057.53	360	360	55.43	8/1/2004	216500	1	10000	0	1	10.05	6	6	7/1/2008	8/1/2008	6	6	1	16.05	10.05	1057.53
59058578	1	O		5	8.4	218500	218228.81	8/1/2004	7/1/2034	1664.62	360	360	95	8/1/2004	230000	1	10000	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1664.62
59059634	1	O		6	7.75	85500	85378.91	8/1/2004	7/1/2034	612.54	360	360	90	7/1/2004	95000	1	0	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	612.54
59060079	1	N		6	7.35	63750	63652.2	8/1/2004	7/1/2034	439.22	360	360	85	8/1/2004	75000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	439.22
59060111	1	O		6	7.5	207000	206691.78	8/1/2004	7/1/2034	1447.38	360	360	90	8/1/2004	230000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1447.38
59060210	1	O		6	6.95	153000	152745.94	8/1/2004	7/1/2034	1012.79	360	360	90	8/1/2004	170000	1	10000	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1012.79
59060319	1	N		6	7.85	153000	152680.42	7/1/2004	6/1/2034	1106.71	360	360	90	6/1/2004	170000	1	410000	0	1	7.85	6	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	1106.71
59060434	1	O		6	6.55	115900	115691.9	8/1/2004	7/1/2034	736.39	360	360	95	7/1/2004	122000	1	0	0	1	6.55	6	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	736.39
59060897	1	O		1	7.8	97200	97063.72	8/1/2004	7/1/2034	699.72	360	360	90	8/1/2004	108000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	699.72
59060970	5	O		6	9.35	155700	155541.29	8/1/2004	7/1/2034	1292.21	360	360	90	8/1/2004	173000	1	10000	0	1	9.35	6	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1292.21
59061077	1	O		6	6.8	125000	124786.24	8/1/2004	7/1/2034	814.91	360	360	79.62	8/1/2004	157000	1	10000	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	814.91
59061333	1	O		6	6.5	129000	128766.13	8/1/2004	7/1/2034	815.37	360	360	89.58	8/1/2004	144000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	815.37
59061358	1	O		6	7.05	403500	403172.5	9/1/2004	8/1/2034	2698.06	360	360	84.95	8/1/2004	475000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	2698.06
59061457	5	2		1	6.95	138320	137974.48	7/1/2004	6/1/2034	915.61	360	360	90	6/1/2004	159760	1	110000	0	1	6.95	6	6	6/1/2007	7/1/2007	6	6	1	12.95	6.95	915.61
59061630	1	O		6	8.45	85500	85384.96	8/1/2004	7/1/2034	654.4	360	360	90	7/1/2004	95000	1	0	0	1	8.45	0	0				0	0	0	0	0	654.4
59061798	1	O		1	8.65	62400	62286.13	8/1/2004	7/1/2034	486.46	360	360	80	8/1/2004	78000	1	10000	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	486.46
59061853	3	O		1	8.8	63750	63640.3	7/1/2004	6/1/2034	503.8	360	360	85	8/1/2004	75200	1	210000	0	1	8.8	0	0				0	0	0	0	0	503.8
59061937	1	O		1	6.45	332500	331891.33	8/1/2004	7/1/2034	2090.71	360	360	95	8/1/2004	370000	1	10000	0	1	6.45	0	0				0	0	0	0	0	2090.71
59062117	1	N		6	7.9	122400	121977.81	8/1/2004	7/1/2024	1016.2	240	240	90	7/1/2004	136000	1	0	0	1	7.9	0	0				0	0	0	0	0	1016.2
59062190	5	N		6	7.5	126000	125812.38	8/1/2004	7/1/2034	881.02	360	360	69.36	7/1/2004	141000	1	0	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	881.02
59062471	5	O		6	6.9	200000	199664.62	8/1/2004	7/1/2034	1317.21	360	360	80	8/1/2004	250000	1	10000	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1317.21
59062598	1	N		1	8.05	51750	51681.03	8/1/2004	7/1/2034	381.53	360	360	90	8/1/2004	57500	1	10000	0	1	8.05	6	4.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	381.53
59062638	1	O		6	9.65	52000	51845.86	8/1/2004	7/1/2024	489.82	240	240	88.14	8/1/2004	59000	1	10000	0	1	9.65	0	0				0	0	0	0	0	489.82
59062950	5	O		1	7.6	261000	260619.08	8/1/2004	7/1/2034	1842.86	360	360	90	8/1/2004	290000	1	10000	0	1	7.6	6	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1842.86
59063131	7	O		6	7.3	50800	50721.26	8/1/2004	7/1/2034	348.28	360	360	80	8/1/2004	63500	1	10000	0	1	7.3	6	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	348.28
59063875	1	N		1	8.15	66600	66469.08	7/1/2004	6/1/2034	495.67	360	360	90	8/1/2004	74000	1	110000	0	1	8.15	0	0				0	0	0	0	0	495.67
59063933	1	O		1	7.78	156750	156529.35	8/1/2004	7/1/2034	1126.23	360	360	95	8/1/2004	165000	1	10000	0	1	7.78	6	6	7/1/2006	8/1/2006	6	6	1	13.78	7.78	1126.23
59064196	2	N		6	7.6	62000	61909.51	8/1/2004	7/1/2034	437.77	360	360	75.61	7/1/2004	82000	1	0	0	2	7.6	0	0				0	0	0	0	0	437.77
59064253	1	O		8	7.95	91200	91075.95	8/1/2004	7/1/2034	666.02	360	360	80	8/1/2004	114000	1	10000	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	666.02
59064295	2	O		6	6.99	500000	499176.29	8/1/2004	7/1/2034	3323.16	360	360	78.12	8/1/2004	640000	1	10000	0	2	6.99	6	6	7/1/2007	8/1/2007	6	6	1	12.99	6.99	3323.16
59064352	1	N		1	7.1	301500	301013.96	8/1/2004	7/1/2034	2026.18	360	360	90	7/1/2004	335000	1	0	0	1	7.1	6	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	2026.18
59064378	1	O		6	8.3	370500	370030.67	8/1/2004	7/1/2034	2796.48	360	360	95	7/1/2004	390000	1	0	0	1	8.3	6	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	2796.48
59064493	1	O		1	6.9	140000	139765.23	8/1/2004	7/1/2034	922.05	360	360	80	8/1/2004	175000	1	10000	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	922.05

9037531	1	O	6	7.99	195500	193625.79	8/1/2004	7/1/2034	1433.15	360	360	85	9/1/2004	230000	1	11000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1433.15
9037671	1	N	1	8.55	90000	89891.68	8/1/2004	7/1/2034	695.22	360	360	90	7/1/2004	117000	1	0	0	1	8.55	0	0			0	0	0	0	0	0	695.22
9038653	1	O	6	8.25	54400	54330.38	8/1/2004	7/1/2034	408.69	360	360	72.53	8/1/2004	75000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	408.69
9039032	1	O	1	8.85	71000	70919.68	8/1/2004	7/1/2034	563.64	360	360	89.87	8/1/2004	79000	1	10000	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	563.64
9039131	1	O	6	8.2	56700	56626.69	8/1/2004	7/1/2034	423.98	360	360	90	8/1/2004	63000	1	10000	0	1	8.2	8	4.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	423.98
9039290	2	O	6	8.55	58500	58429.8	8/1/2004	7/1/2034	451.89	360	360	90	7/1/2004	65000	1	0	0	2	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	451.89
9039396	5	O	6	8.35	87500	87008.04	8/1/2004	7/1/2019	853.96	180	180	78.48	8/1/2004	111500	1	10000	0	1	8.35	0	0			0	0	0	0	0	0	853.96
9039651	1	O	6	10.8	91000	90931.89	8/1/2004	7/1/2034	852.9	360	360	70	7/1/2004	130000	1	0	0	1	10.8	8	6	7/1/2007	8/1/2007	6	6	1	16.8	10.8	852.9
9039776	7	O	6	8.95	168300	167879.61	7/1/2004	6/1/2034	1114.06	360	360	85	8/1/2004	198000	1	110000	0	1	6.95	8	6	8/1/2006	7/1/2006	6	6	1	12.95	6.95	1114.06
9039891	1	O	8	7.05	139500	139272.88	8/1/2004	7/1/2034	932.79	360	360	90	8/1/2004	155000	1	10000	0	1	7.05	8	6.5	7/1/2007	8/1/2007	6	6	1	13.05	7.05	932.79
9040030	7	O	6	7.8	52000	51890.27	7/1/2004	6/1/2034	374.34	360	360	65	7/1/2004	80000	1	100000	0	1	7.8	0	0			0	0	0	0	0	0	374.34
9040139	2	N	6	7.99	90000	89878.56	8/1/2004	7/1/2034	659.77	360	360	62.07	7/1/2004	145000	1	0	0	4	7.99	0	0			0	0	0	0	0	0	659.77
9040196	1	N	6	8.99	52200	52142.64	8/1/2004	7/1/2034	419.64	360	360	90	7/1/2004	58000	1	0	0	1	8.99	0	0			0	0	0	0	0	0	419.64
9040253	1	O	6	7.3	205500	205020.92	7/1/2004	6/1/2034	1408.85	360	360	79.96	7/1/2004	257000	1	100000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	1408.85
9040352	1	O	6	6.75	285000	284507.85	8/1/2004	7/1/2034	1848.51	360	360	94.37	8/1/2004	302000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1848.51
9040790	1	O	6	8.2	70125	70034.33	8/1/2004	7/1/2034	524.37	360	360	85	8/1/2004	82500	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	524.37
9040915	7	O	1	8.775	100000	99942.76	9/1/2004	8/1/2034	788.49	360	360	80	8/1/2004	125000	1	0	0	1	8.775	8	6	8/1/2006	9/1/2006	6	6	1	14.775	8.775	788.49
9041319	1	O	1	6.7	210120	209937.31	9/1/2004	8/1/2034	1355.86	360	360	80	8/1/2004	270000	1	0	0	1	6.7	8	6	8/1/2007	9/1/2007	6	6	1	12.7	6.7	1355.86
9041418	1	O	6	8.5	432250	431724.43	8/1/2004	7/1/2034	3323.63	360	360	95	7/1/2004	455000	1	0	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	3323.63
9041772	1	O	1	9.45	73150	72814.97	8/1/2004	7/1/2034	612.42	360	360	85	8/1/2004	77000	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	612.42
9041970	5	O	1	6.55	170832	170525.28	8/1/2004	7/1/2034	1085.4	360	360	80	7/1/2004	213540	1	0	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1085.4
9042010	1	N	8	8.8	68400	68321.81	8/1/2004	7/1/2034	540.55	360	360	90	7/1/2004	76000	1	0	0	1	8.8	0	0			0	0	0	0	0	0	540.55
9042051	2	O	1	6.25	192000	191634.2	8/1/2004	7/1/2034	1182.18	360	360	80	8/1/2004	240000	1	10000	0	2	6.25	8	6	7/1/2007	8/1/2007	6	6	1	12.25	6.25	1182.18
9042178	2	O	6	9.99	149500	149366.88	8/1/2004	7/1/2034	1310.87	360	360	63.08	7/1/2004	237000	1	0	0	2	9.99	0	0			0	0	0	0	0	0	1310.87
9042457	1	O	6	7.55	62900	62807.27	8/1/2004	7/1/2034	441.97	360	360	85	8/1/2004	74000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	441.97
9042473	1	O	6	8.6	50250	50187.95	8/1/2004	7/1/2034	389.95	360	360	75	8/1/2004	67000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	389.95
9042770	2	N	1	9	62100	62031.89	8/1/2004	7/1/2034	499.68	360	360	90	7/1/2004	69000	1	0	0	2	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	499.68
9042937	2	O	6	6.85	256000	255347.88	7/1/2004	6/1/2034	1677.47	360	360	71.11	8/1/2004	360000	1	210000	0	2	6.85	0	0			0	0	0	0	0	0	1677.47
9042978	3	N	8	7	123500	123296.84	8/1/2004	7/1/2034	821.65	360	360	95	7/1/2004	130000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	821.65
9043299	1	O	1	7.9	123690	123520.05	8/1/2004	7/1/2034	898.99	360	360	85	7/1/2004	130200	1	0	0	1	7.9	0	0			0	0	0	0	0	0	898.99
9043414	1	N	6	8.05	208000	207722.76	8/1/2004	7/1/2034	1533.49	360	360	80	8/1/2004	260000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1533.49
9043612	1	O	1	5.3	373600	372749.02	8/1/2004	7/1/2034	2074.62	360	360	80	8/1/2004	467000	1	10000	0	1	5.3	8	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	2074.62
9043679	5	O	6	6.85	283340	282860.19	8/1/2004	7/1/2034	1856.62	360	360	84.58	7/1/2004	335000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1856.62
9043737	7	O	1	9.15	70550	70475	8/1/2004	7/1/2034	575.3	360	360	85	8/1/2004	83000	1	10000	0	1	9.15	0	0			0	0	0	0	0	0	575.3
9043836	3	O	1	7.75	408500	407921.5	8/1/2004	7/1/2034	2926.55	360	360	95	8/1/2004	430000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2926.55
9044073	7	O	6	8.4	124500	124345.48	8/1/2004	7/1/2034	948.49	360	360	75	8/1/2004	166000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	948.49
9044255	1	O	1	9	95000	94895.81	8/1/2004	7/1/2034	764.4	360	360	95	8/1/2004	100000	1	10000	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	764.4
9044495	7	O	6	7.25	108750	108579.81	8/1/2004	7/1/2034	741.87	360	360	75	8/1/2004	145000	1	10000	0	1	7.25	0	0			0	0	0	0	0	0	741.87
9044719	1	O	6	6.7	258400	257848.85	8/1/2004	7/1/2034	1667.4	360	360	85	8/1/2004	304000	1	10000	0	1	6.7	0	0			0	0	0	0	0	0	1667.4
9044778	1	O	6	8.95	76500	76415.23	8/1/2004	7/1/2034	612.79	360	360	75	8/1/2004	102000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	612.79
9044834	3	O	1	7.25	111300	111037.93	7/1/2004	6/1/2034	759.27	360	360	70	7/1/2004	159000	1	100000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	759.27
9045096	1	N	1	9.65	63000	62888.16	7/1/2004	6/1/2034	491.13	360	360	90	7/1/2004	70000	1	200000	0	1	8.65	0	0			0	0	0	0	0	0	491.13
9045674	1	O	6	7.25	300000	299530.53	8/1/2004	7/1/2034	2046.53	360	360	75	7/1/2004	400000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2046.53
9045773	7	O	1	6.95	51000	50915.31	8/1/2004	7/1/2034	337.6	360	360	58.62	8/1/2004	87000	1	10000	0	1	6.95	0	0			0	0	0	0	0	0	337.6
9045815	1	O	6	7.99	110000	109851.58	8/1/2004	7/1/2034	806.38	360	360	89.43	7/1/2004	123000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	806.38
9045971	1	O	6	6.9	237500	237101.75	8/1/2004	7/1/2034	1564.18	360	360	95	8/1/2004	250000	1	10000	0	1	6.9	8	4.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1564.18
9046052	1	O	6	7.75	113000	112839.97	8/1/2004	7/1/2034	809.55	360	360	80.71	7/1/2004	140000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	809.55
9046136	1	O	6	8.7	108000	107873.96	8/1/2004	7/1/2034	845.79	360	360	75	7/1/2004	144000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	845.79
9046433	1	O	6	7.1	178500	178212.24	8/1/2004	7/1/2034	1199.58	360	360	85	7/1/2004	210000	1	0	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1199.58
9046599	1	O	6	8.8	225000	224742.82	8/1/2004	7/1/2034	1778.12	360	360	90	8/1/2004	250000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1778.12
9046714	1	O	6	7.75	423700	423099.98	8/1/2004	7/1/2034	3035.44	360	360	95	8/1/2004	446000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	3035.44
9046730	1	O	1	7.5	218500	218174.66	8/1/2004	7/1/2034	1527.79	360	360	95	7/1/2004	230000	1	0	0	1	7.5	0	0			0	0	0	0	0	0	1527.79
9046839	3	N	1	8.65	116000	115863.23	8/1/2004	7/1/2034	904.31	360	360	89.99	8/1/2004	128900	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	904.31
9046896	1	N	1	7.825	135000	134716.38	7/1/2004	6/1/2034	974.17	360	360	90	8/1/2004	150000	1	110000	0	1	7.825	8	6	6/1/2006	7/1/2006	6	6	1	13.825	7.825	974.17
9047159	1	O	6	6.55	199000	198642.71	8/1/2004	7/1/2034	1264.37	360	360	61.23	8/1/2004	325000	1	10000	0	1	6.55	8	4.5	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1264.37
9047431	1	O	6	5.9	283500	282923.24	8/1/2004	7/1/2034	1681.55	360	360	90	8/1/2004	315000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1681.55
9047753	3	O	6	7.5	145800	145691.79	9/1/2004	8/1/2034	1019.46	360	360	90	8/1/2004	162000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1019.46
9047837	1	O	6	7.56	115900	115729.13	8/1/2004	7/1/2034	814.37	360	360	92.72	8/1/2004	125000	1	10000	0	1	7.55	0	0			0	0	0	0	0	0	814.37
9048272	1	O	1	8.8	265050	264593.51	7/1/2004	6/1/2034	2094.63	360	360	95	7/1/2004	279000	1	200000	0	1	8.8	8	4.5	6/1/2007	7/1/2007	6	6	1	14.8	8.8	2094.63
9048298	1	O	6	9.1	58700	58639.09	8/1/2004	7/1/2034	460.31	360	360	90	8/1/2004	83000	1	10000	0	1	9.1	0	0			0	0	0	0	0	0	460.31
9049098	1	O	6	10.25	90000	89924.18	8/1/2004	7/1/2034	806.5	360	360	90	8/1/2004	100000	1	10000	0	1	10.25	8	6	7/1/2006	8/1/2006	6	6	1	16.25	10.25	806.5
9049114	2	N	1	8.75	136000	135842.92	8/1/2004	7/1/2034	1069.92	360	360	85	7/1/2004	160000	1	0	0	3	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1069.92
9049270	2	N	1	9.1	50000	49946.29	8/1/2004	7/1/2034	405.92	360	360	90	7/1/2004	55556	1	0	0	2	9.1	8	4.5	7/1/2006	8/1/2006	6	6	1	15.1	9.1	405.92
9049312	5	O	1	7.25	336030	335504.14	8/1/2004	7/1/2034	2292.32	360	360	85	8/1/2004	395330	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	2292.32
9049338	1	O	8	6.95	67500	67387.55	8/1/2004	7/1/2034	446.82	360	360	90	9/1/2004	75000	1	11000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	446.82
9049395	1	O	8	5.95	215000	214566.73	8/1/2004	7/1/2034	1282.14	360	360	81.75	8/1/2004	263000	1	10000	0	1	5.95	8	6	7/1/2007	8/1/2007	6	6	1	11.95	5.95	1282.14
9049577	1	O	1	7.75	170250	170008.89	8/1/2004	7/1/2034	1219.7	360	360	75	7/1/2004	227000	1	0	0	1	7.75	8	4.5	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1219.7
9049619	5	O	6	7.5	170000	169748.87	8/1/2004	7/1/2034	1188.67	360	360	85	8/1/2004	200000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1188.67
9049817	1	N	8	8.35	99000	98813.14	7/1/2004	6/1/2034	750.73	360	360	90	7/1/2004	110000	1	100000	0	1	8.35	0	0	6/1/2007	7/1/2007	0	0	0	0	0	0	750.73
9049932	5	O	6	6.55	96000	95827.58	8/1/2004	7/1/2034	609.95	360	360	80	8/1/2004	120000	1	10000	0	1	6.55	0	0			0	0	0	0	0	0	609.95
9049957	1	N	1	9.25	81900	81814.74	8/1/2004	7/1/2034	673.78	360	360	90	7/1/2004	91000	1	0	0	1	9.25	0	0			0	0	0	0	0	0	673.78
9049973	7	O	6	8.8	52500	52439.98	8/1/2004	7/1/2034	414.9	360	360	75	7/1/2004	70000	1	0	0	1	8.8	0	0			0	0	0	0	0	0	414.9
9050054	1	O	6	8.5	120000	119854.09	8/1/2004	7/1/2034	922.7	360	360	80	8/1/2004	150000	1	10000	0	1	8.5	0	0			0	0	0	0	0	0	922.7
9050138	3	O	1	7.4	160585	160341.06	8/1/2004	7/1/2034	1111.86	360	360	80	7/1/2004	200732	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1111.86
9050278	1	O	6	7.45	351500	350971.1	8/1/2004	7/1/2034	2445.72	360	360	95	8/1/2004	370000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	2445.72
9050377	3	N	1	6.75	200700	200252.66	8/1/2004	7/1/2034	1301.74	360	360	90	8/1/2004	223000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1301.74
9050492	2	N	1	8.6	126000	125849.9	8/1/2004	7/1/2034	977.78	360	360	90	8/1/2004	140000	1	10000	0	2	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	977.78

59023192	1	O		1	7	127415	127310.55	9/1/2004	8/1/2034	847.7	360	360	85	8/1/2004	149900	1	0	0	1	7	0	0			0	0	0	0	0	847.7
59023291	5	O		8	8.99	166250	166067.32	8/1/2004	7/1/2034	1336.49	360	360	95	7/1/2004	175000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1336.49
59023390	9	N		1	8.2	64800	64716.21	8/1/2004	7/1/2034	484.55	360	360	90	8/1/2004	82500	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	484.55
59023614	1	O		6	7.75	160000	159773.42	8/1/2004	7/1/2034	1146.26	360	360	82.05	7/1/2004	195000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1146.26
59023671	1	O		6	7.9	169000	168884.27	9/1/2004	8/1/2034	1228.31	360	360	65	8/1/2004	260000	1	0	0	1	7.9	8	4.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1228.31
59023937	1	O		6	9.75	91000	90957.54	9/1/2004	8/1/2034	781.84	360	360	79.13	8/1/2004	115000	1	0	0	1	9.75	8	6	8/1/2006	9/1/2006	6	6	1	15.75	9.75	781.84
59024158	7	O		6	6.78	150000	149742.47	8/1/2004	7/1/2034	975.9	360	360	61.08	7/1/2004	185000	1	0	0	1	6.78	8	6	7/1/2007	8/1/2007	6	6	1	12.78	6.78	975.9
59024174	1	O		6	7.625	68000	67851.41	7/1/2004	6/1/2034	481.3	360	360	52.31	6/1/2004	130000	1	210000	0	1	7.625	8	6	6/1/2007	7/1/2007	6	6	1	13.625	7.625	481.3
59024257	1	O		6	8.7	484500	483848.9	7/1/2004	6/1/2034	3794.28	360	360	95	7/1/2004	510000	1	100000	0	1	8.7	8	6	6/1/2006	7/1/2006	6	6	1	14.7	8.7	3794.28
59024273	1	O		1	6.99	285000	284530.49	8/1/2004	7/1/2034	1894.2	360	360	95	7/1/2004	300000	1	0	0	1	6.99	0	0			0	0	0	0	0	1894.2
59024497	1	O		6	9.95	94000	93915.58	8/1/2004	7/1/2034	821.45	360	360	73.84	7/1/2004	127300	1	0	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	821.45
59024638	5	O		6	6.75	266000	265540.65	8/1/2004	7/1/2034	1725.28	360	360	95	8/1/2004	280000	1	10000	0	1	6.75	8	4.5	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1725.28
59024879	1	O		6	9.1	68850	68738.64	7/1/2004	6/1/2034	558.95	360	360	78.5	8/1/2004	90000	1	110000	0	1	9.1	8	6	6/1/2006	7/1/2006	6	6	1	15.1	9.1	558.95
59024935	1	O		6	8.2	55000	54894.34	8/1/2004	7/1/2034	336.86	360	360	83.33	8/1/2004	66000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	12.2	8.2	336.86
59025171	1	O		6	9.25	135000	134788.39	7/1/2004	6/1/2034	1110.62	360	360	90	7/1/2004	150000	1	100000	0	1	9.25	8	4.5	6/1/2007	7/1/2007	6	6	1	15.25	9.25	1110.62
59025619	5	O		6	7.3	144000	143776.86	8/1/2004	7/1/2034	987.23	360	360	90	7/1/2004	160000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	987.23
59025650	2	O		6	6.4	96000	95822.55	8/1/2004	7/1/2034	600.49	360	360	80	8/1/2004	120000	1	10000	0	2	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	600.49
59025692	2	N		6	6.95	75200	75075.12	8/1/2004	7/1/2034	497.79	360	360	80	8/1/2004	94000	1	10000	0	3	6.95	0	0			0	0	0	0	0	497.79
59026716	7	O		6	7.125	84000	83865.24	8/1/2004	7/1/2034	565.93	360	360	75	8/1/2004	112000	1	10000	0	1	7.125	8	6	7/1/2006	8/1/2006	6	6	1	13.125	7.125	565.93
59026773	1	O		6	7.6	144000	143789.84	8/1/2004	7/1/2034	1016.75	360	360	90	8/1/2004	160000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1016.75
59026799	1	O		6	8.45	91800	91687.22	8/1/2004	7/1/2034	702.62	360	360	90	8/1/2004	102000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	702.62
59027052	1	O		6	7.95	78000	77893.91	8/1/2004	7/1/2034	569.62	360	360	79.59	7/1/2004	98000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	569.62
59027110	1	O		6	8.45	156400	156207.86	8/1/2004	7/1/2034	1197.05	360	360	85	8/1/2004	184000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1197.05
59027334	1	O		1	8.7	90155	89998.8	7/1/2004	6/1/2034	706.04	360	360	95	7/1/2004	94900	1	300000	0	1	8.7	0	0			0	0	0	0	0	706.04
59027433	3	O		6	8.625	82850	82552.05	8/1/2004	7/1/2034	642.85	360	360	95	8/1/2004	87000	1	10000	0	1	8.625	0	0			0	0	0	0	0	642.85
59027915	1	O		6	8.55	195500	195264.72	8/1/2004	7/1/2034	1510.16	360	360	85	7/1/2004	230000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1510.16
59027656	2	N		6	8.2	246500	246181.31	8/1/2004	7/1/2034	1843.22	360	360	85	7/1/2004	290000	1	0	0	2	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	1843.22
59027730	1	O		8	6.65	66400	66224.12	7/1/2004	6/1/2034	426.27	360	360	80	7/1/2004	83000	1	100000	0	1	6.65	8	6	6/1/2006	7/1/2006	6	6	1	12.65	6.65	426.27
59027771	1	O		6	7.899	214200	213461.08	8/1/2004	7/1/2024	1778.22	240	240	90	8/1/2004	238000	1	10000	0	1	7.899	0	0			0	0	0	0	0	1778.22
59027870	7	O		6	8.7	102000	101822.12	8/1/2004	7/1/2034	658.19	360	360	85	8/1/2004	120000	1	10000	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	8.7	658.19
59028175	1	O		6	5.7	427500	426596.67	8/1/2004	7/1/2034	2481.22	360	360	90	7/1/2004	475000	1	0	0	1	5.7	8	8	7/1/2006	8/1/2006	8	6	1	11.7	5.7	2481.22
59028332	1	O		1	8.95	158100	157924.81	8/1/2004	7/1/2034	1266.43	360	360	85	8/1/2004	190000	1	10000	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1266.43
59028639	7	O		8	7.8	136800	136608.2	8/1/2004	7/1/2034	984.79	360	360	80	7/1/2004	171000	1	0	0	1	7.8	8	8	7/1/2006	8/1/2006	8	6	1	13.8	7.8	984.79
59028779	3	O		6	8.99	150000	149835.16	8/1/2004	7/1/2034	1205.86	360	360	94.94	7/1/2004	158000	1	0	0	1	8.99	8	6	7/1/2007	8/1/2007	6	6	1	14.99	8.99	1205.86
59029173	1	N		6	7.05	199750	199424.79	8/1/2004	7/1/2034	1335.66	360	360	85	7/1/2004	235000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1335.66
59029231	2	N		6	7.8	116300	116136.95	8/1/2004	7/1/2034	837.21	360	360	84.89	7/1/2004	137000	1	0	0	2	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	837.21
59029314	2	N		6	8.55	117300	117158.82	8/1/2004	7/1/2034	906.1	360	360	85	7/1/2004	138000	1	0	0	2	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	906.1
59029470	2	O		6	7.75	335000	334525.58	8/1/2004	7/1/2034	2399.99	360	360	74.44	7/1/2004	450000	1	0	0	2	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	2399.99
59029678	1	O		6	7.45	157250	157013.51	8/1/2004	7/1/2034	1094.14	360	360	85	8/1/2004	185000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1094.14
59029736	7	O		6	8	73950	73850.43	8/1/2004	7/1/2034	542.62	360	360	85	8/1/2004	87000	1	10000	0	1	8	0	0			0	0	0	0	0	542.62
59029892	1	O		1	9	128250	128039.26	7/1/2004	6/1/2034	1031.93	360	360	95	7/1/2004	135000	1	200000	0	1	9	8	6	6/1/2006	7/1/2006	6	6	1	15	9	1031.93
59030031	1	N		1	8.925	76500	76414.78	8/1/2004	7/1/2034	611.42	360	360	90	8/1/2004	85000	1	10000	0	1	8.925	8	6	7/1/2007	8/1/2007	6	6	1	14.925	8.925	611.42
59030171	1	O		8	8.15	91800	91680.11	8/1/2004	7/1/2034	683.22	360	360	85	8/1/2004	108000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	683.22
59030197	1	O		6	6.875	378000	377363.03	8/1/2004	7/1/2034	2483.2	360	360	90	7/1/2004	420000	1	0	0	1	6.875	8	6	7/1/2006	8/1/2006	6	6	1	12.875	6.875	2483.2
59030775	1	N		6	7.1	90000	89854.91	8/1/2004	7/1/2034	604.83	360	360	90	7/1/2004	100000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	604.83
59030916	1	2		1	8.05	135000	134826.05	8/1/2004	7/1/2034	995.3	360	360	90	7/1/2004	150000	1	0	0	1	8.05	0	0			0	0	0	0	0	995.3
59031153	1	O		6	8.25	72000	71888.41	8/1/2004	7/1/2034	540.92	360	360	90	8/1/2004	80000	1	10000	0	1	8.25	0	0			0	0	0	0	0	540.92
59031294	1	O		0	5.95	87000	86824.68	8/1/2004	7/1/2034	518.82	360	360	54.37	7/1/2004	160000	1	0	0	1	5.95	8	4.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	518.82
59031518	2	N		6	8.9	199750	199413.28	7/1/2004	6/1/2034	1592.89	360	360	85	7/1/2004	235000	1	200000	0	3	8.9	8	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	1592.89
59031559	1	O		6	8.5	137750	137497.87	7/1/2004	6/1/2034	1059.18	360	360	95	8/1/2004	145000	1	210000	0	1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	1059.18
59031817	1	O		6	7.125	329000	328206	7/1/2004	6/1/2034	2216.54	360	360	82.25	7/1/2004	400000	1	200000	0	1	7.125	8	6	6/1/2006	7/1/2006	6	6	1	13.125	7.125	2216.54
59031757	7	O		6	8.55	74800	74709.98	8/1/2004	7/1/2034	577.8	360	360	80	8/1/2004	93500	1	10000	0	1	8.55	0	0			0	0	0	0	0	577.8
59031914	1	O		1	9	76000	75916.65	8/1/2004	7/1/2034	611.52	360	360	95	8/1/2004	80000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	611.52
59032474	1	N		1	8.2	81000	80895.26	8/1/2004	7/1/2034	605.69	360	360	90	7/1/2004	90000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	605.69
59032912	1	O		6	7.85	144500	144299.45	8/1/2004	7/1/2034	1045.22	360	360	85	7/1/2004	170000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1045.22
59033050	7	O		6	8.5	85000	84896.64	8/1/2004	7/1/2034	653.58	360	360	85	8/1/2004	100000	1	10000	0	1	8.5	0	0			0	0	0	0	0	653.58
59033654	5	O		1	6.28	151200	150913.97	8/1/2004	7/1/2034	933.92	360	360	79.58	8/1/2004	190000	1	10000	0	1	6.28	8	6	7/1/2006	8/1/2006	6	6	1	12.28	6.28	933.92
59033852	1	N		1	9.3	106200	106090.8	8/1/2004	7/1/2034	877.54	360	360	90	7/1/2004	118000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	8	6	1	15.3	9.3	877.54
59033878	1	N		6	8.8	70000	69878.71	7/1/2004	6/1/2034	553.2	360	360	79.55	7/1/2004	88000	1	100000	0	1	8.8	0	0			0	0	0	0	0	553.2
59034314	1	N		1	8.55	78300	78205.76	8/1/2004	7/1/2034	604.84	360	360	90	7/1/2004	87000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	604.84
59034397	1	O		6	6.9	123500	123292.9	8/1/2004	7/1/2034	813.38	360	360	95	7/1/2004	130000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	813.38
59034892	2	O		1	6.6	408100	407374.37	8/1/2004	7/1/2034	2606.37	360	360	77	7/1/2004	530000	1	0	0	3	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2606.37
59034934	1	N		6	7.35	306000	305293.15	7/1/2004	6/1/2034	2108.26	360	360	66.7	8/1/2004	345000	1	110000	0	1	7.35	6	6	6/1/2006	7/1/2006	8	6	1	13.35	7.35	2108.26
59035014	1	N		6	8.45	93500	93385.13	8/1/2004	7/1/2034	715.63	360	360	85	7/1/2004	110000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	715.63
59035071	1	O		6	8.5	171000	170792.07	8/1/2004	7/1/2034	1314.85	360	360	95	8/1/2004	180000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1314.85
59035279	3	O		6	7.2	87000	86862.49	8/1/2004	7/1/2034	590.55	360	360	82.86	7/1/2004	105000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	590.55
59035410	1	O		6	10.2	108000	107861.49	7/1/2004	6/1/2034	963.78	360	360	74.48	8/1/2004	145000	1	110000	0	1	10.2	8	6	6/1/2006	7/1/2006	6	6	1	16.2	10.2	963.78
59035436	1	N		1	8.15	117000	116769.98	7/1/2004	6/1/2034	870.78	360	360	90	7/1/2004	130000	1	200000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	870.78
59035477	2	N		1	9.45	178500	178321.84	8/1/2004	7/1/2034	1494.42	360	360	85	7/1/2004	210000	1	0	0	2	9.45	0	0			0	0	0	0	0	1494.42
59035592	1	O		6	8	150500	150297.35	8/1/2004	7/1/2034	1104.32	360	360	84.56	7/1/2004	178000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1104.32
59035691	1	N		1	7.5	200000	199702.21	8/1/2004	7/1/2034	1398.43	360	360	80	7/1/2004	250000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1398.43
59036012	1	N		1	8.83	116450	116317.71	8/1/2004	7/1/2034	922.78	360	360	85	8/1/2004	140000	1	10000	0	1	8.83	8	6	7/1/2006	8/1/2006	6	6	1	14.83	8.83	922.78
59036210	1	O		1	8.75	164900	164615.24	8/1/2004	7/1/2034	1069.54	360	360	80	8/1/2004	216000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1069.54
59036251	5	O		6	5.55	132800	132511.33	8/1/2004	7/1/2034	758.2	360	360	80	8/1/2004	166000	1	10000	0	1	5.55	8	6	7/1/2006	8/1/2006	6	6	1	11.55	5.55	758.2
59036277	1	O		6	7.675	90100	89970.46	8/1/2004	7/1/2034	640.83	360	360	85	7/1/2004	106000	1	0	0	1	7.675	8	8.5	7/1/2006	8/1/2006	6	6	1	13.675	7.675	640.83
59036939	3	N		1	8.5	136710	136543.76	8/1/2004	7/1/2034	1051.19	360	360	90	8/1/2004	151900	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1051.19
59037176	1	O		6	8.85	74800	74672.58	7/1/2004	6/1/2034	593.81	360	360	85	7/1/2004	88000	1	100000	0	1	8.85	0	0			0	0	0	0	0	593.81

9007799	3	O		6	8.6	62000	61926.14	8/1/2004	7/1/2034	481.13	360	360	77.5	8/1/2004	80000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	481.13
9007898	1	O		1	7.5	332500	331755.07	7/1/2004	6/1/2034	2324.89	360	360	95	7/1/2004	350000	1	200000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	2324.89
9008334	1	O		1	6.4	140000	139741.23	8/1/2004	7/1/2034	875.71	360	360	80	8/1/2004	175000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	875.71
9008375	1	N		1	7.5	297000	296557.78	8/1/2004	7/1/2034	2076.67	360	360	90	8/1/2004	330000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2076.67
9008458	1	O		6	8.9	213750	213510.68	8/1/2004	7/1/2034	1704.53	360	360	75	7/1/2004	285000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1704.53
9008573	3	O		1	11.5	28770	28742.14	7/1/2004	6/1/2034	284.91	360	360	20	7/1/2004	143850	2	200000	0	1	11.5	0	0			0	0	0	0	0	0	284.91
9008698	1	O		6	8.4	238000	237704.61	8/1/2004	7/1/2034	1813.18	360	360	89.61	8/1/2004	265000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1813.18
9008839	3	O		1	9.1	130500	130359.84	8/1/2004	7/1/2034	1059.44	360	360	90	7/1/2004	145000	1	0	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	1059.44
9008938	5	O		1	7.725	142560	142357.09	8/1/2004	7/1/2034	1018.86	360	360	90	7/1/2004	158400	1	0	0	1	7.725	8	6	7/1/2006	8/1/2006	6	6	1	13.725	7.725	1018.86
9009050	1	O		6	10.3	113400	113257.63	7/1/2004	6/1/2034	1020.4	360	360	90	7/1/2004	126000	1	100000	0	1	10.3	8	6	6/1/2007	7/1/2007	6	6	1	16.3	10.3	1020.4
9009078	2	O		1	7.65	208905	208502.5	8/1/2004	7/1/2034	1482.22	360	360	95	8/1/2004	219900	1	10000	0	2	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1482.22
9009597	1	O		6	6.55	210000	209622.95	8/1/2004	7/1/2034	1334.26	360	360	82.35	8/1/2004	255000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1334.26
9009753	3	N		6	9.8	150025	149885.92	8/1/2004	7/1/2034	1294.46	360	360	85	8/1/2004	176500	1	10000	0	1	9.8	0	0			0	0	0	0	0	0	1294.46
9009811	1	O		6	8.4	68000	67915.61	8/1/2004	7/1/2034	518.05	360	360	85	7/1/2004	80000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	518.05
9009910	1	N		6	6.7	131400	131170.86	8/1/2004	7/1/2034	847.9	360	360	90	8/1/2004	146000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	847.9
9010272	1	O		8	8.7	66000	55922.98	8/1/2004	7/1/2034	516.87	360	360	79.52	8/1/2004	83000	1	10000	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	516.87
9010371	1	O		1	11	99980	99908.36	8/1/2004	7/1/2034	952.14	360	360	20	7/1/2004	500000	2	0	0	1	11	0	0			0	0	0	0	0	0	952.14
9010538	1	O		8	7.45	84800	84283.94	8/1/2004	7/1/2019	783.7	180	180	80	7/1/2004	106000	1	0	0	1	7.45	0	0			0	0	0	0	0	0	783.7
9010850	5	N		6	9.35	189000	188807.34	8/1/2004	7/1/2034	1568.58	360	360	90	7/1/2004	210000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1568.58
9010878	2	O		1	7.025	152000	151751.3	8/1/2004	7/1/2034	1013.82	360	360	80	9/1/2004	190000	1	11000	0	2	7.025	8	6	7/1/2007	8/1/2007	6	6	1	13.025	7.025	1013.82
9010991	1	O		6	6.8	142200	141956.83	8/1/2004	7/1/2034	927.04	360	360	90	8/1/2004	158000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	927.04
9011411	1	O		6	7.65	113600	113435.07	8/1/2004	7/1/2034	806.01	360	360	80	8/1/2004	142000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	806.01
9011494	1	O		6	8.6	263055	262741.66	8/1/2004	7/1/2034	2041.34	360	360	95	8/1/2004	276900	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	2041.34
9011973	1	O		8	9.15	60300	60235.91	8/1/2004	7/1/2034	491.71	360	360	90	7/1/2004	67000	1	0	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	491.71
9012096	1	O		8	7.85	160000	159777.93	8/1/2004	7/1/2034	1157.34	360	360	94.12	8/1/2004	170000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1157.34
9012138	1	O		6	8.25	67150	66992.92	8/1/2004	7/1/2034	504.48	360	360	85	1/1/2005	79000	1	1.00E+11	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	504.48
9012195	1	O		6	7.25	128800	128598.43	8/1/2004	7/1/2034	878.65	360	360	80	8/1/2004	161000	1	10000	0	1	7.25	0	0			0	0	0	0	0	0	878.65
9012252	7	N		1	8.75	70800	70676.89	7/1/2004	6/1/2034	556.99	360	360	80	7/1/2004	88500	1	200000	0	1	8.75	8	6	6/1/2007	7/1/2007	6	6	1	14.75	8.75	556.99
9012435	1	O		6	5.85	125600	125342.03	8/1/2004	7/1/2034	740.97	360	360	80	8/1/2004	157000	1	10000	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	740.97
9012799	1	O		1	7.25	355500	354943.67	8/1/2004	7/1/2034	2425.14	360	360	90	7/1/2004	395000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2425.14
9012831	1	O		6	8.45	85000	84842.81	7/1/2004	6/1/2034	650.57	360	360	85	7/1/2004	100000	1	200000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	650.57
9012872	1	O		1	6.65	164000	163711.21	8/1/2004	7/1/2034	1052.83	360	360	80	7/1/2004	205000	1	0	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1052.83
9012914	1	O		6	5.65	90400	90207.15	8/1/2004	7/1/2034	521.83	360	360	80	8/1/2004	113000	1	10000	0	1	5.65	8	6	7/1/2006	8/1/2006	6	6	1	11.65	5.65	521.83
9012930	1	O		1	10.75	49800	49743.22	7/1/2004	6/1/2034	464.88	360	360	20	7/1/2004	250000	2	100000	0	1	10.75	0	0			0	0	0	0	0	0	464.88
9012971	5	O		1	9.3	167400	167227.57	8/1/2004	7/1/2034	1383.23	360	360	90	7/1/2004	186000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1383.23
9013052	1	O		6	8.15	245600	245279.22	8/1/2004	7/1/2034	1827.88	360	360	90.96	7/1/2004	270000	1	0	0	1	8.15	8	3	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1827.88
9013391	3	O		1	8.1	224100	223804.32	8/1/2004	7/1/2034	1660.02	360	360	90	8/1/2004	249000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1660.02
9013615	3	O		8	9.4	127500	127371.4	8/1/2004	7/1/2034	1062.8	360	360	75	7/1/2004	170000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	1062.8
9013658	2	O		1	7.5	481500	480783.08	8/1/2004	7/1/2034	3366.72	360	360	90	8/1/2004	535000	1	10000	0	2	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	3366.72
9013813	1	O		6	10.3	70000	69912.11	7/1/2004	6/1/2034	629.88	360	360	69.31	7/1/2004	101000	1	900000	0	1	10.3	0	0			0	0	0	0	0	0	629.88
9014035	1	O		1	7.29	270000	269791.04	9/1/2004	8/1/2034	1849.21	360	360	90	8/1/2004	300000	1	0	0	1	7.29	0	0			0	0	0	0	0	0	1849.21
9014431	5	O		6	8.55	380000	379542.68	8/1/2004	7/1/2034	2935.35	360	360	84.44	7/1/2004	450000	1	0	0	1	8.55	0	0			0	0	0	0	0	0	2935.35
9014456	1	N		1	9.05	54000	53941.36	8/1/2004	7/1/2034	436.45	360	360	90	8/1/2004	60000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	436.45
9014670	1	O		8	7.25	89700	89144.52	8/1/2004	7/1/2019	818.84	180	180	65	8/1/2004	138000	1	10000	0	1	7.25	0	0			0	0	0	0	0	0	818.84
9014894	1	N		6	9.6	64000	63906.77	7/1/2004	6/1/2034	542.83	360	360	80	7/1/2004	80000	1	200000	0	1	9.6	0	0			0	0	0	0	0	0	542.83
9014951	1	O		6	6.7	211500	210945.23	7/1/2004	6/1/2034	1364.77	360	360	90	8/1/2004	235000	1	210000	0	1	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	1364.77
9014993	5	O		8	7.7	69350	69235.78	8/1/2004	7/1/2034	494.44	360	360	95	8/1/2004	73000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	494.44
9015073	1	O		6	6.6	242250	241819.25	8/1/2004	7/1/2034	1547.16	360	360	95	7/1/2004	255000	1	0	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1547.16
9016014	1	O		6	7.65	99000	98856.96	8/1/2004	7/1/2034	702.42	360	360	90	8/1/2004	110000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	702.42
9016352	1	O		1	8.225	427500	426950.11	8/1/2004	7/1/2034	3204.16	360	360	95	7/1/2004	450000	1	0	0	1	8.225	8	6	7/1/2007	8/1/2007	6	6	1	14.225	8.225	3204.16
9016384	1	O		1	7.3	140400	140182.44	8/1/2004	7/1/2034	962.55	360	360	90	7/1/2004	156000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	962.55
9017038	5	N		6	10.9	89250	88851.94	8/1/2004	7/1/2019	1008.82	180	180	75	8/1/2004	119000	1	10000	0	1	10.9	0	0			0	0	0	0	0	0	1008.82
9017137	1	O		6	10	93500	93416.93	8/1/2004	7/1/2034	820.53	360	360	85	7/1/2004	110000	1	0	0	1	10	0	0			0	0	0	0	0	0	820.53
9017104	1	O		1	6.2	148000	147715.68	8/1/2004	7/1/2034	906.46	360	360	80	8/1/2004	185000	1	10000	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	906.46
9017434	1	O		6	7.05	238500	238111.64	8/1/2004	7/1/2034	1594.77	360	360	90	8/1/2004	265000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1594.77
9017673	9	O		6	8.15	303000	302604.25	8/1/2004	7/1/2034	2255.08	360	360	94.98	7/1/2004	319000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	2255.08
9017913	3	O		1	8.15	192850	192598.11	8/1/2004	7/1/2034	1435.29	360	360	95	8/1/2004	203000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1435.29
9018093	1	O		6	6.5	229500	229083.93	8/1/2004	7/1/2034	1450.6	360	360	85	8/1/2004	270000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1450.6
9018176	1	O		6	7.45	132000	131701.31	7/1/2004	6/1/2034	918.45	360	360	84.62	8/1/2004	156000	1	110000	0	1	7.45	8	6	6/1/2007	7/1/2007	6	6	1	13.45	7.45	918.45
9018218	1	O		1	7.05	342000	341443.19	8/1/2004	7/1/2034	2286.84	360	360	90	8/1/2004	380000	1	10000	0	1	7.05	8	4.5	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2286.84
9018937	1	O		6	9.25	57600	57528.23	8/1/2004	7/1/2034	473.87	360	360	90	8/1/2004	64000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	473.87
9018994	1	O		6	6.65	197600	197252.04	8/1/2004	7/1/2034	1268.53	360	360	80	8/1/2004	247000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1268.53
9019059	2	N		6	8.45	76500	76406.01	8/1/2004	7/1/2034	585.52	360	360	90	7/1/2004	85000	1	0	0	2	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	585.52
9019471	7	O		1	7.35	53520	53437.89	8/1/2004	7/1/2034	368.74	360	360	69.96	8/1/2004	76500	1	10000	0	1	7.35	0	0			0	0	0	0	0	0	368.74
9019778	5	N		1	8.15	63000	62917.72	8/1/2004	7/1/2034	468.88	360	360	90	8/1/2004	70000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	468.88
9020172	1	N		6	6.9	175000	174558.54	7/1/2004	6/1/2034	1152.56	360	360	87.5	7/1/2004	200000	1	200000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	1152.56
9020255	7	O		6	7	84000	83792.21	7/1/2004	6/1/2034	558.86	360	360	80	7/1/2004	105000	1	100000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	558.86
9020537	2	N		1	8.3	90000	89885.99	8/1/2004	7/1/2034	679.31	360	360	90	8/1/2004	100000	1	10000	0	2	8.3	0	0			0	0	0	0	0	0	679.31
9020594	1	O		6	8.25	190500	190168.08	8/1/2004	7/1/2024	856.33	240	240	94.61	8/1/2004	186000	1	10000	0	1	8.25	0	0			0	0	0	0	0	0	856.33
9020651	1	O		6	11.1	403000	402574.29	7/1/2004	6/1/2034	3868.35	360	360	65	7/1/2004	620000	1	200000	0	1	11.1	8	6	6/1/2006	7/1/2006	6	6	1	17.1	11.1	3868.35
9020677	1	O		1	9.2	139500	139353.26	8/1/2004	7/1/2034	1142.59	360	360	90	7/1/2004	155000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1142.59
9020693	1	O		6	8	84600	84486.08	8/1/2004	7/1/2034	620.77	360	360	90	8/1/2004	94000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	620.77
9021030	1	O		6	7.85	269800	269238.47	7/1/2004	6/1/2034	1951.56	360	360	95	7/1/2004	284000	1	200000	0	1	7.85	0	0			0	0	0	0	0	0	1951.56
9021519	1		2	1	7.975	170910	170561.92	7/1/2004	6/1/2034	1251.1	360	360	90	7/1/2004	190000	1	100000	0	1	7.975	8	4.5	6/1/2007	7/1/2007	6	6	1	13.975	7.975	1251.1
9021578	1	O		6	7.25	242250	241823.18	8/1/2004	7/1/2034	1652.58	360	360	85	8/1/2004	285000	1	10000	0	1	7.25	0	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1652.58
9022012	1	N		1	8.55	184500	184277.96	8/1/2004	7/1/2034	1425.19	360	360	90	7/1/2004	205000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1425.19
9022178	7	O		1	9.5	52000	51948.63	8/1/2004	7/1/2034	437.25	360	360	74.98	8/1/2004	69350	1	10000	0	1	9.5	0	0			0	0	0	0	0	0	437.25

58993635	3	O		6	8.49	62000	61900.09	8/1/2004	7/1/2034	629.93	360	360	63.08	7/1/2004	130000	1	0	0	1	8.49	6	6	7/1/2006	8/1/2006	6	6	1	14.49	8.49	629.93
58993817	2	N		1	8	54400	54289.76	7/1/2004	6/1/2034	399.17	360	360	80	7/1/2004	68000	1	100000	0	2	8	6	6	6/1/2006	7/1/2006	6	6	1	14	8	399.17
58993874	1	N		1	8.05	58500	58422.01	8/1/2004	7/1/2034	431.3	360	360	90	7/1/2004	65000	1	0	0	1	8.05	6	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	431.3
58993918	1	O		1	8	498750	497739.31	7/1/2004	6/1/2034	3659.66	360	360	95	7/1/2004	525000	1	100000	0	1	8	6	6	6/1/2006	7/1/2006	6	6	1	14	8	3659.66
58994179	1	O		8	8.85	117000	116052.84	7/1/2004	6/1/2019	1176.28	180	180	63.57	9/1/2004	140000	1	111000	0	1	8.85	0	0			0	0	0	0	0	1176.28
58994534	7	O		6	7.5	102000	101848.13	8/1/2004	7/1/2034	713.2	360	360	85	7/1/2004	120000	1	0	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	713.2
58994559	7	O		6	8.45	69700	69614.36	8/1/2004	7/1/2034	533.47	360	360	85	8/1/2004	82000	1	10000	0	1	8.45	0	0			0	0	0	0	0	533.47
58994716	1	O		6	9.2	158000	157531.51	8/1/2004	7/1/2034	1294.11	360	360	34.35	8/1/2004	460000	1	10000	0	1	9.2	0	0			0	0	0	0	0	1294.11
58994757	1	O		6	7.5	385900	385325.42	8/1/2004	7/1/2034	2698.27	360	360	85	7/1/2004	454000	1	0	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2698.27
58994831	5	O		6	7.99	261900	261368.19	7/1/2004	6/1/2034	1919.91	360	360	90	8/1/2004	291000	1	110000	0	1	7.99	6	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	1919.91
58994914	5	O		6	8.2	112100	111896.78	8/1/2004	7/1/2034	838.24	360	360	95	8/1/2004	118000	1	10000	0	1	8.2	6	6.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	838.24
58995150	1	O		6	6.5	94400	94228.84	8/1/2004	7/1/2034	596.68	360	360	80	7/1/2004	118000	1	0	0	1	6.5	6	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	596.68
58995358	1	N		6	7.99	161500	161282.1	8/1/2004	7/1/2034	1183.91	360	360	85	7/1/2004	190000	1	0	0	1	7.99	6	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1183.91
58995770	1	O		1	9.05	70300	70223.69	8/1/2004	7/1/2034	568.19	360	360	95	7/1/2004	74000	1	0	0	1	9.05	0	0			0	0	0	0	0	568.19
58995952	5	O		8	8.4	134540	134373.02	8/1/2004	7/1/2034	1024.98	360	360	88.24	7/1/2004	156000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1024.98
58996299	1	O		8	10.05	131250	131134.82	8/1/2004	7/1/2034	1156.67	360	360	75	7/1/2004	175000	1	0	0	1	10.05	8	6	7/1/2007	8/1/2007	6	6	1	16.05	10.05	1156.67
58996596	1	O		1	8.45	291600	291241.78	8/1/2004	7/1/2034	2231.83	360	360	90	8/1/2004	325000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	2231.83
58996810	1	O		1	7.5	197625	197330.74	8/1/2004	7/1/2034	1381.83	360	360	85	7/1/2004	232500	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1381.83
58996952	3	O		1	8.1	76950	76840.46	8/1/2004	7/1/2034	570.01	360	360	95	9/1/2004	81000	1	11000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	570.01
58997172	1	O		1	11.2	58800	58739.19	7/1/2004	6/1/2034	568.88	360	360	20	8/1/2004	294000	2	110000	0	1	11.2	0	0			0	0	0	0	0	568.88
58997552	5	O		6	8.15	161500	161289.05	8/1/2004	7/1/2034	1201.97	360	360	95	8/1/2004	170000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1201.97
58997810	1	O		8	8.4	56250	56169.84	8/1/2004	7/1/2034	428.54	360	360	75	8/1/2004	75000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	428.54
58998030	3	N		1	8.6	400500	400022.94	8/1/2004	7/1/2034	3107.93	360	360	90	8/1/2004	445000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	3107.93
58998212	1	O		6	9	62900	62831.02	8/1/2004	7/1/2034	506.11	360	360	85	7/1/2004	74000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	506.11
58998451	3	O		1	6.25	161600	161137.6	7/1/2004	6/1/2034	995	360	360	80	7/1/2004	202000	1	200000	0	1	6.25	8	6	6/1/2006	7/1/2006	6	6	1	12.25	6.25	995
58998576	1	N		6	6.95	243000	242596.51	8/1/2004	7/1/2034	1608.54	360	360	90	8/1/2004	270000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1608.54
58998733	1	O		6	8.1	114000	113849.57	8/1/2004	7/1/2034	844.46	360	360	89.78	7/1/2004	127000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	844.46
58998774	7	O		8	8.85	140000	139761.55	7/1/2004	6/1/2034	1111.4	360	360	62.22	7/1/2004	225000	1	100000	0	1	8.85	0	0			0	0	0	0	0	1111.4
58999038	1	O		8	8.25	91800	91621.55	7/1/2004	6/1/2034	689.67	360	360	90	8/1/2004	102000	1	110000	0	1	8.25	0	0			0	0	0	0	0	689.67
58999053	7	O		6	8.8	193000	192503.54	7/1/2004	6/1/2034	1258.22	360	360	68.93	7/1/2004	280000	1	100000	0	1	8.8	0	0			0	0	0	0	0	1258.22
58999111	1	N		6	6.7	90000	89843.04	8/1/2004	7/1/2034	580.76	360	360	90	7/1/2004	100000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	580.76
58999871	1		2	1	6.99	105210	105036.67	8/1/2004	7/1/2034	699.26	360	360	90	8/1/2004	116900	1	10000	0	1	6.99	0	0			0	0	0	0	0	699.26
59000190	1	O		6	6.75	248000	247571.74	8/1/2004	7/1/2034	1608.53	360	360	80	8/1/2004	310000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1608.53
59000273	1	O		6	6.5	251750	251063.51	7/1/2004	6/1/2034	1591.24	360	360	94.29	8/1/2004	267000	1	110000	0	1	6.5	8	6	9/1/2007	7/1/2007	6	6	1	12.5	6.5	1591.24
59000455	7	O		1	8.2	128000	127834.51	8/1/2004	7/1/2034	957.13	360	360	80	8/1/2004	160000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	957.13
59000497	5	O		6	5.9	423000	422139.45	8/1/2004	7/1/2034	2508.97	360	360	90	8/1/2004	470000	1	10000	0	1	5.9	0	0			0	0	0	0	0	2508.97
59000596	5	O		6	5.75	352000	351263.22	8/1/2004	7/1/2034	2054.18	360	360	80	8/1/2004	440000	1	11000	0	1	5.75	0	0			0	0	0	0	0	2054.18
59000784	1	O		6	7.1	420000	418981.38	7/1/2004	6/1/2034	2822.54	360	360	68.85	7/1/2004	610000	1	100000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	2822.54
59001099	3		2	1	8.6	80078	79980.62	8/1/2004	7/1/2034	621.4	360	360	70	8/1/2004	114395	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	621.4
59001834	7	O		6	6.75	102000	101823.85	8/1/2004	7/1/2034	661.58	360	360	85	8/1/2004	120000	1	10000	0	1	6.75	0	0			0	0	0	0	0	661.58
59001891	1	O		8	5.95	414000	413165.74	8/1/2004	7/1/2034	2468.65	360	360	77.97	8/1/2004	531000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	2468.65
59001917	7	O		6	8.55	110400	110267.13	8/1/2004	7/1/2034	852.8	360	360	80	8/1/2004	139000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	852.8
59002097	1	O		1	7.4	132720	132619.51	9/1/2004	8/1/2034	918.93	360	360	80	8/1/2004	166000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	918.93
59002154	1	O		6	7.7	73600	73441.57	7/1/2004	6/1/2034	524.74	360	360	80	7/1/2004	92000	1	200000	0	1	7.7	8	6	6/1/2006	7/1/2006	3	6	1	13.7	7.7	524.74
59002212	1	N		6	9.15	94500	94399.56	8/1/2004	7/1/2034	770.59	360	360	90	7/1/2004	105000	1	0	0	1	9.15	0	0			0	0	0	0	0	770.59
59002253	4	N		6	7.7	95400	95243.57	8/1/2004	7/1/2034	680.17	360	360	90	8/1/2004	106000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	680.17
59002295	1	O		6	7.35	108000	107750.71	7/1/2004	6/1/2034	744.09	360	360	90	8/1/2004	120000	1	210000	0	1	7.35	8	6.5	6/1/2006	7/1/2006	6	6	1	13.35	7.35	744.09
59002337	1		2	1	6.95	232200	231814.44	8/1/2004	7/1/2034	1537.05	360	360	90	8/1/2004	258000	1	10000	0	1	6.95	0	0			0	0	0	0	0	1537.05
59002493	7	O		8	7.7	80000	79885.56	8/1/2004	7/1/2034	570.37	360	360	80	8/1/2004	100000	1	10000	0	1	7.7	0	0			0	0	0	0	0	570.37
59002915	1	N		1	7.5	50400	50094.61	8/1/2004	7/1/2019	467.22	180	180	90	7/1/2004	56000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	467.22
59002931	3		2	6	7.35	487500	486374.73	7/1/2004	6/1/2034	3358.74	360	360	75	7/1/2004	650000	1	200000	0	1	7.35	0	0			0	0	0	0	0	3358.74
59002972	7	O		6	8.15	93500	93377.87	8/1/2004	7/1/2034	695.88	360	360	85	7/1/2004	110000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	695.88
59003152	1	O		1	5.9	200800	200391.49	8/1/2004	7/1/2034	1191.02	360	360	80	7/1/2004	251000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1191.02
59003335	3	O		6	9.7	118800	118687.51	8/1/2004	7/1/2034	1016.32	360	360	90	8/1/2004	132000	1	10000	0	1	9.7	8	6	7/1/2007	8/1/2007	6	6	1	15.7	9.7	1016.32
59003616	1	O		6	9.6	116535	116422.29	8/1/2004	7/1/2034	988.41	360	360	85	7/1/2004	137100	1	0	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	988.41
59003673	2	N		1	9	337500	337129.9	8/1/2004	7/1/2034	2715.61	360	360	90	7/1/2004	375000	1	0	0	2	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	2715.61
59003715	1	O		6	7.3	250750	250361.48	8/1/2004	7/1/2034	1719.07	360	360	85	9/1/2004	295000	1	11000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1719.07
59003830	3	O		1	11.2	36100	36062.67	7/1/2004	6/1/2034	349.26	360	360	20	8/1/2004	180500	2	110000	0	1	11.2	0	0			0	0	0	0	0	349.26
59003913	1	O		6	7.288	263150	262741.28	8/1/2004	7/1/2034	1801.94	360	360	95	7/1/2004	277000	1	0	0	1	7.288	8	6	7/1/2007	8/1/2007	6	6	1	13.288	7.288	1801.94
59004291	1	O		6	7.99	121500	121253.29	7/1/2004	6/1/2034	890.68	360	360	90	8/1/2004	135000	1	110000	0	1	7.99	8	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	890.68
59004416	1	O		6	8.75	351000	350389.74	7/1/2004	6/1/2034	2761.32	360	360	90	7/1/2004	390000	1	100000	0	1	8.75	8	6	6/1/2006	7/1/2006	6	6	1	14.75	8.75	2761.32
59004473	1	O		6	7.55	152000	151775.92	8/1/2004	7/1/2034	1068.02	360	360	80	8/1/2004	190000	1	10000	0	1	7.55	8	6.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1068.02
59004598	1	O		1	7.75	94500	94366.17	8/1/2004	7/1/2034	677.01	360	360	99	8/1/2004	105000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	677.01
59004796	2	O		1	8.1	126000	125832.08	8/1/2004	7/1/2034	933.35	360	360	90	8/1/2004	140000	1	10000	0	2	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	933.35
59005116	1	O		1	8.95	109250	109103.88	8/1/2004	7/1/2034	875.13	360	360	95	8/1/2004	115000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	875.13
59005611	1	O		6	8.45	243000	242701.49	8/1/2004	7/1/2034	1859.86	360	360	90	8/1/2004	270000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1859.86
59005637	1	N		1	7.6	89100	88969.95	8/1/2004	7/1/2034	629.12	360	360	90	8/1/2004	99000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	629.12
59005991	1	N		6	7.35	81000	80875.74	8/1/2004	7/1/2034	558.07	360	360	90	8/1/2004	90000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	558.07
59006197	2	O		6	7.45	67000	66899.23	8/1/2004	7/1/2034	466.19	360	360	77.91	9/1/2004	86000	1	11000	0	2	7.45	0	0			0	0	0	0	0	466.19
59006312	5	O		6	7.2	184500	184266.39	8/1/2004	7/1/2034	1252.37	360	360	90	7/1/2004	205000	1	0	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	1252.37
59006379	2	O		6	7.99	238000	237678.88	8/1/2004	7/1/2034	1744.71	360	360	85	7/1/2004	280000	1	0	0	2	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1744.71
59006551	3	O		1	8.85	160560	159696.65	8/1/2004	7/1/2019	1614.22	180	180	90	8/1/2004	178400	1	10000	0	1	8.85	0	0			0	0	0	0	0	1614.22
59006858	5	O		6	8.9	151300	151130.6	8/1/2004	7/1/2034	1206.53	360	360	85	8/1/2004	178000	1	10000	0	1	8.9	8	6.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1206.53
59007054	1	O		8	8.4	86250	86037.54	7/1/2004	6/1/2034	657.09	360	360	75	8/1/2004	115000	1	110000	0	1	8.4	8	6	6/1/2006	7/1/2006	6	6	1	14.4	8.4	657.09
59007252	2	N		1	8.35	83700	83595.04	8/1/2004	7/1/2034	634.71	360	360	90	7/1/2004	93000	1	0	0	2	8.35	8	4.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	634.71
59007310	5	N		1	8.55	123300	123151.6	8/1/2004	7/1/2034	952.45	360	360	90	8/1/2004	137000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	952.45
59007336	5	O		1	7.075	225000	224635.47	8/1/2004	7/1/2034	1508.29	360	360	90	8/1/2004	250000	1	10000	0	1	7.075	8	6	7/1/2006	8/1/2006	6	6	1	13.075	7.075	1508.29

980814	3 O	6	5.5	395250	394382.76	8/1/2004	7/1/2034	2244.19	360	360	85	7/1/2004	465000	1	0	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	2244.19
980830	3 N	6	6.55	93600	93431.94	8/1/2004	7/1/2034	594.7	360	360	90	8/1/2004	104000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	594.7
981796	1 O	6	8.75	223725	223466.62	8/1/2004	7/1/2034	1760.05	360	360	95	7/1/2004	235500	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1760.05
981895	1 O	6	8.9	63000	62929.46	8/1/2004	7/1/2034	502.39	360	360	90	7/1/2004	70000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	502.39
981994	1 O	6	6.75	211500	211134.77	8/1/2004	7/1/2034	1371.79	360	360	90	8/1/2004	235000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1371.79
982059	1 O	6	7.3	144000	143776.86	8/1/2004	7/1/2034	987.23	360	360	90	8/1/2004	160000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	987.23
982133	1 O	1	7.3	310250	309769.27	8/1/2004	7/1/2034	2126.99	360	360	85	8/1/2004	365000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	2126.99
982158	1 O	6	8.95	120000	119867.03	8/1/2004	7/1/2034	961.24	360	360	75	7/1/2004	160000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	961.24
982174	1 N	6	8.625	67500	67379.58	7/1/2004	6/1/2034	525.01	360	360	77.59	7/1/2004	87000	1	200000	0	1	8.625	0	0			0	0	0	0	0	525.01
982299	7 O	6	7.25	99400	99244.43	8/1/2004	7/1/2034	678.09	360	360	84.24	8/1/2004	118000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	678.09
982398	1 O	1	7.4	223250	222910.9	8/1/2004	7/1/2034	1545.74	360	360	85	8/1/2004	235000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1545.74
982570	7 O	1	7.2	91800	91654.91	8/1/2004	7/1/2034	623.13	360	360	85	8/1/2004	108000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	623.13
982778	1 O	8	8.45	104500	104371.62	8/1/2004	7/1/2034	799.62	360	360	95	7/1/2004	110000	1	0	0	1	8.45	0	0			0	0	0	0	0	799.62
982992	1 O	6	9.05	242250	241987.11	8/1/2004	7/1/2034	1957.92	360	360	95	7/1/2004	255000	1	0	0	1	9.05	0	0			0	0	0	0	0	1957.92
983156	1 O	6	9.65	86700	86617.03	8/1/2004	7/1/2034	738.53	360	360	85	7/1/2004	102000	1	0	0	1	9.65	8	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	738.53
983552	1 O	6	9.25	281700	281406.79	8/1/2004	7/1/2034	2317.48	360	360	90	7/1/2004	313000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	2317.48
983776	7 O	6	5.95	93500	93311.58	8/1/2004	7/1/2034	557.58	360	360	74.8	7/1/2004	125000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	557.58
983875	3 O	1	7.6	111157	110912.86	7/1/2004	6/1/2034	784.86	360	360	80	8/1/2004	138947	1	410000	0	1	7.6	0	0			0	0	0	0	0	784.86
983974	2 O	6	8	178500	178259.66	8/1/2004	7/1/2034	1309.77	360	360	87.07	7/1/2004	205000	1	0	0	4	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1309.77
984436	1 O	6	7.7	145800	145486.14	7/1/2004	6/1/2034	1039.5	360	360	90	7/1/2004	162000	1	100000	0	1	7.7	8	6	6/1/2006	7/1/2006	6	6	1	13.7	7.7	1039.5
984535	1 O	6	8.4	156000	155708.56	7/1/2004	6/1/2034	1188.47	360	360	89.14	7/1/2004	175000	1	100000	0	1	8.4	0	0			0	0	0	0	0	1188.47
984634	2 N	6	8.8	88000	87848.54	7/1/2004	6/1/2034	695.45	360	360	76.52	7/1/2004	115000	1	100000	0	2	8.8	0	0			0	0	0	0	0	695.45
985052	1 O	6	7.7	156750	156525.77	8/1/2004	7/1/2034	1117.57	360	360	95	8/1/2004	165000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1117.57
985235	1 O	1	6	112400	112062.62	7/1/2004	6/1/2034	673.9	360	360	80	8/1/2004	140500	1	110000	0	1	6	8	6	6/1/2006	7/1/2006	6	6	1	12	6	673.9
985433	7 O	6	7.25	102750	102589.2	8/1/2004	7/1/2034	700.94	360	360	75	7/1/2004	137000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	700.94
985490	7 O	1	8	63750	63664.15	8/1/2004	7/1/2034	467.78	360	360	85	8/1/2004	75000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	467.78
985599	1 O	8	7.8	128250	127802.14	8/1/2004	7/1/2024	1056.83	240	240	92.93	7/1/2004	138000	1	0	0	1	7.8	0	0			0	0	0	0	0	1056.83
985615	1 O	1	6.35	382500	381788.12	8/1/2004	7/1/2034	2380.06	360	360	90	8/1/2004	429000	1	10000	0	1	6.35	8	4.5	7/1/2007	8/1/2007	6	6	1	12.35	6.35	2380.06
986118	1 O	6	6.75	164000	163021.01	7/1/2004	6/1/2024	1247	240	240	80	8/1/2004	205000	1	110000	0	1	6.75	0	0			0	0	0	0	0	1247
986134	1 O	8	8.4	80100	80000.57	8/1/2004	7/1/2034	610.24	360	360	90	7/1/2004	89000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	610.24
986233	1 O	1	8.6	62815	62740.16	8/1/2004	7/1/2034	487.46	360	360	85	7/1/2004	73900	1	0	0	1	8.6	0	0			0	0	0	0	0	487.46
986258	1 O	6	8.45	120000	119652.58	8/1/2004	7/1/2034	918.45	360	360	72.73	8/1/2004	165000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	918.45
986274	3 O	1	9.75	86925	86843.56	8/1/2004	7/1/2034	746.82	360	360	95	7/1/2004	91500	1	0	0	1	9.75	8	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	746.82
986290	1 O	3	8.15	168000	167777.24	8/1/2004	7/1/2034	1250.34	360	360	75	8/1/2004	224000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1250.34
986456	1 O	1	7.85	153000	152787.64	8/1/2004	7/1/2034	1106.71	360	360	83.61	8/1/2004	183000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1106.71
986712	1 N	1	7.8	112500	112342.27	8/1/2004	7/1/2034	809.86	360	360	90	7/1/2004	125000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	809.86
986795	7 O	8	7.95	58650	58598.52	8/1/2004	7/1/2034	428.32	360	360	85	8/1/2004	69000	1	10000	0	1	7.95	0	0			0	0	0	0	0	428.32
986878	1 O	1	10.9	46000	45966.31	8/1/2004	7/1/2034	434.6	360	360	20	7/1/2004	230000	2	0	0	1	10.9	0	0			0	0	0	0	0	434.6
986993	1 O	6	8.1	88200	88063.63	8/1/2004	7/1/2034	653.34	360	360	70	7/1/2004	126000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	653.34
987199	1 O	1	11.65	59000	58961.75	9/1/2004	8/1/2034	591.04	360	360	20	8/1/2004	295000	2	0	0	1	11.65	0	0			0	0	0	0	0	591.04
987355	1 O	1	11.76	20579	20560.13	7/1/2004	6/1/2034	207.73	360	360	20	7/1/2004	102697	2	400000	0	1	11.75	0	0			0	0	0	0	0	207.73
987397	7 O	6	6.85	78925	78794.73	8/1/2004	7/1/2034	504.06	360	360	85	8/1/2004	90500	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	504.06
987678	1 O	8	8.85	143925	143762.18	8/1/2004	7/1/2034	1142.56	360	360	95	8/1/2004	151500	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1142.56
988452	1 O	6	7.65	106250	106006.48	8/1/2004	7/1/2034	753.86	360	360	85	8/1/2004	125000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	753.86
988635	2 O	1	11.35	78000	77974.23	9/1/2004	8/1/2034	763.52	360	360	20	8/1/2004	390000	2	0	0	2	11.35	0	0			0	0	0	0	0	763.52
988718	1 O	6	7.5	157500	157265.48	8/1/2004	7/1/2034	1101.27	360	360	90	8/1/2004	175000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1101.27
988932	1 O	6	8.45	81000	80900.49	8/1/2004	7/1/2034	619.96	360	360	75	8/1/2004	108000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	619.96
989138	1 O	6	7.8	365000	364468.28	8/1/2004	7/1/2034	2627.53	360	360	94.81	8/1/2004	385000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2627.53
989153	1 O	6	7.95	62100	62057.9	9/1/2004	8/1/2034	453.51	360	360	90	8/1/2004	69000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	453.51
989310	1 O	6	6.35	76200	75986.1	7/1/2004	6/1/2034	474.15	360	360	80.21	8/1/2004	95000	1	110000	0	1	6.35	0	0			0	0	0	0	0	474.15
989476	5 O	6	10.05	92000	91919.12	8/1/2004	7/1/2034	810.77	360	360	80	7/1/2004	115000	1	0	0	1	10.05	8	6	7/1/2006	8/1/2006	6	6	1	16.05	10.05	810.77
989561	1 O	6	8.9	100300	100187.69	8/1/2004	7/1/2034	799.84	360	360	85	8/1/2004	118000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	799.84
989799	5 O	1	10.35	77728	77663.91	8/1/2004	7/1/2034	702.31	360	360	90	8/1/2004	86365	1	10000	0	1	10.35	0	0			0	0	0	0	0	702.31
989815	1 N	6	8.85	57600	57534.84	8/1/2004	7/1/2034	457.26	360	360	90	8/1/2004	64000	1	10000	0	1	8.85	0	0			0	0	0	0	0	457.26
990177	7 O	6	7.35	209000	208517.56	7/1/2004	6/1/2034	1439.96	360	360	84.96	7/1/2004	246000	1	100000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	1439.96
990250	7 O	1	8	76000	75897.65	8/1/2004	7/1/2034	557.67	360	360	80	7/1/2004	95000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	557.67
990391	1 O	6	7.625	213750	213439.6	8/1/2004	7/1/2034	1512.91	360	360	94.58	7/1/2004	226000	1	0	0	1	7.625	8	6	7/1/2007	8/1/2007	6	6	1	13.625	7.625	1512.91
990557	1 O	8	7.5	275500	274882.77	7/1/2004	6/1/2034	1926.34	360	360	95	8/1/2004	290000	1	110000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1926.34
990599	1 O	6	6.9	143000	142760.21	8/1/2004	7/1/2034	941.8	360	360	83.63	8/1/2004	171000	1	10000	0	1	6.9	0	0			0	0	0	0	0	941.8
991019	1 O	6	6.625	405000	404283.38	8/1/2004	7/1/2034	2593.26	360	360	90	8/1/2004	450000	1	10000	0	1	6.625	8	8	7/1/2006	8/1/2006	6	6	1	12.625	6.625	2593.26
991159	1 O	8	7.85	118750	118585.17	8/1/2004	7/1/2034	858.97	360	360	95	8/1/2004	125000	1	10000	0	1	7.85	0	0			0	0	0	0	0	858.97
991274	1 O	8	8.4	85500	85393.87	8/1/2004	7/1/2034	651.38	360	360	95	8/1/2004	90000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	651.38
991357	5 O	6	6.8	160000	159726.38	8/1/2004	7/1/2034	1043.09	360	360	90	7/1/2004	200000	1	0	0	1	6.8	8	5.65	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1043.09
991456	1 O	6	9.813	56700	56621.04	7/1/2004	6/1/2034	489.77	360	360	90	8/1/2004	63000	1	110000	0	1	9.813	8	6	6/1/2006	7/1/2006	6	6	1	15.813	9.813	489.77
991811	1 N	1	6.9	165960	165681.7	8/1/2004	7/1/2034	1093.02	360	360	89.81	7/1/2004	184800	1	0	0	1	6.9	8	4.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1093.02
992132	3 O	1	7.55	86400	86272.62	8/1/2004	7/1/2034	607.09	360	360	80	9/1/2004	108000	1	11000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	607.09
992157	7 O	8	7.7	93000	92866.95	8/1/2004	7/1/2034	663.06	360	360	68.89	8/1/2004	135000	1	10000	0	1	7.7	0	0			0	0	0	0	0	663.06
992256	1 O	6	8.99	182250	182049.73	8/1/2004	7/1/2034	1465.12	360	360	74.09	7/1/2004	246000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1465.12
992371	1 O	6	5.55	99000	98676.45	7/1/2004	6/1/2034	565.23	360	360	90	8/1/2004	110000	1	110000	0	1	5.55	8	6	6/1/2006	7/1/2006	6	6	1	11.55	5.55	565.23
992553	1 O	6	6.8	264000	263548.54	8/1/2004	7/1/2034	1721.09	360	360	80	8/1/2004	330000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1721.09
992835	1 N	1	8.6	59400	59329.23	8/1/2004	7/1/2034	460.96	360	360	90	8/1/2004	66000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	460.96
992850	1 O	1	8.4	83250	83146.68	8/1/2004	7/1/2034	634.23	360	360	90	7/1/2004	92500	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	634.23
993286	1 O	1	7.4	178550	179277.28	8/1/2004	7/1/2034	1243.17	360	360	95	8/1/2004	189000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1243.17
993312	3 N	6	7.05	417000	419321.1	8/1/2004	7/1/2034	2788.33	360	360	82.57	7/1/2004	505000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	2788.33
993338	1 O	6	8.85	94500	94393.08	8/1/2004	7/1/2034	750.2	360	360	90	8/1/2004	105000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	750.2
993437	1 O	6	7.5	220500	219951.63	7/1/2004	6/1/2034	1541.77	360	360	90	9/1/2004	245000	1	211000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1541.77
993452	7 O	6	7	126000	125688.32	7/1/2004	6/1/2034	838.29	360	360	90	7/1/2004	140000	1	200000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	838.29

58964552	1	O		1	7	86700	86557.45	8/1/2004	7/1/2034	576.82	360	360	85	8/1/2004	102000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	576.82
58964693	1	O		6	8.25	128200	128951.12	7/1/2004	6/1/2034	970.64	360	360	95	8/1/2004	136000	1	110000	0	1	8.25	0	0			0	0	0	0	0	0	970.64
58965179	1	O		1	9	58500	58435.84	8/1/2004	7/1/2034	470.71	360	360	90	8/1/2004	66000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	470.71
58965211	2	N		1	8.6	67500	67378.96	7/1/2004	6/1/2034	523.81	360	360	90	7/1/2004	75000	1	200000	0	2	8.6	8	6	8/1/2007	7/1/2007	6	6	1	14.6	8.6	523.81
58965237	1	O		6	8.3	58000	57889.4	7/1/2004	6/1/2034	437.78	360	360	74.36	8/1/2004	78000	1	110000	0	1	8.3	0	0			0	0	0	0	0	0	437.78
58965294	1	N		6	9.45	112500	112387.71	8/1/2004	7/1/2034	941.86	360	360	90	7/1/2004	125000	1	0	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	941.86
58965559	1	N		6	8.25	50000	49903.67	7/1/2004	6/1/2034	375.64	360	360	78.92	7/1/2004	65000	1	100000	0	1	8.25	0	0			0	0	0	0	0	0	375.64
58965874	3		2	6	6.95	144000	143760.89	8/1/2004	7/1/2034	953.21	360	360	90	7/1/2004	160000	1	0	0	1	6.95	0	0			0	0	0	0	0	0	953.21
58966151	3	O		6	7.6	60000	59912.42	8/1/2004	7/1/2034	423.65	360	360	85.71	8/1/2004	70000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	423.65
58966839	1	N		1	8.45	61200	61124.82	8/1/2004	7/1/2034	468.41	360	360	85	7/1/2004	72000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	468.41
58966995	2	N		6	9.1	207000	206665.24	7/1/2004	6/1/2034	1680.49	360	360	90	7/1/2004	230000	1	200000	0	2	9.1	8	6	6/1/2007	7/1/2007	6	6	1	15.1	9.1	1680.49
58967175	1	N		1	8.875	93300	93206.24	8/1/2004	7/1/2034	662.78	360	360	85	7/1/2004	98000	1	0	0	1	8.875	8	6	7/1/2006	8/1/2006	6	6	1	14.875	8.875	662.78
58967332	1	N		1	8.1	121500	121339.7	8/1/2004	7/1/2034	900.01	360	360	90	8/1/2004	135000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	900.01
58967514	1	N		1	8.23	108450	108240.24	7/1/2004	6/1/2034	813.23	360	360	90	7/1/2004	120500	1	100000	0	1	8.23	8	6	6/1/2006	7/1/2006	6	6	1	14.23	8.23	813.23
58967696	1	O		6	7.25	270000	269577.03	8/1/2004	7/1/2034	1841.88	360	360	89.7	8/1/2004	301000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1841.88
58968116	1	O		1	10.45	71910	71822.57	7/1/2004	6/1/2034	655.11	360	360	90	7/1/2004	79900	1	200000	0	1	10.45	8	6	6/1/2006	7/1/2006	6	6	1	16.45	10.45	655.11
58968173	5	O		1	6.75	242400	241981.41	8/1/2004	7/1/2034	1572.21	360	360	80	7/1/2004	303000	1	0	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1572.21
58968272	2	O		6	9.7	220000	219791.69	8/1/2004	7/1/2034	1882.07	360	360	73.33	7/1/2004	300000	1	0	0	2	9.7	0	0			0	0	0	0	0	0	1882.07
58968470	1	O		6	6.5	500000	498636.59	7/1/2004	6/1/2034	3160.35	360	360	79.37	6/1/2004	630000	1	110000	0	1	6.5	0	0			0	0	0	0	0	0	3160.35
58969437	1	O		6	6.8	180000	179289.95	8/1/2004	7/1/2024	1374.02	240	240	45	6/1/2004	400000	1	10000	0	1	6.8	0	0			0	0	0	0	0	0	1374.02
58969494	7	O		1	7.3	103920	103758.97	8/1/2004	7/1/2034	712.45	360	360	80.56	8/1/2004	129000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	712.45
58969619	1	O		6	7.15	428000	427316.81	8/1/2004	7/1/2034	2890.75	360	360	93.04	8/1/2004	460000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2890.75
58969858	5	O		6	8.5	109000	108596.62	8/1/2004	7/1/2024	945.93	240	240	94.78	8/1/2004	115000	1	10000	0	1	8.5	0	0			0	0	0	0	0	0	945.93
58969874	1	O		6	9.35	60300	60238.54	8/1/2004	7/1/2034	500.45	360	360	90	7/1/2004	67000	1	0	0	1	9.35	0	0	/		0	0	0	0	0	0	500.45
58970237	7	O		1	7.65	66300	66204.2	8/1/2004	7/1/2034	470.41	360	360	85	7/1/2004	78000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	470.41
58970658	1		2	6	8.55	93000	62923.83	8/1/2004	7/1/2034	486.65	360	360	78.75	8/1/2004	80000	1	10000	0	1	8.55	0	0			0	0	0	0	0	0	486.65
58971078	1	O		6	5.95	473600	472645.64	8/1/2004	7/1/2034	2824.27	360	360	80	8/1/2004	592000	1	10000	0	1	5.95	0	0			0	0	0	0	0	0	2824.27
58971375	7	O		1	8.8	84915	84817.93	8/1/2004	7/1/2034	671.07	360	360	85	8/1/2004	101000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0	671.07
58971672	7	O		6	9.05	259800	257720.01	8/1/2004	7/1/2034	2085.22	360	360	64.5	8/1/2004	403000	1	10000	0	1	9.05	0	0			0	0	0	0	0	0	2085.22
58971813	1	O		6	7.25	215000	214683.55	8/1/2004	7/1/2034	1466.68	360	360	84.31	8/1/2004	255000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1466.68
58971953	5	O		6	8.825	103200	103082.65	8/1/2004	7/1/2034	817.41	360	360	80	8/1/2004	129000	1	10000	0	1	8.825	0	0			0	0	0	0	0	0	817.41
58972118	1	N		1	8.6	79200	79105.64	8/1/2004	7/1/2034	614.61	360	360	90	7/1/2004	88000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	614.61
58972415	1	O		6	9.25	169150	168884.88	7/1/2004	6/1/2034	1391.56	360	360	65	7/1/2004	199000	1	100000	0	1	9.25	0	0			0	0	0	0	0	0	1391.56
58972670	5	O		1	6.5	143200	142809.51	7/1/2004	6/1/2034	905.13	360	360	80	8/1/2004	210000	1	110000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	905.13
58972753	1	O		6	8.45	180500	180168.22	7/1/2004	6/1/2034	1381.5	360	360	95	7/1/2004	190000	1	100000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	1381.5
58973132	3	N		1	8.5	104310	104183.15	8/1/2004	7/1/2034	802.06	360	360	90	8/1/2004	115900	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	802.06
58973272	5	N		6	7.15	196200	195886.82	8/1/2004	7/1/2034	1325.15	360	360	90	7/1/2004	218000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1325.15
58973512	5	N		1	8.5	148750	148569.13	8/1/2004	7/1/2034	1143.76	360	360	85	7/1/2004	175000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1143.76
58973991	1	O		6	9.9	88800	88719.41	8/1/2004	7/1/2034	772.73	360	360	80	7/1/2004	111000	1	0	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	772.73
58974056	1	O		6	9.15	68625	68515.17	7/1/2004	6/1/2034	559.6	360	360	71.48	8/1/2004	96000	1	110000	0	1	9.15	8	6	6/1/2006	7/1/2006	6	6	1	15.15	9.15	559.6
58974171	1	O		6	6.4	81200	80386.21	7/1/2004	6/1/2019	702.89	180	180	83.71	7/1/2004	97000	1	200000	0	1	6.4	0	0			0	0	0	0	0	0	702.89
58974379	2	N		1	7.75	256500	255953.37	7/1/2004	6/1/2034	1837.6	360	360	90	8/1/2004	285000	1	110000	0	2	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	1837.6
53974452	1	O		6	6.5	202500	201947.83	7/1/2004	6/1/2034	1279.94	360	360	90	7/1/2004	225000	1	200000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	1279.94
58974577	1	O		6	6.275	320000	319394.06	8/1/2004	7/1/2034	1975.51	360	360	80	8/1/2004	400000	1	10000	0	1	6.275	8	6	7/1/2006	8/1/2006	6	6	1	12.275	6.275	1975.51
58974619	5		2	1	7.95	79110	78947.78	7/1/2004	6/1/2034	577.73	360	360	90	7/1/2004	92000	1	200000	0	1	7.95	8	6	6/1/2007	7/1/2007	6	6	1	13.95	7.95	577.73
58974858	1	O		6	7.45	403750	403142.81	8/1/2004	7/1/2034	2809.27	360	360	95	8/1/2004	425000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	2809.27
58974916	1	O		6	6.2	108000	107782.53	8/1/2004	7/1/2034	661.47	360	360	63.53	7/1/2004	170000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	661.47
58975111	1	O		6	6.1	87500	87328.65	8/1/2004	7/1/2034	530.25	360	360	77.09	8/1/2004	113500	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	530.25
58975152	1	O		1	7	259250	258608.75	7/1/2004	6/1/2034	1724.8	360	360	85	7/1/2004	305000	1	200000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	1724.8
58975277	1	O		6	6.9	184000	183691.46	8/1/2004	7/1/2034	1211.83	360	360	78.3	8/1/2004	235000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1211.83
58975517	2	O		6	8.9	136000	135847.73	8/1/2004	7/1/2034	1084.52	360	360	85	8/1/2004	160000	1	10000	0	2	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1084.52
58975574	1	O		6	7.99	252000	251473.05	8/1/2004	7/1/2034	1847.34	360	360	89.36	8/1/2004	282000	1	10000	0	1	7.99	0	0			0	0	0	0	0	0	1847.34
58975913	2	O		6	7.5	250750	250188.2	7/1/2004	6/1/2034	1753.29	360	360	85	7/1/2004	295000	1	100000	0	3	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1753.29
58976473	1	N		1	8.95	117725	117594.56	8/1/2004	7/1/2034	943.01	360	360	65	7/1/2004	138500	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	943.01
58976630	1	O		6	8.55	109800	109667.84	8/1/2004	7/1/2034	848.17	360	360	90	7/1/2004	122000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	848.17
58977034	3	O		1	6.5	124000	123775.19	8/1/2004	7/1/2034	783.77	360	360	80	7/1/2004	155000	1	0	0	1	6.5	8	5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	783.77
58977232	1	O		1	8.5	67500	67417.92	8/1/2004	7/1/2034	519.02	360	360	90	8/1/2004	76000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	519.02
58977596	1	O		6	7.55	202500	202201.49	8/1/2004	7/1/2034	1422.85	360	360	90	7/1/2004	225000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1422.85
58977992	1	O		6	6.5	165750	165449.49	8/1/2004	7/1/2034	1047.66	360	360	85	7/1/2004	195000	1	0	0	1	6.5	0	0			0	0	0	0	0	0	1047.66
58978073	1	O		6	9.55	112100	111990.44	8/1/2004	7/1/2034	946.69	360	360	95	7/1/2004	118000	1	0	0	1	9.55	0	0			0	0	0	0	0	0	946.69
58978198	7	O		6	7.45	76000	75885.69	8/1/2004	7/1/2034	528.81	360	360	78	8/1/2004	100000	1	10000	0	1	7.45	0	0			0	0	0	0	0	0	528.81
58978735	1	O		1	9.4	98100	98001.03	8/1/2004	7/1/2034	817.74	360	360	90	7/1/2004	109000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	817.74
58978792	2	O		6	7	169150	168871.89	8/1/2004	7/1/2034	1125.36	360	360	85	8/1/2004	199000	1	10000	0	2	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	1125.36
58978917	1	O		6	6.8	191900	191571.84	8/1/2004	7/1/2034	1251.05	360	360	95	7/1/2004	202000	1	0	0	1	6.8	0	0			0	0	0	0	0	0	1251.05
58979097	1	O		1	8.175	149400	149205.86	8/1/2004	7/1/2034	1114.53	360	360	90	8/1/2004	166000	1	10000	0	1	8.175	8	6	7/1/2006	8/1/2006	6	6	1	14.175	8.175	1114.53
58979451	5	O		8	9.4	140000	139858.79	8/1/2004	7/1/2034	1167	360	360	80	8/1/2004	175000	1	10000	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	1167
58979592	5	O		1	8.15	152997	152797.17	8/1/2004	7/1/2034	1138.68	360	360	95	8/1/2004	161500	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1138.68
58979659	1	N		1	8.05	171000	170772.07	8/1/2004	7/1/2034	1260.71	360	360	90	7/1/2004	190000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1260.71
58979733	1	N		1	8.9	58500	57683.13	8/1/2004	7/1/2019	589.88	180	180	90	8/1/2004	65000	1	10000	0	1	8.9	0	0			0	0	0	0	0	0	589.88
58979774	1	O		6	9.25	77000	76879.29	7/1/2004	6/1/2034	633.47	360	360	78.57	7/1/2004	98000	1	200000	0	1	9.25	0	0			0	0	0	0	0	0	633.47
58979832	1	N		6	7.5	103500	103345.89	8/1/2004	7/1/2034	723.69	360	360	90	8/1/2004	115000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	723.69
58979972	7	O		1	7.9	72000	71850.7	8/1/2004	8/1/2034	523.3	360	360	80	8/1/2004	90000	1	0	0	1	7.9	0	0			0	0	0	0	0	0	523.3
58980517	1	O		6	6.75	106000	105314.56	8/1/2004	7/1/2019	938.01	180	180	63.86	7/1/2004	166000	1	0	0	1	6.75	0	0			0	0	0	0	0	0	938.01
58980673	2	N		1	9.3	126000	125870.22	8/1/2004	7/1/2034	1041.14	360	360	90	7/1/2004	140000	1	0	0	2	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	1041.14
58980699	7	O		6	7.5	64600	64503.8	8/1/2004	7/1/2034	451.7	360	360	85	8/1/2004	78000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	451.7
58980756	1	O		1	8	190025	189769.13	8/1/2004	7/1/2034	1394.34	360	360	95	8/1/2004	200027	1	10000	0	1	8	0	0			0	0	0	0	0	0	1394.34
58980798	2	N		6	8.3	67500	67371.3	7/1/2004	6/1/2034	509.48	360	360	90	7/1/2004	75000	1	200000	0	2	8.3	8	6	8/1/2007	7/1/2007	6	6	1	14.3	8.3	509.48

3947177	1	O		6	7.55	90900	90765.98	8/1/2004	7/1/2034	638.71	360	360	90	8/1/2004	101000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	638.71
3947276	1	N		1	7.75	486000	485311.74	8/1/2004	7/1/2034	3481.77	360	360	90	7/1/2004	540000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	3481.77
3947433	1	O		6	5.5	166400	166034.88	8/1/2004	7/1/2034	944.81	360	360	80	8/1/2004	208000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	944.81
3947557	1	O		6	6.99	252000	251584.83	8/1/2004	7/1/2034	1674.88	360	360	90	8/1/2004	280000	1	10000	0	1	6.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	6.99	1674.88
3947698	1	O		6	7.5	68000	67870.04	8/1/2004	7/1/2034	475.47	360	360	80	8/1/2004	85000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	475.47
3947839	1	O		6	6.99	396500	395846.79	8/1/2004	7/1/2034	2635.27	360	360	84.9	8/1/2004	467000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2635.27
3948134	7	O		6	7.35	92000	91858.85	8/1/2004	7/1/2034	633.86	360	360	80	8/1/2004	115000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	633.86
3948639	1	O		6	8.65	104400	104276.9	8/1/2004	7/1/2034	813.88	360	360	90	8/1/2004	116000	1	10000	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	813.88
3949595	2	O		1	6.8	150368	150110.86	8/1/2004	7/1/2034	980.29	360	360	80	7/1/2004	187960	1	0	0	2	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	980.29
3949835	1	O		6	7.05	126800	126563.56	8/1/2004	7/1/2034	847.87	360	360	80	8/1/2004	158500	1	10000	0	1	7.05	0	0			0	0	0	0	0	0	847.87
3949850	1	O		1	9.1	141540	141311.09	7/1/2004	6/1/2034	1149.07	360	360	95	8/1/2004	150000	1	110000	0	1	9.1	0	0			0	0	0	0	0	0	1149.07
3949876	1	N		6	8.95	128000	127786.46	7/1/2004	6/1/2034	1025.32	360	360	80	7/1/2004	160000	1	100000	0	1	8.95	0	0			0	0	0	0	0	0	1925.32
3950155	1	O		6	7.3	123250	123059.02	8/1/2004	7/1/2034	844.97	360	360	85	8/1/2004	145000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	844.97
3950411	2	N		6	6.99	110700	110517.63	8/1/2004	7/1/2034	735.75	360	360	90	7/1/2004	123000	1	0	0	2	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	735.75
3950759	1	O		1	6.55	416000	415627.57	9/1/2004	8/1/2034	2643.1	360	360	80	8/1/2004	540000	1	0	0	1	6.55	0	0			0	0	0	0	0	0	2643.1
3950791	1	O		1	6.75	55250	55154.57	8/1/2004	7/1/2034	358.36	360	360	85	7/1/2004	65000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	358.36
3951096	5	O		1	9.4	77350	77232.5	7/1/2004	6/1/2034	644.77	360	360	85	7/1/2004	91000	1	500000	1	1	9.4	8	6	6/1/2006	7/1/2006	6	6	1	15.4	9.4	644.77
3951575	1	O		1	8	96159	96029.51	8/1/2004	7/1/2034	705.59	360	360	95	7/1/2004	102000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	705.59
3951856	2	N		1	8.95	61200	61132.19	8/1/2004	7/1/2034	490.23	360	360	85	7/1/2004	72000	1	0	0	2	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.95	490.23
3951914	5	N		1	8.65	190999	190660.01	7/1/2004	6/1/2034	1488.97	360	360	90	7/1/2004	212222	1	200000	0	1	8.65	8	6	6/1/2006	7/1/2006	6	6	1	14.65	8.65	1488.97
3952011	1	O		6	6.6	175750	175437.5	8/1/2004	7/1/2034	1122.45	360	360	95	8/1/2004	185000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1122.45
3952136	1	O		1	8.15	258300	257962.63	8/1/2004	7/1/2034	1922.4	360	360	90	7/1/2004	287000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1922.4
3952151	1	O		6	8.15	76800	76718.37	8/1/2004	7/1/2034	626.26	360	360	80	7/1/2004	96000	1	0	0	1	8.15	0	0			0	0	0	0	0	0	626.26
3952177	3	N		1	8.5	104310	104183.16	8/1/2004	7/1/2034	802.06	360	360	90	7/1/2004	115900	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	802.06
3952599	1	O		6	8.8	63750	63647.82	8/1/2004	7/1/2034	503.8	360	360	85	8/1/2004	75000	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	503.8
3952631	5	O		8	7.15	247500	247104.92	8/1/2004	7/1/2034	1671.64	360	360	90	7/1/2004	275000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1671.64
3952672	3	N		1	9.1	171000	170723.47	7/1/2004	6/1/2034	1388.23	360	360	89.06	7/1/2004	192000	1	200000	0	1	9.1	8	6	6/1/2006	7/1/2006	6	6	1	15.1	9.1	1388.23
3952979	1	O		6	7.3	188000	187560.58	7/1/2004	6/1/2034	1288.88	360	360	80	8/1/2004	235000	1	110000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	1288.88
3953078	5	O		6	8.85	375000	374575.8	8/1/2004	7/1/2034	2976.95	360	360	75	8/1/2004	500000	1	10000	0	1	8.85	8	6.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	2976.95
3953159	1	O		1	8.3	72000	71908.79	8/1/2004	7/1/2034	543.45	360	360	80	7/1/2004	90000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	543.45
3953217	1	O		1	6.75	102400	102134	7/1/2004	6/1/2034	664.17	360	360	80	8/1/2004	128000	1	110000	0	1	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	664.17
3953233	1	O		6	7.65	308750	308303.88	8/1/2004	7/1/2034	2190.63	360	360	95	8/1/2004	325000	1	10000	0	1	7.65	0	0			0	0	0	0	0	0	2190.63
3953415	1	O		1	9.25	76500	76420.37	8/1/2004	7/1/2034	629.35	360	360	90	7/1/2004	85000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	629.35
3953514	7	O		1	6.3	93455	93278.88	8/1/2004	7/1/2034	578.47	360	360	80	8/1/2004	116820	1	10000	0	1	6.3	8	6	7/1/2007	8/1/2007	6	6	1	12.3	6.3	578.47
3953870	3	N		1	7.15	72000	71885.06	8/1/2004	7/1/2034	486.3	360	360	90	8/1/2004	80000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	486.3
3954058	7	O		6	7.99	143500	143306.38	8/1/2004	7/1/2034	1051.96	360	360	70	8/1/2004	205000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1051.96
3954637	1	O		6	7.8	399000	398449.61	8/1/2004	7/1/2034	2872.29	360	360	95	7/1/2004	420000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2872.29
3954876	5	N		1	8.15	225000	224706.14	8/1/2004	7/1/2034	1674.56	360	360	90	8/1/2004	250000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1674.56
3955154	1	O		1	6.4	260000	259760.35	8/1/2004	8/1/2034	1626.32	360	360	80	8/1/2004	335000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	1626.32
3955278	7	O		6	7.2	160000	159673.93	9/1/2004	8/1/2034	1086.07	360	360	80	8/1/2004	200000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1086.07
3955295	1	O		6	8.8	168750	168557.12	8/1/2004	7/1/2034	1333.59	360	360	75	8/1/2004	225000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1333.59
3955535	1	O		6	7.2	150000	149762.91	8/1/2004	7/1/2034	1018.19	360	360	79.37	7/1/2004	189000	1	0	0	1	7.2	0	0			0	0	0	0	0	0	1018.19
3955578	5	O		1	8.25	373500	373022.01	8/1/2004	7/1/2034	2805.99	360	360	90	7/1/2004	415000	1	0	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	2805.99
3955758	1	O		6	7.95	67410	67318.3	8/1/2004	7/1/2034	492.29	360	360	89.28	7/1/2004	75500	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	492.29
3955774	1	O		1	9.85	109250	109149.79	9/1/2004	7/1/2034	946.66	360	360	95	8/1/2004	115000	1	10000	0	1	9.85	8	6	7/1/2006	8/1/2006	6	6	1	15.85	9.85	946.66
3955832	1	O		6	7.6	193600	193364.59	9/1/2004	8/1/2034	1395.11	360	360	85	8/1/2004	228000	1	0	0	1	7.6	0	0			0	0	0	0	0	0	1395.11
3955857	1	O		6	8.45	114000	113789.18	7/1/2004	6/1/2034	872.53	360	360	95	7/1/2004	120000	1	200000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	872.53
3956238	7	O		6	7.6	89600	89469.22	9/1/2004	7/1/2034	632.65	360	360	80	7/1/2004	112000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	632.65
3956350	5	O		1	8.5	285000	284653.46	8/1/2004	7/1/2034	2191.41	360	360	95	7/1/2004	300000	1	0	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	2191.41
3956574	3	N		6	6.95	178000	177704.44	8/1/2004	7/1/2034	1178.27	360	360	84.76	8/1/2004	210000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1178.27
3956657	1	O		6	8.99	195000	194677.37	7/1/2004	6/1/2034	1567.62	360	360	75	8/1/2004	260000	1	410000	0	1	8.99	8	6	6/1/2006	7/1/2006	6	6	1	14.99	8.99	1567.62
3956772	1	O		6	8.99	141000	140845.06	8/1/2004	7/1/2034	1133.51	360	360	75	8/1/2004	188000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1133.51
3956814	1	O		1	6.95	333600	333046.08	8/1/2004	7/1/2034	2208.26	360	360	80	8/1/2004	417000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2208.26
3957093	1	O		1	6.75	144000	143751.32	8/1/2004	7/1/2034	933.99	360	360	80	8/1/2004	180000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	933.99
3957192	1	O		6	6.5	256000	255535.88	8/1/2004	7/1/2034	1618.1	360	360	94.81	8/1/2004	270000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1618.1
3957830	1	N		1	7.6	95000	94861.34	8/1/2004	7/1/2034	670.78	360	360	61.2	7/1/2004	117000	1	0	0	1	7.6	6	4.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	670.78
3958414	2	O		6	6.5	450000	449184.18	8/1/2004	7/1/2034	2844.31	360	360	55.9	8/1/2004	805000	1	10000	0	2	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	2844.31
3958695	7	O		6	7.9	70500	70403.13	8/1/2004	7/1/2034	512.4	360	360	75	8/1/2004	94000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	512.4
3958919	2	N		6	7.35	220500	220161.71	8/1/2004	7/1/2034	1519.19	360	360	90	7/1/2004	245000	1	0	0	2	7.35	0	0			0	0	0	0	0	0	1519.19
3959073	1	O		6	7.7	225250	224927.77	8/1/2004	7/1/2034	1605.95	360	360	85	8/1/2004	265000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1605.95
3959214	5		2	1	7.975	124200	124031.91	8/1/2004	7/1/2034	909.18	360	360	90	8/1/2004	138000	1	10000	0	1	7.975	8	6	7/1/2006	8/1/2006	6	6	1	13.975	7.975	909.18
3959396	1	O		6	8.55	102000	101877.24	8/1/2004	7/1/2034	787.91	360	360	85	7/1/2004	120000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	787.91
3959610	1	O		8	10.45	103500	103416.48	8/1/2004	7/1/2034	942.89	360	360	90	7/1/2004	115000	1	0	0	1	10.45	8	6	7/1/2006	8/1/2006	6	6	1	16.45	10.45	942.89
3959638	2	N		6	7.75	180000	179745.08	8/1/2004	7/1/2034	1289.55	360	360	87.8	8/1/2004	205000	1	10000	0	2	7.75	0	0			0	0	0	0	0	0	1289.55
3959851	3	N		1	8.8	166700	166509.46	8/1/2004	7/1/2034	1317.39	360	360	89.94	8/1/2004	185350	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1317.39
3960212	1	N		6	9.65	64800	64737.99	8/1/2004	7/1/2034	551.98	360	360	90	7/1/2004	72000	1	0	0	1	9.65	0	0			0	0	0	0	0	0	551.98
3960899	2	O		1	7.1	154700	154575.67	9/1/2004	8/1/2034	1039.64	360	360	85	8/1/2004	182000	1	0	0	2	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1039.64
3961277	1	O		6	12.1	101500	101413.9	7/1/2004	6/1/2034	1051.87	360	360	70	8/1/2004	145000	1	110000	0	1	12.1	8	6	6/1/2006	7/1/2006	6	6	1	18.1	12.1	1051.87
3961350	1	O		6	8.725	85000	84735.48	8/1/2004	7/1/2024	749.8	240	240	94.44	8/1/2004	90000	1	10000	0	1	8.725	0	0			0	0	0	0	0	0	749.8
3961772	1	O		6	6.05	140000	139583.77	7/1/2004	6/1/2034	843.88	360	360	80	7/1/2004	175000	1	100000	0	1	6.05	8	6	6/1/2006	7/1/2006	6	6	1	12.05	6.05	843.88
3961954	5	O		1	7.9	150300	150093.49	8/1/2004	7/1/2034	1092.39	360	360	90	7/1/2004	167000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1092.39
3962192	1	O		6	9.05	90000	89902.31	8/1/2004	7/1/2034	727.41	360	360	86.54	7/1/2004	104000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	727.41
3962796	1	O		6	7.8	197600	197322.96	8/1/2004	7/1/2034	1422.47	360	360	95	7/1/2004	208000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1422.47
3963851	2	N		1	7.35	160650	160279.16	7/1/2004	6/1/2034	1106.84	360	360	90	8/1/2004	178500	1	110000	0	2	7.35	8	6	6/1/2007	7/1/2007	6	6	1	13.35	7.35	1106.84
3964016	3	N		1	8.85	54900	54837.89	8/1/2004	7/1/2034	435.83	360	360	90	7/1/2004	63000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	435.83
3964255	1	O		6	6.3	80750	80597.82	8/1/2004	7/1/2034	499.83	360	360	85	7/1/2004	95000	1	0	0	1	6.3	8	4.5	7/1/2006	8/1/2006	6	6	1	12.3	6.3	499.83
3964495	3	O		1	6.95	175920	175627.9	8/1/2004	7/1/2034	1164.5	360	360	80	8/1/2004	219900	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1164.5

58932211	1	O		6	7.58	184300	184029.93	8/1/2004	7/1/2034	1298.77	360	360	95	7/1/2004	194000	1	0	0	1	7.58	8	6	7/1/2006	8/1/2006	6	6	1	13.58	7.58	1298.77
58932310	1	O		6	9.25	93600	93502.57	8/1/2004	7/1/2034	770.03	360	360	60	7/1/2004	117000	1	0	0	1	9.25	8	6.5	7/1/2007	8/1/2007	6	6	1	15.25	9.25	770.03
58932393	1	O		6	7.75	151300	151085.73	8/1/2004	7/1/2034	1083.94	360	360	85	8/1/2004	178000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1083.94
58932435	3	2	1	6.925	92800	92645.14	8/1/2004	7/1/2034	612.74	360	360	80	8/1/2004	116000	1	10000	0	1	6.925	8	6	7/1/2006	8/1/2006	6	6	1	12.925	6.925	612.74
58932633	1	N		8	7.99	54000	53927.14	8/1/2004	7/1/2034	395.86	360	360	90	7/1/2004	60000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	395.86
58933094	2	O		1	7.8	324900	324444.5	8/1/2004	7/1/2034	2338.86	360	360	90	9/1/2004	361000	1	11000	0	2	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	2338.86
58933177	1	O		1	7.2	248000	247804.6	9/1/2004	8/1/2034	1683.4	360	360	80	8/1/2004	310000	1	0	0	1	7.2	0	0			0	0	0	0	0	0	1683.4
58933235	7	O		8	7.2	189500	189200.48	8/1/2004	7/1/2034	1286.31	360	360	84.98	8/1/2004	223000	1	10000	0	1	7.2	0	0			0	0	0	0	0	0	1286.31
58933433	2	O		1	8.35	119605	119455.02	8/1/2004	7/1/2034	906.98	360	360	95	8/1/2004	125900	1	10000	0	2	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	906.98
58933458	2	O		1	6.55	267750	267026.94	7/1/2004	6/1/2034	1701.18	360	360	85	7/1/2004	315000	1	100000	0	2	6.55	8	6	6/1/2007	7/1/2007	6	6	1	12.55	6.55	1701.18
58933474	1	O		6	6.75	97600	97431.45	8/1/2004	7/1/2034	633.04	360	360	80	8/1/2004	122000	1	10000	0	1	6.75	0	0			0	0	0	0	0	0	633.04
58933631	2	O		6	5.4	370000	368756.41	7/1/2004	6/1/2034	2077.67	360	360	86.05	8/1/2004	430000	1	110000	0	2	5.4	8	6	6/1/2006	7/1/2006	6	6	1	11.4	5.4	2077.67
58933656	1	O		8	7.25	174000	173727.7	8/1/2004	7/1/2034	1186.99	360	360	68.24	8/1/2004	255000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1186.99
58933771	1	O		6	7.35	187150	186717.98	7/1/2004	6/1/2034	1289.42	360	360	95	7/1/2004	197000	1	200000	0	1	7.35	0	0			0	0	0	0	0	0	1289.42
58934118	1	O		1	7.05	394200	393558.09	8/1/2004	7/1/2034	2635.88	360	360	90	8/1/2004	438000	1	10000	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2635.88
58934357	1	O		6	7.45	169600	169216.21	7/1/2004	6/1/2034	1180.07	360	360	80	7/1/2004	212000	1	400000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	1180.07
58934753	1	O		6	8.7	95000	94889.14	8/1/2004	7/1/2034	743.98	360	360	91.35	8/1/2004	104000	1	10000	0	1	8.7	0	0			0	0	0	0	0	0	743.98
58934795	1	O		6	8.55	96000	95694.6	8/1/2004	7/1/2024	836.16	240	240	68.89	7/1/2004	108000	1	0	0	1	8.55	0	0			0	0	0	0	0	0	836.16
58934811	1	O		6	6.95	52400	52269.08	7/1/2004	6/1/2034	346.87	360	360	80	8/1/2004	65500	1	110000	0	1	6.95	8	6	6/1/2007	7/1/2007	6	6	1	12.95	6.95	346.87
58934993	1	O		1	7.7	139400	139099.92	7/1/2004	6/1/2034	993.87	360	360	85	8/1/2004	164000	1	110000	0	1	7.7	8	6	6/1/2006	7/1/2006	6	6	1	13.7	7.7	993.87
58935230	2	N		6	7.99	63000	62914.99	8/1/2004	7/1/2034	461.84	360	360	90	7/1/2004	70000	1	0	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	461.84
58935396	1	O		6	10.35	126000	125741.48	8/1/2004	7/1/2034	1138.47	360	360	70	7/1/2004	180000	1	0	0	1	10.35	8	6	7/1/2006	8/1/2006	6	6	1	16.35	10.35	1138.47
58935453	1	O		8	7.85	124000	123741	7/1/2004	6/1/2034	896.94	360	360	80	8/1/2004	155000	1	400000	0	1	7.85	8	8	6/1/2006	7/1/2006	6	6	1	13.85	7.85	896.94
58935552	2	O		6	6.95	265000	264559.87	8/1/2004	7/1/2034	1754.17	360	360	68.04	7/1/2004	301000	1	0	0	2	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1754.17
58935891	1	O		1	8.99	307800	307292.92	8/1/2004	7/1/2034	2045.74	360	360	90	7/1/2004	350000	1	0	0	1	8.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	8.99	2045.74
58936113	2	O		6	7.65	297500	297070.14	8/1/2004	7/1/2034	2110.81	360	360	85	8/1/2004	350000	1	10000	0	2	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	2110.81
58936154	1	O		8	8.55	215100	214710.29	7/1/2004	6/1/2034	1661.57	360	360	90	7/1/2004	239000	1	100000	0	1	8.55	8	6	6/1/2007	7/1/2007	6	6	1	14.55	8.55	1661.57
58936238	1	O		1	7.8	276000	275393.87	7/1/2004	6/1/2034	1948.77	360	360	80	7/1/2004	345000	1	200000	0	1	7.8	0	0			0	0	0	0	0	0	1948.77
58936279	7	O		6	9.1	84000	83909.78	8/1/2004	7/1/2034	681.94	360	360	80	8/1/2004	105000	1	10000	0	1	9.1	0	0			0	0	0	0	0	0	681.94
58936410	2	O		1	8.6	189600	189260.01	7/1/2004	6/1/2034	1471.32	360	360	80	8/1/2004	237000	1	110000	0	2	8.6	0	0			0	0	0	0	0	0	1471.32
58936758	1	N		1	7.75	53550	53474.16	8/1/2004	7/1/2034	383.64	360	360	85	7/1/2004	63000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	383.64
58936899	2	N		1	9.3	171000	170823.86	8/1/2004	7/1/2034	1412.98	360	360	90	7/1/2004	190000	1	0	0	2	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	1412.98
58936972	2	N		6	7.99	67500	67408.91	8/1/2004	7/1/2034	494.83	360	360	90	7/1/2004	75000	1	0	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	494.83
58937818	1	N		1	10.3	50000	49958.32	8/1/2004	7/1/2034	449.92	360	360	80	7/1/2004	62500	1	0	0	1	10.3	0	0			0	0	0	0	0	0	449.92
58937830	7	O		6	6.9	75000	74874.22	8/1/2004	7/1/2034	493.96	360	360	71.43	8/1/2004	105000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	493.96
58938038	2	N		5	7.6	323000	322528.59	8/1/2004	7/1/2034	2280.63	360	360	85	7/1/2004	380000	1	0	0	2	7.6	0	0			0	0	0	0	0	0	2280.63
58938051	1	N		1	8.8	50000	49942.84	8/1/2004	7/1/2034	395.14	360	360	89.29	7/1/2004	81000	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	395.14
58938473	1	O		6	7.15	63750	63648.22	8/1/2004	7/1/2034	430.58	360	360	85	8/1/2004	75000	1	10000	0	1	7.15	0	0			0	0	0	0	0	0	430.58
58938598	1	O		6	9	105300	105118.95	7/1/2004	6/1/2034	847.27	360	360	90	7/1/2004	117000	1	100000	0	1	9	6	6	6/1/2006	7/1/2006	6	6	1	15	9	847.27
58938614	7	O		8	7.8	93750	93618.57	8/1/2004	7/1/2034	674.88	360	360	75	8/1/2004	125000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	674.88
58938830	1	O		6.3	432000	431185.93	8/1/2004	7/1/2034	2673.97	360	360	80	8/1/2004	540000	1	10000	0	1	6.3	0	0			0	0	0	0	0	0	2673.97
58939299	1	N		8	72000	71903.04	8/1/2004	7/1/2034	528.32	360	360	90	8/1/2004	80000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	528.32
58939711	7	O		8.425	68000	67916.02	8/1/2004	7/1/2034	519.26	360	360	80	8/1/2004	85000	1	10000	0	1	8.425	0	0			0	0	0	0	0	0	519.26
58940115	1	O		6	6.55	158000	157573.32	7/1/2004	6/1/2034	1003.87	360	360	63.16	8/1/2004	190000	1	110000	0	1	6.55	0	0			0	0	0	0	0	0	1003.87
58940255	1	O		6	7.65	79050	78878.1	7/1/2004	6/1/2034	560.88	360	360	85	7/1/2004	93000	1	100000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	560.88
58940339	1	O		6	7.35	103700	103540.9	8/1/2004	7/1/2034	714.47	360	360	85	7/1/2004	122000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	714.47
58940354	1	O		6	7.95	254600	254253.71	8/1/2004	7/1/2034	1859.3	360	360	95	8/1/2004	268000	1	10000	0	1	7.95	0	0			0	0	0	0	0	0	1859.3
58940370	7	O		6	7.75	78400	78232.91	7/1/2004	6/1/2034	561.67	360	360	80	7/1/2004	98000	1	100000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	561.67
58940396	1	O		8	7.75	326346	325650.51	7/1/2004	6/1/2034	2337.99	360	360	94.32	7/1/2004	346000	1	200000	0	1	7.75	8	6	6/1/2007	7/1/2007	6	6	1	13.75	7.75	2337.99
58940578	1	O		6	7.85	163400	163058.71	7/1/2004	6/1/2034	1181.93	360	360	95	7/1/2004	172000	1	100000	0	1	7.85	8	6	6/1/2007	7/1/2007	6	6	1	13.85	7.85	1181.93
58940677	5	O		6	8.25	408500	407977.22	8/1/2004	7/1/2034	3068.93	360	360	95	7/1/2004	430000	1	0	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	3068.93
58940693	1	O		1	6.9	315400	314604.4	7/1/2004	6/1/2034	2077.23	360	360	95	8/1/2004	332000	1	110000	0	1	6.9	0	0			0	0	0	0	0	0	2077.23
58940933	1	O		8	8.15	134900	134508.37	7/1/2004	6/1/2034	821.85	360	360	95	8/1/2004	142000	1	110000	0	1	8.15	0	0			0	0	0	0	0	0	821.85
58941337	3	O		6	8.6	86450	86347.01	8/1/2004	7/1/2034	670.87	360	360	95	7/1/2004	91000	1	0	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	670.87
58941352	1	O		6	8.15	275500	275140.17	8/1/2004	7/1/2034	2050.41	360	360	94.35	7/1/2004	292000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	2050.41
58941378	1	O		6	7.2	153000	152758.18	8/1/2004	7/1/2034	1038.55	360	360	90	7/1/2004	170000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1038.55
58941832	1	N		6	8.9	98550	98439.66	8/1/2004	7/1/2034	785.88	360	360	68.86	7/1/2004	110900	1	0	0	1	8.9	0	0			0	0	0	0	0	0	785.88
58942376	1	O		6	7.55	154375	153819.09	8/1/2004	7/1/2024	1248.36	240	240	95	8/1/2004	162500	1	10000	0	1	7.55	0	0			0	0	0	0	0	0	1248.36
58942475	1	O		1	8.25	76500	76402.1	8/1/2004	7/1/2034	574.72	360	360	90	7/1/2004	85000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	574.72
58942871	1	O		1	5.5	105600	105251.64	7/1/2004	6/1/2034	599.59	360	360	80	7/1/2004	132000	1	100000	0	1	5.5	8	6	6/1/2006	7/1/2006	6	6	1	11.5	5.5	599.59
58942939	1	N		6	7.65	106000	105846.83	8/1/2004	7/1/2034	752.09	360	360	75.71	8/1/2004	140000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	752.09
58943150	1	O		1	6.45	270320	269825.15	8/1/2004	7/1/2034	1699.73	360	360	80	9/1/2004	337900	1	11000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1699.73
58943218	2	O		1	6.85	355000	354398.85	8/1/2004	7/1/2034	2326.18	360	360	94.92	8/1/2004	374000	1	10000	0	2	6.85	8	4.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2326.18
58943796	1	O		6	7.4	84600	84406.83	7/1/2004	6/1/2034	585.76	360	360	99	8/1/2004	94000	1	110000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	585.76
58943879	3	O		1	9.1	80750	80663.26	8/1/2004	7/1/2034	655.56	360	360	95	8/1/2004	85000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	655.56
58944117	2	O		8	8.99	202500	202164.96	7/1/2004	6/1/2034	1627.91	360	360	75	8/1/2004	270000	1	210000	0	2	8.99	8	6	6/1/2006	7/1/2006	6	6	1	14.99	8.99	1627.91
58944273	1	O		6	5.85	180000	179815.6	9/1/2004	8/1/2034	1061.9	360	360	62.28	8/1/2004	289000	1	0	0	1	5.85	8	4.5	8/1/2006	9/1/2006	6	6	1	11.85	5.85	1061.9
58944653	1	O		1	7.5	83600	83475.51	8/1/2004	7/1/2034	584.55	360	360	85	7/1/2004	98000	1	0	0	1	7.5	0	0			0	0	0	0	0	0	584.55
58944778	1	O		8	8.9	88650	88501.35	8/1/2004	7/1/2034	583.85	360	360	90	7/1/2004	98500	1	0	0	1	8.9	0	0			0	0	0	0	0	0	583.85
58944893	1	O		1	8.35	103500	103304.66	7/1/2004	6/1/2034	784.85	360	360	90	7/1/2004	115000	1	200000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	784.85
58945114	7	O		6	6.625	124950	124617.45	7/1/2004	6/1/2034	800.07	360	360	85	7/1/2004	147000	1	100000	0	1	6.625	8	6	6/1/2006	7/1/2006	6	6	1	12.625	6.625	800.07
58945270	1	N		6	7.15	105750	105581.18	8/1/2004	7/1/2034	714.25	360	360	90	8/1/2004	117500	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	714.25
58945817	1	O		6	8.65	220000	219740.61	8/1/2004	7/1/2034	1715.06	360	360	89.98	8/1/2004	244500	1	10000	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	1715.06
58945973	1	N		6	9.15	81000	80913.9	8/1/2004	7/1/2034	660.51	360	360	90	7/1/2004	90000	1	0	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	660.51
58946252	1	O		6	8.5	61600	61525.08	8/1/2004	7/1/2034	473.66	360	360	80	7/1/2004	77000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	473.66
58946732	1	O		6	6	432000	431137.73	8/1/2004	7/1/2034	2590.06	360	360	83.88	7/1/2004	515000	1	0	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	2590.06
58946773	1	O		6	8.7	124000	123855.3	8/1/2004	7/1/2034	971.09	360	360	80	8/1/2004	155000	1	10000	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	971.09

15273	5 O	6	7.95	200000	199727.96	6/1/2004	7/1/2034	1460.57	360	360	80	7/1/2004	250000	1	0	0	1	7.95	8	6	7/1/2006	6/1/2006	6	6	1	13.95	7.95	1460.57
15471	1 O	6	9.8	241200	240978.39	6/1/2004	7/1/2034	2081.15	360	360	90	6/1/2004	268000	1	10000	0	1	9.8	0	0			0	0	0	0	0	2081.15
15810	3 O	1	8.7	98000	97825.28	7/1/2004	6/1/2034	767.47	360	360	89.91	7/1/2004	109000	1	100000	0	1	8.7	8	6	6/1/2006	7/1/2006	6	6	1	14.7	8.7	767.47
15877	3 O	6	8.55	112500	112384.6	6/1/2004	7/1/2034	869.02	360	360	90	6/1/2004	125000	1	10000	0	1	8.55	8	6	7/1/2006	6/1/2006	6	6	1	14.55	8.55	869.02
15992	5 O	6	6.75	152000	151737.52	6/1/2004	7/1/2034	985.87	360	360	84.44	6/1/2004	180000	1	10000	0	1	6.75	8	6	7/1/2006	6/1/2006	6	6	1	12.75	6.75	985.87
16016	1 O	6	8.1	181900	181536.76	7/1/2004	6/1/2034	1347.43	360	360	85	6/1/2004	214000	1	210000	0	1	8.1	0	0			0	0	0	0	0	1347.43
16115	1 N	6	8.6	50000	49940.43	6/1/2004	7/1/2034	388.01	360	360	76.92	6/1/2004	65000	1	10000	0	1	8.6	0	0			0	0	0	0	0	388.01
16891	1 O	6	7.25	247500	247112.68	6/1/2004	7/1/2034	1688.39	360	360	90	7/1/2004	275000	1	0	0	1	7.25	8	6	7/1/2006	6/1/2006	6	6	1	13.25	7.25	1688.39
16958	1 O	6	7.3	138550	138335.32	6/1/2004	7/1/2034	949.86	360	360	85	7/1/2004	163000	1	0	0	1	7.3	8	6	7/1/2006	6/1/2006	6	6	1	13.3	7.3	949.86
16990	1 O	1	8.3	88200	88088.27	6/1/2004	7/1/2034	665.72	360	360	90	6/1/2004	98000	1	10000	0	1	8.3	8	6	7/1/2006	6/1/2006	6	6	1	14.3	8.3	665.72
17196	1 O	1	9	113525	113399.96	6/1/2004	7/1/2034	913.45	360	360	95	6/1/2004	119500	1	10000	0	1	9	8	6	7/1/2006	6/1/2006	6	6	1	15	9	913.45
17253	1 O	6	7.5	154400	154170.1	6/1/2004	7/1/2034	1079.59	360	360	80	6/1/2004	193000	1	10000	0	1	7.5	8	6	7/1/2006	6/1/2006	6	6	1	13.5	7.5	1079.59
17279	2 O	1	8.35	256500	256339.74	6/1/2004	8/1/2034	1945.07	360	360	90	6/1/2004	285000	1	0	0	4	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1945.07
17394	3 O	1	7.8	57150	57029.42	7/1/2004	6/1/2034	411.41	360	360	90	6/1/2004	63500	1	110000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	411.41
17436	1 N	1	9.55	54000	53947.21	8/1/2004	7/1/2034	456.04	360	360	90	8/1/2004	60000	1	10000	0	1	9.55	0	0			0	0	0	0	0	456.04
18038	5 O	6	9.1	83200	83110.63	6/1/2004	7/1/2034	675.45	360	360	80	7/1/2004	104000	1	0	0	1	9.1	8	6.5	7/1/2006	6/1/2006	6	6	1	15.1	9.1	675.45
18053	1 O	6	7.35	127800	127505	7/1/2004	6/1/2034	880.51	360	360	90	7/1/2004	142000	1	200000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	880.51
18079	1 O	6	8.175	79500	79344.48	7/1/2004	6/1/2034	593.08	360	360	75	7/1/2004	106000	1	100000	0	1	8.175	8	6	6/1/2006	7/1/2006	6	6	1	14.175	8.175	593.08
18475	1 O	6	6.7	92000	91839.57	8/1/2004	7/1/2034	593.66	360	360	84.79	8/1/2004	108500	1	10000	0	1	6.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	593.66
18590	1 N	6	9.25	68000	67929.22	8/1/2004	7/1/2034	559.42	360	360	85	7/1/2004	80000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	559.42
19010	7 O	8	7.9	65000	64910.68	8/1/2004	7/1/2034	472.43	360	360	70.65	8/1/2004	92000	1	10000	0	1	7.9	0	0			0	0	0	0	0	472.43
19234	1 O	6	8.35	151050	150860.6	8/1/2004	7/1/2034	1145.43	360	360	95	8/1/2004	159000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1145.43
19275	1 O	6	5.95	232000	231532.49	8/1/2004	7/1/2034	1383.51	360	360	80	8/1/2004	290000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1383.51
19598	1 O	1	7.99	488000	487318.83	8/1/2004	7/1/2034	3577.37	360	360	80	8/1/2004	610000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3577.37
19697	1 O	1	8	135000	134726.41	7/1/2004	8/1/2034	990.59	360	360	90	7/1/2004	150000	1	400000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	990.59
19853	7 O	6	7.55	80750	80630.95	8/1/2004	7/1/2034	567.39	360	360	85	7/1/2004	95000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	567.39
19952	1 O	1	9.5	83700	83615.11	8/1/2004	7/1/2034	703.8	360	360	90	8/1/2004	93000	1	10000	0	1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	703.8
20174	1 O	6	6.7	305900	305366.58	8/1/2004	7/1/2034	1973.91	360	360	95	8/1/2004	322000	1	10000	0	1	6.7	8	4.5	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1973.91
20315	1 O	6	7.35	95000	94854.25	8/1/2004	7/1/2034	654.53	360	360	70.37	8/1/2004	135000	1	10000	0	1	7.35	0	0			0	0	0	0	0	654.53
20638	1 O	8	6.55	88000	87841.09	8/1/2004	7/1/2034	559.12	360	360	80	8/1/2004	110000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	559.12
20679	3 O	8	7.7	107000	106382.91	8/1/2004	7/1/2019	1004.11	180	180	77.82	8/1/2004	137500	1	10000	0	1	7.7	8	4.5	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1004.11
20711	1 O	8	6.2	145600	145320.29	8/1/2004	7/1/2034	891.76	360	360	80	7/1/2004	182000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	891.76
20752	1 O	6	7.5	76500	76386.1	8/1/2004	7/1/2034	534.9	360	360	85	7/1/2004	90000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	534.9
20810	1 O	6	8.45	80750	80650.8	8/1/2004	7/1/2034	618.04	360	360	95	7/1/2004	85000	1	0	0	1	8.45	0	0			0	0	0	0	0	618.04
21271	3 O	6	7.8	136000	135809.32	8/1/2004	7/1/2034	979.03	360	360	85	7/1/2004	160000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	979.03
21495	2 N	1	9.2	51850	51795.47	8/1/2004	7/1/2034	424.68	360	360	85	7/1/2004	61000	1	0	0	2	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	424.68
21691	1 O	6	6.35	108000	107798.43	8/1/2004	7/1/2034	672.02	360	360	72.97	8/1/2004	148000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	672.02
21917	2 O	6	8.8	60000	59930.47	8/1/2004	7/1/2034	474.17	360	360	75	8/1/2004	80000	1	10000	0	2	8.8	0	0			0	0	0	0	0	474.17
21958	1 N	6	7.65	63000	62908.96	8/1/2004	7/1/2034	447	360	360	90	7/1/2004	70000	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	447
21990	1 O	6	10.3	370000	369691.67	8/1/2004	7/1/2034	3329.34	360	360	78.22	7/1/2004	473000	1	0	0	1	10.3	8	6	7/1/2007	8/1/2007	6	6	1	16.3	10.3	3329.34
22915	3 O	6	6.86	152000	151743.11	8/1/2004	7/1/2034	997.01	360	360	85	8/1/2004	160000	1	10000	0	1	6.86	8	6	7/1/2006	8/1/2006	6	6	1	12.86	6.86	997.01
22931	1 N	8	6.3	57500	57391.65	8/1/2004	7/1/2034	355.91	360	360	71.88	7/1/2004	80000	1	0	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	355.91
23095	1 O	6	7.99	472500	471852.51	8/1/2004	7/1/2034	3463.75	360	360	90	7/1/2004	525000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3463.75
23293	1 O	1	11.2	46200	46152.24	7/1/2004	6/1/2034	446.97	360	360	20	8/1/2004	231000	2	110000	0	1	11.2	0	0			0	0	0	C	0	446.97
23459	1 N	1	8.8	130500	130275.43	7/1/2004	8/1/2034	1031.31	360	360	90	7/1/2004	145000	1	100000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1031.31
23558	1 O	6	8.5	63000	62923.39	8/1/2004	7/1/2034	484.42	360	360	90	8/1/2004	70000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	484.42
24259	1 O	6	7.95	172800	172564.98	8/1/2004	7/1/2034	1261.93	360	360	90	8/1/2004	192000	1	10000	0	1	7.95	8	4.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1261.93
24333	1 O	1	7.45	340900	340644.45	9/1/2004	8/1/2034	2371.97	360	360	89.97	8/1/2004	376900	1	0	0	1	7.45	0	0			0	0	0	0	0	2371.97
24374	5 O	1	7.25	311200	310712.99	8/1/2004	7/1/2034	2122.94	360	360	80	7/1/2004	389000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2122.94
24614	1 O	6	8.1	103000	102864.08	8/1/2004	7/1/2034	762.98	360	360	79.23	8/1/2004	130000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	762.98
24879	1 O	8	9.6	65100	65005.17	7/1/2004	6/1/2034	552.16	360	360	93	7/1/2004	70000	1	200000	0	1	9.6	8	6	6/1/2006	7/1/2006	6	6	1	15.6	9.6	552.16
24978	1 O	6	10.6	180000	179859.36	8/1/2004	7/1/2034	1660.01	360	360	75	7/1/2004	240000	1	0	0	1	10.6	8	6	7/1/2006	8/1/2006	6	6	1	16.6	10.6	1660.01
25454	1 O	6	7.65	137750	137550.96	8/1/2004	7/1/2034	977.36	360	360	95	7/1/2004	145000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	977.36
25934	1 O	8	8.9	86250	86153.42	8/1/2004	7/1/2034	687.8	360	360	75	7/1/2004	115000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	687.8
26130	1 O	1	7.8	385000	384460.23	8/1/2004	7/1/2034	2771.51	360	360	89.95	7/1/2004	428000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2771.51
26171	1 O	6	8.6	79050	78955.84	8/1/2004	7/1/2034	613.44	360	360	85	8/1/2004	93000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	613.44
26718	5 O	1	8.55	198900	198660.61	8/1/2004	7/1/2034	1536.43	360	360	90	8/1/2004	221000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1536.43
26932	1 O	1	12.35	26980	26958.36	7/1/2004	6/1/2034	284.81	360	360	20	7/1/2004	134900	2	100000	0	1	12.35	0	0			0	0	0	C	0	284.81
27112	1 O	6	7.85	229600	229281.33	8/1/2004	7/1/2034	1660.78	360	360	80	7/1/2004	287000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1660.78
27997	1 O	6	8.65	100000	99452.05	8/1/2004	7/1/2019	993.56	180	180	80	8/1/2004	125000	1	10000	0	1	8.65	0	0			0	0	0	0	0	993.56
28011	5 O	1	6.75	152000	151605.18	7/1/2004	6/1/2034	985.87	360	360	80	7/1/2004	190000	1	100000	0	1	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	985.87
28573	5 O	1	8.6	190800	190572.71	8/1/2004	7/1/2034	1480.64	360	360	90	8/1/2004	212000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	1480.64
28631	7 O	1	9.25	86700	86609.78	8/1/2004	7/1/2034	713.26	360	360	85	8/1/2004	102000	1	10000	0	1	9.25	8	6.5	7/1/2006	8/1/2006	6	6	1	15.25	9.25	713.26
28698	1 O	6	8	251600	251261.22	8/1/2004	7/1/2034	1846.16	360	360	85	8/1/2004	296000	1	10000	0	1	8	8	4.5	7/1/2006	8/1/2006	6	6	1	14	8	1846.16
29357	1 O	6	6.55	68500	68314.99	7/1/2004	6/1/2034	435.23	360	360	60.09	8/1/2004	114000	1	110000	0	1	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	435.23
29514	1 O	1	9.15	86260	86168.32	8/1/2004	7/1/2034	703.4	360	360	95	7/1/2004	90800	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	703.4
29555	2 O	1	7.95	332500	332047.75	8/1/2004	7/1/2034	2428.19	360	360	95	8/1/2004	350000	1	10000	0	2	7.95	0	0			0	0	0	0	0	2428.19
29696	1 O	6	7.95	51000	50893.24	7/1/2004	6/1/2034	372.45	360	360	82.26	7/1/2004	62000	1	400000	0	1	7.95	8	6	6/1/2007	7/1/2007	6	6	1	13.95	7.95	372.45
29753	2 O	1	7.7	151000	150892.35	9/1/2004	8/1/2034	1076.57	360	360	94.97	8/1/2004	159000	1	0	0	2	7.7	0	0			0	0	0	0	0	1076.57
29779	1 O	6	6.25	417600	416805.46	8/1/2004	7/1/2034	2571.24	360	360	80	8/1/2004	522000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	2571.24
29894	7 N	6	10.15	80000	79931.15	8/1/2004	7/1/2034	710.95	360	360	80	8/1/2004	100000	1	10000	0	1	10.15	0	0			0	0	0	0	0	710.95
30074	1 N	1	6.8	58500	58399.96	8/1/2004	7/1/2034	381.38	360	360	90	8/1/2004	65000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	381.38
30652	1 O	6	7.6	125000	124817.56	8/1/2004	7/1/2034	882.6	360	360	89.29	7/1/2004	140000	1	0	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	882.6
30751	1 O	6	7.6	80000	79883.24	8/1/2004	7/1/2034	564.86	360	360	80	7/1/2004	100000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	564.86
30793	1 O	6	7.75	84600	84419.69	7/1/2004	6/1/2034	606.09	360	360	90	8/1/2004	94000	1	110000	0	1	7.75	0	0			0	0	0	0	0	606.09
31873	1 O	6	7.5	370000	369435.33	8/1/2004	7/1/2034	2587.1	360	360	72.55	8/1/2004	510000	1	10000	0	1	7.5	0	0			0	0	0	0	0	2587.1
32039	7 O	1	8.25	112000	111856.67	8/1/2004	7/1/2034	841.42	360	360	80	8/1/2004	140000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	841.42

58899956	7	O		6	7.7	95200	95063.82	8/1/2004	7/1/2034	678.74	360	360	85	8/1/2004	112000	1	10000	0	1	7.7	6	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	678.74
58899972	7	O		6	6.95	90950	90722.79	7/1/2004	6/1/2034	602.05	360	360	85	7/1/2004	107000	1	200000	0	1	6.95	0	0			0	0	0	0	0	602.05
58900176	5	O		1	7.25	120000	119812.19	8/1/2004	7/1/2034	818.62	360	360	80	7/1/2004	150000	1	0	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	818.62
58900275	1	O		6	7.99	180200	179874.69	7/1/2004	6/1/2034	1174.38	360	360	90	7/1/2004	176000	1	200000	0	1	7.99	0	0			0	0	0	0	0	1174.38
58900374	1	O		6	7.4	93000	92787.43	7/1/2004	6/1/2034	643.92	360	360	71.54	7/1/2004	130000	1	100000	0	1	7.4	6	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	643.92
58900390	7	O		6	7.8	68000	67904.65	8/1/2004	7/1/2034	489.52	360	360	61.93	8/1/2004	83000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	489.52
58900572	1	O		6	8.45	193500	193262.29	8/1/2004	7/1/2034	1481	360	360	90	8/1/2004	215000	1	10000	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1481
58900952	1	N		1	8.35	60300	60224.39	8/1/2004	7/1/2034	457.26	360	360	90	7/1/2004	67000	1	0	0	1	8.35	0	0			0	0	0	0	0	457.26
58901075	1	O		6	8.75	55250	55153.91	7/1/2004	6/1/2034	434.66	360	360	85	7/1/2004	65000	1	100000	0	1	8.75	6	6	8/1/2006	7/1/2006	6	6	1	14.75	8.75	434.66
58901554	1	O		1	9.3	114000	113882.57	8/1/2004	7/1/2034	941.99	360	360	95	8/1/2004	120000	1	10000	0	1	9.3	6	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	941.99
58901653	1	O		6	7.5	76500	76386.1	8/1/2004	7/1/2034	534.9	360	360	90	8/1/2004	85000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	534.9
58901976	1	O		6	8.4	118750	118602.61	8/1/2004	7/1/2034	904.69	360	360	95	8/1/2004	125000	1	10000	0	1	8.4	6	4.5	7/1/2007	8/1/2007	6	6	1	14.4	8.4	904.69
58902099	5	O		1	8.7	96000	95887.98	8/1/2004	7/1/2034	751.81	360	360	100	8/1/2004	96000	1	10000	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	751.81
58902172	1	O		1	6.35	459000	458143.35	8/1/2004	7/1/2034	2856.07	360	360	85	7/1/2004	540000	1	0	0	1	6.35	0	0			0	0	0	0	0	2856.07
58902818	1	O		1	7.8	176400	176152.68	8/1/2004	7/1/2034	1269.86	360	360	90	8/1/2004	199000	1	10000	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1269.86
58902859	1	O		6	7.34	136000	135790.94	8/1/2004	7/1/2034	936.08	360	360	87.74	8/1/2004	155000	1	10000	0	1	7.34	6	6	7/1/2007	8/1/2007	6	6	1	13.34	7.34	936.08
58902891	3	O		6	7.65	68000	67901.75	8/1/2004	7/1/2034	482.47	360	360	56.67	7/1/2004	120000	1	0	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	482.47
58903410	1	O		6	9.6	206250	206050.55	8/1/2004	7/1/2034	1749.33	360	360	74.73	7/1/2004	276000	1	0	0	1	9.6	6	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	1749.33
58903451	1	O		6	8.625	74000	73912.3	8/1/2004	7/1/2034	575.57	360	360	80	7/1/2004	92500	1	0	0	1	8.625	6	4.5	7/1/2006	8/1/2006	6	6	1	14.625	8.625	575.57
58903535	1	O		6	7.475	340000	339491.21	8/1/2004	7/1/2034	2371.52	360	360	78.34	7/1/2004	434000	1	0	0	1	7.475	6	6	7/1/2006	8/1/2006	6	6	1	13.475	7.475	2371.52
58903857	1	N		1	8.25	54000	53930.88	8/1/2004	7/1/2034	405.69	360	360	90	7/1/2004	60000	1	0	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	405.69
58904152	7	O		6	10.9	51000	50943.72	7/1/2004	6/1/2034	481.84	360	360	60	8/1/2004	85000	1	110000	0	1	10.9	6	6	6/1/2006	7/1/2006	6	6	1	16.9	10.9	481.84
58904392	1	N		6	7.55	102000	101849.63	8/1/2004	7/1/2034	716.7	360	360	85	8/1/2004	120000	1	10000	0	1	7.55	0	0			0	0	0	0	0	716.7
58904434	7	O		6	8.15	99000	98857.42	8/1/2004	7/1/2034	736.81	360	360	90	8/1/2004	110000	1	10000	0	1	8.15	6	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	736.81
58904673	1	O		1	7.875	160650	160316.13	7/1/2004	6/1/2034	1164.83	360	360	85	7/1/2004	189000	1	200000	0	1	7.875	6	6	6/1/2006	7/1/2006	6	6	1	13.875	7.875	1164.83
58904954	2	N		6	9.2	66400	66330.15	8/1/2004	7/1/2034	543.86	360	360	80	8/1/2004	83000	1	10000	0	2	9.2	6	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	543.86
58904970	1	O		6	7.45	181450	180772.6	8/1/2004	7/1/2034	1262.52	360	360	94.95	8/1/2004	191100	1	10000	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1262.52
58905159	1	O		6	7.65	55000	54920.52	8/1/2004	7/1/2034	390.24	360	360	83.71	8/1/2004	65700	1	10000	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	390.24
58905191	1	O		8	8.35	235842	235398.89	7/1/2004	6/1/2034	1788.41	360	360	81.32	8/1/2004	290000	1	110000	0	1	8.35	0	0			0	0	0	0	0	1788.41
58905639	2	O		1	7.75	139050	138951.85	9/1/2004	8/1/2034	996.18	360	360	90	8/1/2004	154500	1	0	0	2	7.75	6	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	996.18
58905936	1	N		6	7.05	94500	94344.71	8/1/2004	7/1/2034	631.89	360	360	90	8/1/2004	105000	1	10000	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	631.89
58906314	1	O		1	7.5	197910	197615.32	8/1/2004	7/1/2034	1383.82	360	360	90	7/1/2004	219900	1	0	0	1	7.5	6	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1383.82
58906397	2	O		6	7.4	493000	492251.15	8/1/2004	7/1/2034	3413.44	360	360	85	7/1/2004	580000	1	0	0	2	7.4	6	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	3413.44
58906439	1	O		6	6.45	88000	87838.91	8/1/2004	7/1/2034	553.33	360	360	80	8/1/2004	110000	1	10000	0	1	6.45	0	0			0	0	0	0	0	553.33
58906652	1	O		6	6.65	60000	59947.32	9/1/2004	8/1/2034	385.18	360	360	84.51	8/1/2004	71000	1	0	0	1	6.65	0	0			0	0	0	0	0	385.18
58906710	1	O		1	7.55	282200	281733.99	8/1/2004	7/1/2034	1982.86	360	360	85	8/1/2004	332000	1	10000	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1982.86
58906934	1	O		1	6.8	375250	374204.75	7/1/2004	6/1/2034	2446.35	360	360	85	8/1/2004	395000	1	110000	0	1	6.8	6	6	6/1/2007	7/1/2007	6	6	1	12.8	6.8	2446.35
58907171	1	N		1	8.05	76500	76346.54	7/1/2004	6/1/2034	564	360	360	90	7/1/2004	85000	1	100000	0	1	8.05	6	6	6/1/2007	7/1/2007	6	6	1	14.05	8.05	564
58907270	7	O		6	7.6	108000	107762.79	7/1/2004	6/1/2034	762.57	360	360	86.4	8/1/2004	125000	1	110000	0	1	7.6	0	0			0	0	0	0	0	762.57
58907973	1	O		6	8.35	189000	188763.01	8/1/2004	7/1/2034	1433.21	360	360	90	7/1/2004	210000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1433.21
58908237	1	O		6	6.95	168150	167870.79	8/1/2004	7/1/2034	1113.07	360	360	95	7/1/2004	177000	1	0	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1113.07
58908450	7	O		6	8.75	57800	57699.21	7/1/2004	6/1/2034	454.72	360	360	85	8/1/2004	68000	1	110000	0	1	8.75	6	6	6/1/2006	7/1/2006	6	6	1	14.75	8.75	454.72
58909052	1	O		1	9.35	138800	138387.26	7/1/2004	6/1/2034	1150.29	360	360	90	7/1/2004	154000	1	200000	0	1	9.35	0	0			0	0	0	0	0	1150.29
58909219	1	O		1	7.75	120510	120339.33	8/1/2004	7/1/2034	863.35	360	360	90	8/1/2004	133900	1	10000	0	1	7.75	6	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	863.35
58909250	1	O		6	6.35	379050	377986.04	7/1/2004	6/1/2034	2358.59	360	360	95	8/1/2004	399000	1	110000	0	1	6.35	6	6	6/1/2006	7/1/2006	6	6	1	12.35	6.35	2358.59
58909953	1	O		1	8.05	117325	117168.61	8/1/2004	7/1/2034	864.99	360	360	95	7/1/2004	123500	1	0	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	864.99
58909995	1	O		1	12.05	41500	41464.39	7/1/2004	6/1/2034	428.48	360	360	20	8/1/2004	211000	2	110000	0	1	12.05	0	0			0	0	0	0	0	428.48
58910258	2	N		1	8.6	103000	102877.3	8/1/2004	7/1/2034	799.3	360	360	89.57	8/1/2004	115000	1	10000	0	2	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	799.3
58910290	1	O		6	7.85	70000	69853.78	7/1/2004	6/1/2034	506.34	360	360	83.64	8/1/2004	110000	1	110000	0	1	7.85	0	0			0	0	0	0	0	506.34
58910316	1	N		6	8.2	76500	76401.08	8/1/2004	7/1/2034	572.04	360	360	90	8/1/2004	85000	1	10000	0	1	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	572.04
58910399	1	N		1	7.3	121500	121216.74	7/1/2004	6/1/2034	832.97	360	360	90	8/1/2004	135000	1	210000	0	1	7.3	6	6	6/1/2007	7/1/2007	6	6	1	13.3	7.3	832.97
58910456	2	O		6	7.6	408500	407903.81	8/1/2004	7/1/2034	2884.32	360	360	95	7/1/2004	430000	1	0	0	2	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2884.32
58910472	1	2		6	6.75	276250	275532.42	7/1/2004	6/1/2034	1791.76	360	360	85	7/1/2004	325000	1	100000	0	1	6.75	6	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	1791.76
58910738	5	O		6	7.85	182400	182146.83	8/1/2004	7/1/2034	1319.37	360	360	95	7/1/2004	192000	1	0	0	1	7.85	0	0			0	0	0	0	0	1319.37
58911258	3	O		1	7	451250	450133.84	7/1/2004	6/1/2034	3002.18	360	360	95	9/1/2004	475000	1	111000	0	1	7	6	6	6/1/2006	7/1/2006	6	6	1	13	7	3002.18
58911314	5	2		6	7.35	346500	345955.63	8/1/2004	7/1/2034	2387.29	360	360	90	8/1/2004	385000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2387.29
58911496	1	O		6	9.3	162900	162732.2	8/1/2004	7/1/2034	1346.05	360	360	90	7/1/2004	181000	1	0	0	1	9.3	6	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	1346.05
58911694	3	O		6	7.35	166500	166244.56	8/1/2004	7/1/2034	1147.14	360	360	90	8/1/2004	185000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1147.14
58911738	1	O		6	9.25	238000	237752.28	8/1/2004	7/1/2034	1957.97	360	360	85	7/1/2004	280000	1	0	0	1	9.25	6	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1957.97
58911892	1	N		1	8.85	72900	72817.53	8/1/2004	7/1/2034	578.72	360	360	90	7/1/2004	81000	1	0	0	1	8.85	0	0			0	0	0	0	0	578.72
58912270	1	O		6	7.3	70500	70065.31	8/1/2004	7/1/2019	645.56	180	180	94	8/1/2004	75000	1	10000	0	1	7.3	0	0			0	0	0	0	0	645.56
58912593	7	O		1	7.6	119000	118826.33	8/1/2004	7/1/2034	840.23	360	360	85	7/1/2004	140000	1	0	0	1	7.6	0	0			0	0	0	0	0	840.23
58912718	1	O		6	9.25	152000	151841.79	8/1/2004	7/1/2034	1250.47	360	360	92.12	7/1/2004	165000	1	0	0	1	9.25	6	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1250.47
58912759	2	O		1	8.75	135000	134844.09	8/1/2004	7/1/2034	1062.05	360	360	90	8/1/2004	150000	1	10000	0	3	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1062.05
58912916	5	O		1	6.45	132000	131879.5	9/1/2004	8/1/2034	830	360	360	80	8/1/2004	165000	1	0	0	1	6.45	6	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	830
58913138	5	O		1	10.9	33000	32987.97	9/1/2004	8/1/2034	311.78	360	360	20	8/1/2004	165000	2	0	0	1	10.9	0	0			0	0	0	0	0	311.78
58913153	1	O		6	8.55	258300	257989.13	8/1/2004	7/1/2034	1995.27	360	360	90	8/1/2004	287000	1	10000	0	1	8.55	6	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1995.27
58913294	7	O		6	8.3	89250	89079.81	7/1/2004	6/1/2034	673.65	360	360	85	7/1/2004	105000	1	200000	0	1	8.3	6	6	6/1/2007	7/1/2007	6	6	1	14.3	8.3	673.65
58913393	1	O		1	5.15	231200	230858.46	8/1/2004	7/1/2034	1262.42	360	360	80	8/1/2004	300000	1	10000	0	1	5.15	6	6	7/1/2006	8/1/2006	6	6	1	11.15	5.15	1262.42
58913559	1	O		6	5.5	93600	93169.28	8/1/2004	7/1/2024	643.87	240	240	80	7/1/2004	117000	1	0	0	1	5.5	6	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	643.87
58913656	1	O		6	7.5	124600	124507.52	9/1/2004	8/1/2034	871.23	360	360	70	8/1/2004	178000	1	0	0	1	7.5	6	4.5	8/1/2007	9/1/2007	6	6	1	13.5	7.5	871.23
58914078	1	O		1	7.3	153000	152643.3	8/1/2004	7/1/2034	1048.93	360	360	90	7/1/2004	170000	1	100000	0	1	7.3	0	0			0	0	0	0	0	1048.93
58914375	1	O		6	8	396000	395466.81	8/1/2004	7/1/2034	2905.71	360	360	75	7/1/2004	528000	1	0	0	1	8	6	6	7/1/2006	8/1/2006	6	6	1	14	8	2905.71
58914573	7	O		6	6.2	97300	97018.89	7/1/2004	6/1/2034	595.94	360	360	82.48	7/1/2004	118000	1	200000	0	1	6.2	6	6	6/1/2007	7/1/2007	6	6	1	12.2	6.2	595.94
58914771	1	O		1	7.1	110800	110621.37	8/1/2004	7/1/2034	744.62	360	360	80	8/1/2004	138500	1	10000	0	1	7.1	6	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	744.62
58914938	1	O		6	6.8	160000	159726.38	8/1/2004	7/1/2034	1043.09	360	360	80	8/1/2004	200000	1	10000	0	1	6.8	0	0			0	0	0	0	0	1043.09
58915190	7	O		6	7.75	80000	79775.26	7/1/2004	6/1/2034	573.13	360	360	84.21	8/1/2004	95000	1	110000	0	1	7.75	0	0			0	0	0	0	0	573.13

8880673	5	O		6	6.5	110200	110000.21	8/1/2004	7/1/2034	696.54	360	360	95	7/1/2004	116000	1	0	0		1	6.5	0	0			0	0	0	0	0	696.54
8881210	8	N		6	7.45	54000	53857.56	7/1/2004	6/1/2034	375.73	360	360	85.04	7/1/2004	63500	1	100000	0		1	7.45	6	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	375.73
8881632	2	N		6	9.05	199750	199423.6	7/1/2004	6/1/2034	1614.43	360	360	85	8/1/2004	235000	1	110000	0		2	9.05	0	0			0	0	0	0	0	1614.43
8882051	1	O		1	7.55	124800	124616.02	8/1/2004	7/1/2034	876.9	360	360	80	7/1/2004	156000	1	0	0		1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	876.9
8882374	1	N		1	7.6	148000	147783.98	8/1/2004	7/1/2034	1045	360	360	89.7	7/1/2004	165000	1	0	0		1	7.6	6	6	7/1/2008	8/1/2006	6	6	1	13.6	7.6	1045
8882739	1	O		6	7.1	112100	110688.66	8/1/2004	7/1/2019	1013.87	180	180	95	7/1/2004	118000	1	0	0		1	7.1	0	0			0	0	0	0	0	1013.87
8883091	1	O		6	10.2	81000	80931.03	8/1/2004	7/1/2034	722.84	360	360	90	8/1/2004	90000	1	10000	0		1	10.2	6	6	7/1/2007	8/1/2007	6	6	1	16.2	10.2	722.84
8883174	1	O		6	6.6	140250	140000.63	8/1/2004	7/1/2034	895.72	360	360	85	8/1/2004	165000	1	10000	0		1	6.6	6	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	895.72
8883216	7	O		6	7.15	142000	140665.49	7/1/2004	6/1/2019	1288.28	180	180	67.62	8/1/2004	210000	1	110000	0		1	7.15	0	0			0	0	0	0	0	1288.28
8883372	1	O		6	7.2	152000	151759.76	8/1/2004	7/1/2034	1031.76	360	360	95	7/1/2004	160000	1	0	0		1	7.2	0	0			0	0	0	0	0	1031.76
8883612	7	O		1	7.73	58320	58237.07	8/1/2004	7/1/2034	417.01	360	360	80	8/1/2004	72900	1	10000	0		1	7.73	6	6	7/1/2007	8/1/2007	6	6	1	13.73	7.73	417.01
8884735	1	O		6	7.85	297500	297087.09	8/1/2004	7/1/2034	2151.93	360	360	82.64	7/1/2004	360000	1	0	0		1	7.85	6	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2151.93
8884818	1	O		6	8.85	88800	88648.74	7/1/2004	6/1/2034	704.95	360	360	79.29	7/1/2004	112000	1	200000	0		1	8.85	6	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	704.95
8884958	7	O		1	8.6	101600	101467.32	8/1/2004	7/1/2034	788.43	360	360	80	8/1/2004	127000	1	10000	0		1	8.6	0	0			0	0	0	0	0	788.43
8885138	1	O		1	7.35	94800	94654.56	8/1/2004	7/1/2034	653.15	360	360	80	8/1/2004	120000	1	10000	0		1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	653.15
8885336	2	O		6	7.5	299250	298804.43	8/1/2004	7/1/2034	2092.4	360	360	95	8/1/2004	315000	1	10000	0		2	7.5	0	0			0	0	0	0	0	2092.4
8885633	5	O		6	9.1	133125	132982.02	8/1/2004	7/1/2034	1080.75	360	360	75	8/1/2004	177500	1	10000	0		1	9.1	6	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1080.75
8885674	1	O		1	7.85	106000	105852.88	8/1/2004	7/1/2034	766.74	360	360	92.98	8/1/2004	114000	1	10000	0		1	7.85	0	0			0	0	0	0	0	766.74
8886052	7	O		6	6.4	125000	124768.94	8/1/2004	7/1/2034	781.89	360	360	82.24	8/1/2004	152000	1	10000	0		1	6.4	6	6	7/1/2007	8/1/2007	6	6	1	12.4	6.4	781.89
8886375	1	O		6	8.55	89250	89088.28	7/1/2004	6/1/2034	689.43	360	360	85	8/1/2004	105000	1	110000	0		1	8.55	0	0			0	0	0	0	0	689.43
8886417	1	O		1	5.45	217600	217118.04	8/1/2004	7/1/2034	1228.7	360	360	80	8/1/2004	272000	1	10000	0		1	5.45	6	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	1228.7
8886755	1	O		1	9.05	113050	112927.31	8/1/2004	7/1/2034	913.7	360	360	95	8/1/2004	119000	1	10000	0		1	9.05	0	0			0	0	0	0	0	913.7
8886813	7	O		1	6.2	106250	106045.89	8/1/2004	7/1/2034	650.75	360	360	84.68	8/1/2004	125500	1	10000	0		1	6.2	0	0			0	0	0	0	0	650.75
8887175	1	O		6	6.5	104000	103811.43	8/1/2004	7/1/2034	657.36	360	360	94.55	8/1/2004	110000	1	10000	0		1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	657.36
8887456	1	O		6	8.55	195000	194765.32	8/1/2004	7/1/2034	1506.3	360	360	92.98	8/1/2004	210000	1	0	0		1	8.55	0	0			0	0	0	0	0	1506.3
8887597	1	O		8	8.45	138000	137744.8	7/1/2004	6/1/2034	1056.22	360	360	81.25	7/1/2004	240000	1	0	0		1	8.55	0	0			0	0	0	0	0	1056.22
8887795	1	O		1	5.15	205804	205321.95	8/1/2004	7/1/2034	1123.75	360	360	72.63	7/1/2004	190000	1	100000	0		1	8.45	6	6	6/1/2007	7/1/2007	6	6	1	14.45	8.45	1056.22
8887852	1	O		6	6.875	187000	186525.97	7/1/2004	6/1/2034	1228.46	360	360	80	8/1/2004	272500	1	10000	0		1	5.15	6	6	7/1/2006	8/1/2006	6	6	1	11.15	5.15	1123.75
8887878	1	O		8	7.5	205000	204694.77	8/1/2004	7/1/2034	1433.39	360	360	60.52	8/1/2004	309000	1	310000	0		1	6.875	0	0			0	0	0	0	0	1228.46
8888231	5	O		6	7.2	166500	166236.83	8/1/2004	7/1/2034	1130.19	360	360	68.33	7/1/2004	300000	1	0	0		1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1433.39
8888850	1	O		8	9.6	80750	80671.91	8/1/2004	7/1/2034	684.89	360	360	90	8/1/2004	185000	1	10000	0		1	7.2	6	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	1130.19
8889031	1	N		1	7.3	65700	65546.8	7/1/2004	6/1/2034	450.43	360	360	85	8/1/2004	95000	1	10000	0		1	9.6	8	4.5	7/1/2006	8/1/2006	6	6	1	15.6	9.6	684.89
8889171	1	N		6	8.65	54000	53904.15	7/1/2004	6/1/2034	420.97	360	360	90	8/1/2004	73000	1	100000	0		1	7.3	8	6	6/1/2007	7/1/2007	6	6	1	13.3	7.3	450.43
8889619	1	O		6	8.5	92800	92686.63	8/1/2004	7/1/2034	713.56	360	360	90	8/1/2004	60000	1	111000	0		1	8.65	0	0			0	0	0	0	0	429.97
8889874	1	O		6	6.85	210000	209644.39	8/1/2004	7/1/2034	1376.05	360	360	80	8/1/2004	116000	1	10000	0		1	8.5	8	6	7/1/2008	8/1/2006	6	6	1	14.5	8.5	713.56
8889890	5	O		6	7.4	480000	479270.9	8/1/2004	7/1/2034	3323.43	360	360	70	8/1/2004	300000	1	10000	0		1	6.85	8	4.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1376.05
8889916	1	O		6	9.3	74885	74807.86	8/1/2004	7/1/2034	618.78	360	360	80	8/1/2004	600000	1	10000	0		1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	3323.43
8890013	1	N		6	9.5	146200	146055.61	8/1/2004	7/1/2034	1229.33	360	360	85	8/1/2004	88100	1	10000	0		1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	618.78
8890112	1	O		1	10.25	71550	71489.72	8/1/2004	7/1/2034	641.17	360	360	85	8/1/2004	172000	1	10000	0		1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	1229.33
8890492	7	O		6	6.95	87125	86291.95	7/1/2004	6/1/2019	780.68	180	180	90	7/1/2004	79500	1	0	0		1	10.25	8	6	7/1/2007	8/1/2007	6	6	1	16.25	10.25	641.17
8890534	1	O		1	5.65	136000	135577.47	7/1/2004	6/1/2034	802.32	360	360	85	8/1/2004	102500	1	110000	0		1	6.95	0	0			0	0	0	0	0	780.68
8890773	1	N		6	8.9	112500	112310.37	7/1/2004	6/1/2034	897.12	360	360	80	8/1/2004	170000	1	110000	0		1	5.85	3	6	6/1/2006	7/1/2006	6	6	1	11.85	5.85	802.32
8890914	1	O		1	7.99	265257	264892.48	8/1/2004	7/1/2034	1944.52	360	360	90	8/1/2004	125000	1	200000	0		1	8.9	6	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	897.12
8891052	1	O		6	5.8	262500	261681.62	7/1/2004	6/1/2034	1540.23	360	360	78.12	8/1/2004	294730	1	10000	0		1	7.99	6	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1944.52
8891235	7	O		6	7.4	75000	74943.21	9/1/2004	8/1/2034	519.29	360	360	75	8/1/2004	336000	1	110000	0		1	5.8	0	0			0	0	0	0	0	1540.23
8891870	2	O		1	7.75	90900	90771.27	8/1/2004	7/1/2034	651.22	360	360	90	7/1/2004	100000	1	0	0		1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	519.29
8891995	1	O		6	9.15	60350	60265.85	8/1/2004	7/1/2034	492.12	360	360	85	7/1/2004	101000	1	0	0		2	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	651.22
8892050	1	O		1	8.1	53550	53478.32	8/1/2004	7/1/2034	398.68	360	360	85	8/1/2004	71000	1	0	0		1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	492.12
8892076	2	O		1	8.8	121125	120986.55	8/1/2004	7/1/2034	957.22	360	360	95	8/1/2004	63000	1	10000	0		1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	396.68
8892316	1	O		6	8.8	262500	262174.25	8/1/2004	7/1/2034	2074.47	360	360	72.92	8/1/2004	127500	1	10000	0		2	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	957.22
8892639	1	O		6	9.5	82800	82718.22	8/1/2004	7/1/2034	696.23	360	360	80	8/1/2004	360000	1	10000	0		1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2074.47
8892951	1	O		6	7.65	92950	92722.32	7/1/2004	6/1/2034	621.53	360	360	65	7/1/2004	103500	1	10000	0		1	9.5	0	0			0	0	0	0	0	696.23
8893272	1	N		1	7.75	157410	157187.07	8/1/2004	7/1/2034	1127.71	360	360	90	7/1/2004	143000	1	100000	0		1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	621.53
8893694	1	O		6	7.5	225000	224485.89	7/1/2004	6/1/2034	1573.24	360	360	90	7/1/2004	174900	1	0	0		1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1127.71
8893850	1	N		6	8.4	184500	184271	8/1/2004	7/1/2034	1405.6	360	360	90	7/1/2004	250000	1	100000	0		1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1573.24
8893891	1	O		D	9	58500	58403.4	7/1/2004	6/1/2034	470.71	360	360	90	8/1/2004	205000	1	10000	0		1	8.4	0	0			0	0	0	0	0	1405.6
8894312	1	O		6	9.05	68400	68325.76	8/1/2004	7/1/2034	552.83	360	360	90	7/1/2004	65000	1	200000	0		1	9	0	0			0	0	0	0	0	470.71
8894478	1	N		6	8.4	139500	139328.86	8/1/2004	7/1/2034	1062.77	360	360	90	8/1/2004	76000	1	10000	0		1	9.05	8	6	7/1/2008	8/1/2006	6	6	1	15.05	9.05	552.83
8894874	1	O		8	5	292500	291795.62	8/1/2004	7/1/2034	1570.21	360	360	90	7/1/2004	155000	1	0	0		1	8.4	0	0			0	0	0	0	0	1062.77
8895053	2	N		1	8.1	102500	102296.45	7/1/2004	6/1/2034	759.27	360	360	75	8/1/2004	390000	1	10000	0		1	5	8	6	7/1/2007	8/1/2007	6	6	1	11	5	1570.21
8895210	1	O		6	8.1	117000	116767.65	8/1/2004	7/1/2034	866.68	360	360	89.91	8/1/2004	114000	1	110000	0		2	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	759.27
8895574	1	O		6	8	71500	71355.09	7/1/2004	6/1/2034	524.65	360	360	90	8/1/2004	136000	1	110000	0		1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	866.68
8896416	3		2	1	8	81000	80945.65	9/1/2004	8/1/2034	594.35	360	360	90	8/1/2004	90000	1	200000	0		1	8	8	4.5	6/1/2006	7/1/2006	6	6	1	14	8	524.65
8896796	3	O		1	8.8	109155	108967.15	7/1/2004	6/1/2034	862.63	360	360	95	7/1/2004	114900	1	0	0		1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	594.35
8897117	7	O		1	8.8	68800	68755.67	9/1/2004	8/1/2034	514.46	360	360	80	8/1/2004	86000	1	200000	0		1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	862.63
8897455	1	N		1	8.1	130500	130327.81	8/1/2004	7/1/2034	966.68	360	360	90	7/1/2004	145000	1	0	0		1	8.2	0	0			0	0	0	0	0	514.46
8897513	1	O		6	6.99	413250	412569.2	8/1/2004	7/1/2034	2746.59	360	360	95	8/1/2004	435000	1	10000	0		1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	966.68
8897539	1	O		6	8.5	92000	91831.59	7/1/2004	6/1/2034	707.41	360	360	80	7/1/2004	115000	1	200000	0		1	6.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	6.99	2746.59
8897812	1	O		6	7.35	84150	83955.73	7/1/2004	6/1/2034	579.78	360	360	85	7/1/2004	99000	1	200000	0		1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	707.41
8897711	1	N		6	6.6	207000	206446.38	7/1/2004	6/1/2034	1322.03	360	360	90	7/1/2004	230000	1	200000	0		1	7.35	0	0			0	0	0	0	0	579.78
8897752	1	O		1	7.55	231900	231558.14	8/1/2004	7/1/2034	1629.43	360	360	79.99	7/1/2004	289900	1	0	0		1	6.6	8	6	6/1/2006	7/1/2006	6	6	1	12.6	6.6	1322.03
8898255	1	O		1	8.5	182115	181893.56	8/1/2004	7/1/2034	1400.31	360	360	95	8/1/2004	195000	1	10000	0		1	7.55	0	0			0	0	0	0	0	1629.43
8898594	3	O		1	8.8	166250	166059.96	8/1/2004	7/1/2034	1313.84	360	360	95	8/1/2004	175000	1	10000	0		1	8.5	0	0			0	0	0	0	0	1400.31
8899394	3	N		1	8	148410	148210.16	8/1/2004	7/1/2034	1088.99	360	360	90	8/1/2004	164900	1	10000	0		1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1313.84
8899519	1	O		6	8.65	143100	143015.94	9/1/2004	8/1/2034	1115.57	360	360	90	8/1/2004	159000	1	0	0		1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1088.99
8899535	3	O		1	8.35	232750	232458.15	8/1/2004	7/1/2034	1764.97	360	360	95	7/1/2004	245000	1	0	0		1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1115.57
8899774	1	O		6	7.65	79000	78885.85	8/1/2004	7/1/2034	560.52	360	360	89.77	8/1/2004	88000	1	10000	0		1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1764.97
																				1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	560.52

58863713	1	O	6	8.15	221000	220711.36	8/1/2004	7/1/2034	1644.79	360	360	65	9/1/2004	340000	1	11000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1644.79
58863786	1	O	6	8.8	425000	424273.23	8/1/2004	7/1/2034	2770.69	360	360	85	7/1/2004	500000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	8.8	2770.69
58864034	1	O	6	6.5	188000	187659.17	8/1/2004	7/1/2034	1188.29	360	360	63.56	7/1/2004	225000	1	0	0	1	6.5	0	0			0	0	0	0	0	1188.29
58864513	1	O	6	7.6	79050	78934.62	8/1/2004	7/1/2034	556.16	360	360	65	8/1/2004	93000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	556.16
58864638	1	O	6	6.75	420000	418909.03	7/1/2004	6/1/2034	2724.12	360	360	69.42	7/1/2004	605000	1	200000	0	1	6.75	0	0			0	0	0	0	0	2724.12
58865171	1	O	6	7.45	124200	124013.21	8/1/2004	7/1/2034	864.18	360	360	90	7/1/2004	138000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	864.18
58865296	1	O	6	7.35	54000	53873.71	7/1/2004	6/1/2034	372.05	360	360	56.25	7/1/2004	96000	1	100000	0	1	7.35	8	4.5	6/1/2007	7/1/2007	6	6	1	13.35	7.35	372.05
58865510	7	O	6	6.25	98400	98118.42	7/1/2004	6/1/2034	605.87	360	360	65.6	6/1/2004	150000	1	110000	0	1	6.25	0	0			0	0	0	0	0	605.87
58865551	1	O	1	11.6	34000	33967.79	7/1/2004	6/1/2034	339.3	360	360	20	8/1/2004	170000	2	110000	0	1	11.6	0	0			0	0	0	0	0	339.3
58865650	1	O	6	8	121550	121386.32	8/1/2004	7/1/2034	891.9	360	360	85	8/1/2004	143000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	891.9
58865932	1	O	6	9.45	85200	85071.74	7/1/2004	6/1/2034	713.31	360	360	88.06	8/1/2004	99000	1	110000	0	1	9.45	8	6	6/1/2006	7/1/2006	6	6	1	15.45	9.45	713.31
58866013	5	O	1	7	181500	181201.57	8/1/2004	7/1/2034	1207.53	360	360	80	8/1/2004	226876	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1207.53
58866575	7	O	6	8.05	112000	111850.7	8/1/2004	7/1/2034	825.73	360	360	80	8/1/2004	140000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	825.73
58867359	1	O	6	6.45	80000	79469.2	8/1/2004	7/1/2019	694.69	180	180	70.8	8/1/2004	113000	1	10000	0	1	6.45	0	0			0	0	0	0	0	694.69
58867417	5	O	8	7	296250	295762.91	8/1/2004	7/1/2034	1970.98	360	360	75	7/1/2004	395000	1	0	0	1	7	0	0			0	0	0	0	0	1970.98
58867599	7	O	1	7.3	93000	92855.88	8/1/2004	7/1/2034	637.59	360	360	75	8/1/2004	124600	1	10000	0	1	7.3	0	0			0	0	0	0	0	637.59
58868191	1	O	6	7.45	69700	69595.18	8/1/2004	7/1/2034	484.97	360	360	65	7/1/2004	82000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	484.97
58868399	2	N	1	8.05	155700	155492.46	8/1/2004	7/1/2034	1147.91	360	360	90	7/1/2004	173000	1	0	0	2	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1147.91
58868456	2	N	6	8.75	346500	345897.55	7/1/2004	6/1/2034	2725.92	360	360	90	7/1/2004	385000	1	200000	0	2	8.75	8	6	6/1/2006	7/1/2006	6	6	1	14.75	8.75	2725.92
58868910	1	N	1	9.3	53100	53045.3	8/1/2004	7/1/2034	438.77	360	360	90	7/1/2004	59000	1	0	0	1	9.3	0	0			0	0	0	0	0	438.77
58868977	7	O	6	7.3	50750	50631.68	7/1/2004	6/1/2034	347.93	360	360	63.44	8/1/2004	80000	1	110000	0	1	7.3	0	0			0	0	0	0	0	347.93
58869330	2	N	1	8.05	135000	134820.05	8/1/2004	7/1/2034	995.3	360	360	90	7/1/2004	150000	1	0	0	2	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	995.3
58869470	1	N	6	9.25	96300	96199.76	8/1/2004	7/1/2034	792.24	360	360	90	7/1/2004	107000	1	0	0	1	9.25	8	7.125	7/1/2006	8/1/2006	6	6	1	15.25	9.25	792.24
58869694	1	O	8	7.7	213750	213289.87	7/1/2004	6/1/2034	1523.96	360	360	95	7/1/2004	225000	1	100000	0	1	7.7	8	4.5	6/1/2006	7/1/2006	6	6	1	13.7	7.7	1523.96
58869710	1	O	6	6.7	272000	271525.7	8/1/2004	7/1/2034	1755.16	360	360	85	8/1/2004	320000	1	10000	0	1	6.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	1755.16
58869835	1	N	6	7.975	120700	120536.64	8/1/2004	7/1/2034	883.56	360	360	85	8/1/2004	142000	1	10000	0	1	7.975	8	6	7/1/2006	8/1/2006	6	6	1	13.975	7.975	883.56
58869934	5	O	6	9.15	500000	499468.58	8/1/2004	7/1/2034	4077.2	360	360	78.14	7/1/2004	639900	1	0	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	4077.2
58869991	1	N	6	10	73600	73534.59	8/1/2004	7/1/2034	645.9	360	360	80	8/1/2004	92000	1	10000	0	1	10	0	0			0	0	0	0	0	645.9
58870072	1	O	6	9.35	130000	129867.48	8/1/2004	7/1/2034	1078.92	360	360	76.02	7/1/2004	169000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1078.92
58870254	2	N	6	8.95	165750	165566.34	8/1/2004	7/1/2034	1327.71	360	360	85	7/1/2004	195000	1	0	0	2	8.95	0	0			0	0	0	0	0	1327.71
58870312	7	O	8	8.35	55000	54820.6	8/1/2004	7/1/2024	472.1	240	240	73.33	8/1/2004	75000	1	10000	0	1	8.35	0	0			0	0	0	0	0	472.1
58870353	2	N	1	8.05	130500	130326.05	8/1/2004	7/1/2034	962.12	360	360	90	7/1/2004	145000	1	0	0	2	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	962.12
58870619	2	N	6	8.15	337500	337059.21	8/1/2004	7/1/2034	2511.84	360	360	90	8/1/2004	375000	1	10000	0	2	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	2511.84
58870718	1	O	6	8.7	163800	163608.85	8/1/2004	7/1/2034	1282.78	360	360	90	8/1/2004	182000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1282.78
58870775	1	O	1	7.35	206010	205693.94	8/1/2004	7/1/2034	1419.36	360	360	90	7/1/2004	228900	1	0	0	1	7.35	0	0			0	0	0	0	0	1419.36
58870833	7	O	6	7	95200	95043.47	8/1/2004	7/1/2034	633.37	360	360	84.92	8/1/2004	112100	1	10000	0	1	7	0	0			0	0	0	0	0	633.37
58871310	1	O	8	5.35	125600	125318.57	8/1/2004	7/1/2034	701.37	360	360	80	8/1/2004	157000	1	10000	0	1	5.35	8	6	7/1/2006	8/1/2006	6	6	1	11.35	5.35	701.37
58871393	2	N	1	8.5	58500	58428.86	8/1/2004	7/1/2034	449.82	360	360	90	7/1/2004	65000	1	0	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	449.82
58871591	1	N	1	8.3	301500	301118.07	8/1/2004	7/1/2034	2275.68	360	360	90	7/1/2004	335000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	2275.68
58871773	1	O	1	9.15	89500	89404.88	8/1/2004	7/1/2034	729.82	360	360	100	8/1/2004	89500	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	729.82
58871799	2	N	1	8.05	139500	139314.06	8/1/2004	7/1/2034	1028.47	360	360	90	7/1/2004	155000	1	0	0	2	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1028.47
58871856	1	O	6	8.25	97750	97561.69	7/1/2004	6/1/2034	734.37	360	360	78.2	7/1/2004	125000	1	200000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	734.37
58872037	1	N	6	10	64500	64442.68	8/1/2004	7/1/2034	566.04	360	360	75	8/1/2004	86000	1	10000	0	1	10	0	0			0	0	0	0	0	566.04
58872391	1	O	1	8.3	61900	61796.26	8/1/2004	7/1/2034	618.17	360	360	90	8/1/2004	91000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	618.17
58872433	1	O	8	6.85	120500	120295.95	8/1/2004	7/1/2034	789.59	360	360	94.88	7/1/2004	127000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	789.59
58872573	1	O	6	7.9	89300	88777.55	8/1/2004	7/1/2019	648.26	180	180	95	8/1/2004	94000	1	10000	0	1	7.9	0	0			0	0	0	0	0	648.26
58872656	1	O	6	8	61750	61666.86	8/1/2004	7/1/2034	453.1	360	360	95	8/1/2004	65000	1	10000	0	1	8	0	0			0	0	0	0	0	453.1
58872870	2	N	6	8.35	214200	213931.41	8/1/2004	7/1/2034	1624.3	360	360	85	8/1/2004	252000	1	10000	0	3	8.35	0	0			0	0	0	0	0	1624.3
58873290	7	O	6	7.9	140250	140057.29	8/1/2004	7/1/2034	1019.35	360	360	85	8/1/2004	165000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1019.35
58873514	1	N	1	8.55	231300	231021.64	8/1/2004	7/1/2034	1786.7	360	360	90	7/1/2004	257000	1	0	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	1786.7
58873555	1	O	1	6.65	146400	146142.21	8/1/2004	7/1/2034	939.84	360	360	80	8/1/2004	183000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	939.84
58873571	1	O	6	7.9	192950	192684.87	8/1/2004	7/1/2034	1402.38	360	360	85	8/1/2004	227000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1402.38
58874017	5	O	1	8.85	215640	215396.06	8/1/2004	7/1/2034	1711.87	360	360	95	8/1/2004	226990	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1711.87
58874611	5	O	1	7.8	150000	149789.7	8/1/2004	7/1/2034	1079.81	360	360	100	8/1/2004	150000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1079.81
58874736	1	O	6	7.725	59648	59520.23	7/1/2004	6/1/2034	426.3	360	360	84.01	8/1/2004	71000	1	110000	0	1	7.725	8	6	6/1/2006	7/1/2006	6	6	1	13.725	7.725	426.3
58874777	1	O	1	6.4	66720	66559.71	8/1/2004	7/1/2034	542.44	360	360	80	8/1/2004	108900	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	542.44
58875139	1	O	6	8.5	80800	80701.74	8/1/2004	7/1/2034	621.29	360	360	80	8/1/2004	101000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	621.29
58875618	1	N	6	10.15	65250	65193.84	8/1/2004	7/1/2034	579.67	360	360	90	8/1/2004	72500	1	10000	0	1	10.15	8	6	7/1/2006	8/1/2006	6	6	1	16.15	10.15	579.67
58876277	1	O	6	8.75	74700	74613.72	8/1/2004	7/1/2034	587.67	360	360	90	7/1/2004	83000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	587.67
58876491	5	O	6	6.9	63000	62894.36	8/1/2004	7/1/2034	414.92	360	360	70	7/1/2004	90000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	414.92
58876954	1	O	1	9.85	395000	394637.68	8/1/2004	7/1/2034	3422.71	360	360	100	8/1/2004	395000	1	10000	0	1	9.85	8	6	7/1/2006	8/1/2006	6	6	1	15.85	9.85	3422.71
58877150	1	O	6	8.05	72000	71855.55	7/1/2004	6/1/2034	530.83	360	360	78.26	7/1/2004	92000	1	100000	0	1	8.05	0	0			0	0	0	0	0	530.83
58877176	7	O	8	6.5	84800	84646.25	8/1/2004	7/1/2034	536	360	360	80	8/1/2004	106000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	536
58877770	7	O	6	7.1	112200	112019.13	8/1/2004	7/1/2034	754.02	360	360	85	8/1/2004	132000	1	10000	0	1	7.1	0	0			0	0	0	0	0	754.02
58877994	1	O	6	9.45	58800	58709.87	7/1/2004	6/1/2034	492.28	360	360	70	7/1/2004	84000	1	100000	0	1	9.45	8	6	6/1/2006	7/1/2006	6	6	1	15.45	9.45	492.28
58878059	7	O	1	6.7	63750	63582.78	7/1/2004	6/1/2034	411.37	360	360	65	8/1/2004	95000	1	110000	0	1	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	411.37
58878174	2	N	1	8.35	246500	246107.82	8/1/2004	7/1/2034	1869.23	360	360	85	8/1/2004	290000	1	10000	0	2	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	1869.23
58878331	1	N	6	10.65	50000	49739.09	7/1/2004	6/1/2034	462.99	360	360	73.53	8/1/2004	68000	1	110000	0	1	10.65	0	0			0	0	0	0	0	462.99
58878414	1	O	6	7.95	92000	91874.73	8/1/2004	7/1/2034	671.86	360	360	80	8/1/2004	115000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	671.86
58879057	2	N	6	8.5	93000	92886.92	8/1/2004	7/1/2034	715.09	360	360	72.66	8/1/2004	128000	1	10000	0	2	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	715.09
58879578	7	O	8	8.35	96900	96778.48	8/1/2004	7/1/2034	734.81	360	360	85	7/1/2004	114000	1	0	0	1	8.35	0	0			0	0	0	0	0	734.81
58879675	1	O	8	7.2	119700	119415.36	7/1/2004	6/1/2034	812.51	360	360	95	8/1/2004	126000	1	110000	0	1	7.2	8	6	6/1/2006	7/1/2006	6	6	1	13.2	7.2	812.51
58880238	2	N	1	8.25	216000	215723.57	8/1/2004	7/1/2034	1622.74	360	360	90	7/1/2004	240000	1	0	0	3	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1622.74
58880295	1	O	1	8.8	128250	128103.4	8/1/2004	7/1/2034	1013.53	360	360	95	8/1/2004	135000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1013.53
58880436	1	O	6	9.2	50150	50070.56	7/1/2004	6/1/2034	410.76	360	360	85	7/1/2004	59000	1	200000	0	1	9.2	8	6	6/1/2006	7/1/2006	6	6	1	15.2	9.2	410.76
58880477	7	O	1	8.9	79900	79766.01	8/1/2004	7/1/2034	526.23	360	360	85	7/1/2004	94000	1	0	0	1	8.9	0	0			0	0	0	0	0	526.23
58880634	1	O	6	7.85	112500	112265	7/1/2004	6/1/2034	813.76	360	360	90	7/1/2004	125000	1	900000	0	1	7.85	0	0			0	0	0	0	0	813.76

46718	1	O		1	10.7	90000	89896.3	7/1/2004	6/1/2034	836.76	360	360	20	7/1/2004	450000	2	100000	0	1	10.7	0	0			0	0	0	0	0	836.76
46874	2	N		6	6.75	297000	296487.13	8/1/2004	7/1/2034	1926.34	360	360	84.86	7/1/2004	350000	1	0	0	2	6.75	8	6	7/1/2007	8/1/2007	8	8	1	12.75	6.75	1926.34
46973	2	O		6	7.8	130500	130317.03	8/1/2004	7/1/2034	939.44	360	360	90	8/1/2004	145000	1	10000	0	4	7.8	8	6	7/1/2006	8/1/2006	8	8	1	13.8	7.8	939.44
47815	3	O		6	7.85	115000	114759.79	7/1/2004	6/1/2034	831.84	360	360	89.15	7/1/2004	129000	1	100000	0	1	7.85	8	6	6/1/2007	7/1/2007	6	6	1	13.85	7.85	831.84
47831	1	O		6	8.45	85500	85023.55	8/1/2004	7/1/2019	839.45	180	180	85.5	8/1/2004	100000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	839.45
48094	1	O		6	9.05	65250	65179.18	8/1/2004	7/1/2034	527.37	360	360	75	7/1/2004	87000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	527.37
48219	5	N		6	11.35	60000	59960.17	8/1/2004	7/1/2034	587.32	360	360	42.86	7/1/2004	140000	1	0	0	1	11.35	8	6.5	7/1/2007	8/1/2007	6	6	1	17.35	11.35	587.32
48359	7	O		6	8.95	52500	52441.83	8/1/2004	7/1/2034	420.54	360	360	75	7/1/2004	70000	1	0	0	1	8.95	0	0			0	0	0	0	0	420.54
48391	7	O		1	8.1	66500	66412.26	8/1/2004	7/1/2034	492.6	360	360	70	8/1/2004	95000	1	10000	0	1	8.1	0	0			0	0	0	0	0	492.6
48433	1	N		1	8.4	172000	171786.52	8/1/2004	7/1/2034	1310.37	360	360	80	8/1/2004	215000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	1310.37
48532	1	N		6	9.75	69300	69202.19	7/1/2004	6/1/2034	595.4	360	360	90	8/1/2004	77000	1	110000	0	1	9.75	8	6	6/1/2006	7/1/2006	6	6	1	15.75	9.75	595.4
48953	2	N		6	8.65	161500	161309.59	8/1/2004	7/1/2034	1259.01	360	360	85	7/1/2004	190000	1	0	0	2	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1259.01
49118	1	O		6	8.05	97600	97469.91	8/1/2004	7/1/2034	719.56	360	360	80	8/1/2004	122000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	719.56
49795	2	O		1	8.95	226100	225849.35	8/1/2004	7/1/2034	1811.13	360	360	95	8/1/2004	240000	1	10000	0	2	8.95	8	4.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1811.13
50074	1	O		6	7.5	51850	51772.78	8/1/2004	7/1/2034	362.55	360	360	65	8/1/2004	81000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	362.55
50173	1	N		6	10.125	51000	50955.88	8/1/2004	7/1/2034	452.28	360	360	85	8/1/2004	60000	1	10000	0	1	10.125	8	6	7/1/2007	8/1/2007	6	6	1	16.125	10.125	452.28
50512	1	O		1	6.65	76950	76648.27	8/1/2004	7/1/2024	589.69	240	240	95	7/1/2004	81000	1	0	0	1	6.65	8	4.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	589.69
50736	1		2	6	6.99	226950	226576.1	8/1/2004	7/1/2034	1508.39	360	360	85	8/1/2004	267000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1508.39
50835	1	O		6	9.2	123500	123370.09	8/1/2004	7/1/2034	1011.54	360	360	95	8/1/2004	130000	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1011.54
51353	2	O		6	7.99	116250	116092.52	8/1/2004	7/1/2034	852.2	360	360	75	8/1/2004	155000	1	10000	0	2	7.99	0	0			0	0	0	0	0	852.2
51635	1		2	1	7.3	135900	135583.15	7/1/2004	6/1/2034	931.7	360	360	90	7/1/2004	163000	1	200000	0	1	7.3	0	0			0	0	0	0	0	931.7
52112	1	O		1	7.6	255000	254439.97	7/1/2004	6/1/2034	1800.5	360	360	75	7/1/2004	340000	1	200000	0	1	7.6	0	0			0	0	0	0	0	1800.5
52153	1	O		6	7.8	106400	106250.82	8/1/2004	7/1/2034	765.95	360	360	77.66	8/1/2004	137000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	765.95
52278	2	O		1	8.6	81700	81602.67	8/1/2004	7/1/2034	634.01	360	360	95	8/1/2004	86000	1	10000	0	2	8.6	0	0			0	0	0	0	0	634.01
52294	1	O		1	7.3	313500	313014.23	8/1/2004	7/1/2034	2149.27	360	360	95	8/1/2004	330000	1	10000	0	1	7.3	0	0			0	0	0	0	0	2149.27
52435	1	O		6	6.9	459000	458230.33	8/1/2004	7/1/2034	3022.98	360	360	85	7/1/2004	540000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	3022.98
52534	1	O		6	9.25	66400	66330.88	8/1/2004	7/1/2034	546.26	360	360	80	7/1/2004	83000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	546.26
52575	1	O		6	7.775	76000	75892.91	8/1/2004	7/1/2034	545.79	360	360	81.72	8/1/2004	93000	1	10000	0	1	7.775	8	6	7/1/2006	8/1/2006	6	6	1	13.775	7.775	545.79
53078	1	O		1	7.25	418500	417514.66	7/1/2004	6/1/2034	2854.91	360	360	90	8/1/2004	465000	1	110000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	2854.91
53276	1	O		1	6.75	105600	105417.65	8/1/2004	7/1/2034	684.92	360	360	80	8/1/2004	132000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	684.92
53433	2	N		1	7.15	109200	109025.68	8/1/2004	7/1/2034	737.55	360	360	80	8/1/2004	136500	1	10000	0	3	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	737.55
54217	1	O		6	8.35	94400	94221.82	7/1/2004	6/1/2034	715.85	360	360	80	8/1/2004	118000	1	210000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	715.85
54316	1	N		6	7.7	166500	166261.83	8/1/2004	7/1/2034	1187.08	360	360	90	7/1/2004	185000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1187.08
54498	1	O		1	8.35	72000	71909.71	8/1/2004	7/1/2034	545.99	360	360	90	7/1/2004	80000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	545.99
55057	1	O		8	7.4	237500	237139.23	8/1/2004	7/1/2034	1644.41	360	360	95	8/1/2004	250000	1	10000	0	1	7.4	0	0			0	0	0	0	0	1644.41
55131	1	O		6	8.575	96900	98725.33	7/1/2004	6/1/2034	750.24	360	360	85	7/1/2004	114000	1	100000	0	1	8.575	0	0			0	0	0	0	0	750.24
55354	1	N		6	7.55	72000	71947.09	8/1/2004	8/1/2034	505.91	360	360	90	8/1/2004	80000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	505.91
55370	1	O		6	6.93	333700	333143.73	8/1/2004	7/1/2034	2204.45	360	360	82.4	7/1/2004	405000	1	0	0	1	6.93	8	6	7/1/2007	8/1/2007	6	6	1	12.93	6.93	2204.45
55750	1	O		6	9.05	50000	49945.72	8/1/2004	7/1/2034	404.12	360	360	60.98	8/1/2004	82000	1	10000	0	1	9.05	0	0			0	0	0	0	0	404.12
55834	1	O		6	6.5	117800	117586.43	8/1/2004	7/1/2034	744.58	360	360	95	7/1/2004	124000	1	0	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	744.58
56295	7	O		6	7.55	63000	62840.05	7/1/2004	6/1/2034	442.67	360	360	76.83	8/1/2004	82000	1	110000	0	1	7.55	0	0			0	0	0	0	0	442.67
56758	1	O		1	7.75	373500	372879.53	7/1/2004	6/1/2034	2675.8	360	360	90	8/1/2004	415000	1	110000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	2675.8
56774	1	O		1	9.5	65700	65635.1	8/1/2004	7/1/2034	552.45	360	360	90	8/1/2004	73000	1	10000	0	1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	552.45
56956	5	N		1	7.75	127800	127619.01	8/1/2004	7/1/2034	915.58	360	360	90	7/1/2004	142000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	915.58
57194	1	O		1	7.95	119700	119536.33	8/1/2004	7/1/2034	874.15	360	360	90	8/1/2004	135000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	874.15
57319	5	O		6	8.725	99700	99389.74	8/1/2004	7/1/2024	879.47	240	240	68.23	8/1/2004	113000	1	10000	0	1	8.725	0	0			0	0	0	0	0	879.47
57434	2	O		8	6.3	357500	356486.84	7/1/2004	6/1/2034	2212.83	360	360	76.06	8/1/2004	470000	1	110000	0	2	6.3	8	6	6/1/2007	7/1/2007	6	6	1	12.3	6.3	2212.83
58275	1	N		1	8	59400	59320.01	8/1/2004	7/1/2034	435.86	360	360	90	8/1/2004	66000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	435.86
58390	8	O		6	8.65	81250	81202.28	9/1/2004	8/1/2034	633.4	360	360	65	8/1/2004	125000	1	0	0	1	8.65	0	0			0	0	0	0	0	633.4
58838	1	O		6	7.3	211850	211473.83	8/1/2004	7/1/2034	1452.39	360	360	95	8/1/2004	223000	1	10000	0	1	7.3	0	0			0	0	0	0	0	1452.39
58879	3	O		1	7.45	323000	322269.1	7/1/2004	6/1/2034	2247.42	360	360	95	8/1/2004	340000	1	110000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	2247.42
58895	1	O		6	8.25	68850	68761.88	8/1/2004	7/1/2034	517.25	360	360	90	8/1/2004	76500	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	517.25
58937	1	O		1	7.55	156400	156285.08	9/1/2004	8/1/2034	1098.94	360	360	80	8/1/2004	196000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1098.94
59034	1	O		1	6.5	432000	431216.8	8/1/2004	7/1/2034	2730.54	360	360	90	7/1/2004	480000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2730.54
59257	1	O		6	6.85	269800	269343.14	8/1/2004	7/1/2034	1767.89	360	360	95	8/1/2004	284000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1767.89
59331	1	O		1	10.15	74700	74635.71	8/1/2004	7/1/2034	663.85	360	360	90	8/1/2004	83000	1	10000	0	1	10.15	8	6	7/1/2006	8/1/2006	6	6	1	16.15	10.15	663.85
59471	1	O		1	7.45	154800	154567.2	8/1/2004	7/1/2034	1077.09	360	360	90	7/1/2004	172000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1077.09
59513	1	O		6	6.85	346500	345913.25	8/1/2004	7/1/2034	2270.48	360	360	90	8/1/2004	385000	1	10000	0	1	6.85	0	0			0	0	0	0	0	2270.48
59737	1	O		1	9.75	250500	250265.29	8/1/2004	7/1/2034	2152.19	360	360	100	8/1/2004	265000	1	10000	0	1	9.75	8	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	2152.19
59950	1	O		1	9.1	53100	53042.05	8/1/2004	7/1/2034	431.09	360	360	90	8/1/2004	59000	1	10000	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	431.09
60453	1	O		1	8.25	424000	423457.38	8/1/2004	7/1/2034	3185.38	360	360	80	7/1/2004	530000	1	0	0	1	8.25	0	0			0	0	0	0	0	3185.38
60578	7	O		6	6.55	330000	329407.51	8/1/2004	7/1/2034	2096.69	360	360	79.9	8/1/2004	413000	1	10000	0	1	6.55	0	0			0	0	0	0	0	2096.69
60610	5	O		1	6.7	139920	139676	8/1/2004	7/1/2034	902.88	360	360	80	7/1/2004	175000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	902.88
60651	1	O		8	8.35	81540	81437.75	8/1/2004	7/1/2034	618.33	360	360	90	8/1/2004	90600	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	618.33
60792	7	O		8	7.45	72000	71837.05	7/1/2004	6/1/2034	500.98	360	360	75	8/1/2004	96000	1	110000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	500.98
60834	2	O		6	6.7	227250	226853.72	8/1/2004	7/1/2034	1466.4	360	360	75	7/1/2004	303000	1	0	0	2	6.7	0	0			0	0	0	0	0	1466.4
60859	1	N		1	8.85	115200	115003.8	7/1/2004	6/1/2034	914.52	360	360	90	7/1/2004	128000	1	200000	0	1	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	914.52
61279	1	O		6	8.85	375250	374825.5	8/1/2004	7/1/2034	2978.94	360	360	95	7/1/2004	395000	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	2978.94
62350	1	N		1	7.9	72900	72749.24	7/1/2004	6/1/2034	529.85	360	360	90	8/1/2004	81000	1	110000	0	1	7.9	0	0			0	0	0	0	0	529.85
62434	1	N		6	8	52500	52393.61	7/1/2004	6/1/2034	385.23	360	360	75	8/1/2004	70000	1	110000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	385.23
62459	1	O		6	8.9	56100	56005.42	7/1/2004	6/1/2034	447.37	360	360	85	8/1/2004	66000	1	110000	0	1	8.9	8	6	6/1/2007	7/1/2007	6	6	1	14.9	8.9	447.37
62558	1	O		1	8.35	337025	336602.42	8/1/2004	7/1/2034	2555.69	360	360	85	7/1/2004	396500	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2555.69
62772	1	N		1	6.95	104550	104376.4	8/1/2004	7/1/2034	692.07	360	360	85	8/1/2004	123000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	692.07
62913	5	O		6	6.1	185000	184637.71	8/1/2004	7/1/2034	1121.1	360	360	74	7/1/2004	250000	1	0	0	1	6.1	0	0			0	0	0	0	0	1121.1
62998	1		2	1	8.05	57600	57523.05	8/1/2004	7/1/2034	424.66	360	360	90	8/1/2004	64000	1	10000	0	1	8.05	0	0			0	0	0	0	0	424.66
63234	7	O		6	5.99	361250	360527.56	8/1/2004	7/1/2034	2163.56	360	360	85	8/1/2004	425000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	2163.56
63572	1	O		6	6.3	749445	748032.74	8/1/2004	7/1/2034	4638.87	360	360	74.94	7/1/2004	1000000	1	0	0	1	6.3	0	0			0	0	0	0	0	4638.87

58827775	5	N	6	7.95	102600	102460.45	8/1/2004	7/1/2034	749.27	360	360	90	7/1/2004	114000	1	0	0	1	7.95	0	0			0	0	0	0	0	749.27
58828418	1	O	8	6.75	273000	272528.57	8/1/2004	7/1/2034	1770.68	360	360	78	8/1/2004	350000	1	10000	0	1	6.75	0	0			0	0	0	0	0	1770.68
58828518	7	O	6	7.05	51000	50824.53	7/1/2004	6/1/2034	341.02	360	360	85	8/1/2004	60000	1	110000	0	1	7.05	0	0			0	0	0	0	0	341.02
58828534	1	N	6	8.05	105300	105159.65	8/1/2004	7/1/2034	776.33	360	360	69.62	7/1/2004	117500	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	776.33
58828690	1	O	1	6.85	299000	298363.43	8/1/2004	7/1/2034	1959.23	360	360	76.86	8/1/2004	390000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1959.23
58828971	1	N	8	7.5	53505	53385.12	7/1/2004	6/1/2034	374.12	360	360	90	8/1/2004	59450	1	110000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	374.12
58829151	1	N	1	9.9	58500	58420.01	7/1/2004	6/1/2034	509.07	360	360	90	7/1/2004	65000	1	200000	0	1	9.9	8	6	6/1/2006	7/1/2006	6	6	1	15.9	9.9	509.07
58829193	1	O	6	8	212000	211578.84	8/1/2004	7/1/2034	1271.05	360	360	80	7/1/2004	265000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	12	8	1271.05
58829698	1	N	1	8.5	73625	73490.22	7/1/2004	6/1/2034	566.12	360	360	95	7/1/2004	77500	1	200000	0	1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	566.12
58830191	5	N	6	7.95	141300	141107.81	8/1/2004	7/1/2034	1031.89	360	360	90	7/1/2004	157000	1	0	0	1	7.95	0	0			0	0	0	0	0	1031.89
58830639	1	O	8	8.35	163000	162795.61	8/1/2004	7/1/2034	1236.05	360	360	79.51	7/1/2004	205000	1	0	0	1	8.35	8	6	7/1/2008	8/1/2008	6	6	1	14.35	8.35	1236.05
58831017	2	O	6	6.65	427000	425669.02	7/1/2004	6/1/2034	2741.2	360	360	83.73	8/1/2004	510000	1	110000	0	2	6.65	0	0			0	0	0	0	0	2741.2
58831371	2	N	6	5.6	146400	146084.75	8/1/2004	7/1/2034	840.48	360	360	80	8/1/2004	183000	1	10000	0	2	5.6	0	0			0	0	0	0	0	840.48
58831397	1	O	6	8.99	162000	161534.42	7/1/2004	6/1/2034	1302.33	360	360	90	8/1/2004	180000	1	110000	0	1	8.99	8	6	6/1/2006	7/1/2006	6	6	1	14.99	8.99	1302.33
58831819	1	O	1	12.4	21178	21160.78	7/1/2004	6/1/2034	224.39	360	360	20	8/1/2004	106000	2	110000	0	1	12.4	0	0			0	0	0	0	0	224.39
58831850	5	O	1	10.95	54000	53941.05	7/1/2004	6/1/2034	512.22	360	360	20	8/1/2004	270000	2	110000	0	1	10.95	0	0			0	0	0	0	0	512.22
58832171	1	N	6	7.95	157500	157285.77	8/1/2004	7/1/2034	1150.2	360	360	90	7/1/2004	175000	1	0	0	1	7.95	0	0			0	0	0	0	0	1150.2
58832593	1	N	1	8.65	57600	57497.75	7/1/2004	6/1/2034	449.04	360	360	80	7/1/2004	72000	1	200000	0	1	8.65	0	0			0	0	0	0	0	449.04
58833039	1	O	6	7.9	172900	172662.44	8/1/2004	7/1/2034	1256.65	360	360	95	7/1/2004	182000	1	0	0	1	7.9	0	0			0	0	0	0	0	1256.65
58833054	1	N	6	9	59500	59434.74	8/1/2004	7/1/2034	478.76	360	360	85	7/1/2004	70000	1	0	0	1	9	0	0			0	0	0	0	0	478.76
58833476	5	O	8	6.4	185000	184658.05	8/1/2004	7/1/2034	1157.19	360	360	71.15	8/1/2004	260000	1	10000	0	1	6.4	0	0			0	0	0	0	0	1157.19
58833518	2	N	1	8.85	405000	404310.24	7/1/2004	6/1/2034	3215.11	360	360	90	7/1/2004	450000	1	200000	0	2	8.85	8	6	6/1/2007	7/1/2007	6	6	1	14.85	8.85	3215.11
58833674	5	O	1	9.1	194750	194540.84	8/1/2004	7/1/2034	1581.04	360	360	95	7/1/2004	205000	1	0	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	1581.04
58834037	1	N	1	8.25	122220	122063.59	8/1/2004	7/1/2034	918.2	360	360	90	7/1/2004	138500	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	918.2
58834110	1	N	6	7.95	140400	140209.03	8/1/2004	7/1/2034	1025.32	360	360	90	7/1/2004	156000	1	0	0	1	7.95	0	0			0	0	0	0	0	1025.32
58834151	2	O	6	7.75	205000	204709.68	8/1/2004	7/1/2034	1468.65	360	360	78.54	8/1/2004	261000	1	10000	0	2	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1468.65
58834250	1	O	6	8.35	126000	125842.01	8/1/2004	7/1/2034	955.47	360	360	90	8/1/2004	140000	1	10000	0	1	8.35	8	4.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	955.47
58834474	7	O	6	8.55	76000	75908.54	8/1/2004	7/1/2034	587.07	360	360	80	7/1/2004	95000	1	0	0	1	8.55	0	0			0	0	0	0	0	587.07
58834518	1	O	8	7.25	157500	157253.52	8/1/2004	7/1/2034	1074.43	360	360	90	8/1/2004	175000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1074.43
58834813	2	O	6	6.05	402500	401704.24	8/1/2004	7/1/2034	2426.15	360	360	70	8/1/2004	575000	1	10000	0	4	6.05	8	6	7/1/2008	8/1/2008	6	6	1	12.05	6.05	2426.15
58834839	1	O	6	6.85	423500	422421.21	7/1/2004	6/1/2034	2775.03	360	360	74.96	7/1/2004	565000	1	200000	0	1	6.85	8	6	6/1/2006	7/1/2006	6	6	1	12.85	6.85	2775.03
58835133	1	N	8	7.73	117900	117732.34	8/1/2004	7/1/2034	843.03	360	360	90	8/1/2004	131000	1	10000	0	1	7.73	8	6	7/1/2007	8/1/2007	6	6	1	13.73	7.73	843.03
58835685	1	O	6	9.95	180000	179756.52	7/1/2004	6/1/2034	1572.99	360	360	90	8/1/2004	200000	1	110000	0	1	9.95	8	6	6/1/2006	7/1/2006	6	6	1	15.95	9.95	1572.99
58835976	1	O	6	9.3	252000	251740.44	8/1/2004	7/1/2034	2082.28	360	360	90	8/1/2004	280000	1	10000	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	2082.28
58836651	1	N	1	7.25	189000	188704.22	8/1/2004	7/1/2034	1289.32	360	360	90	8/1/2004	210000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1289.32
58836735	5	O	6	7.9	78750	78341.21	7/1/2004	6/1/2024	653.81	240	240	75	8/1/2004	105000	1	110000	0	1	7.9	0	0			0	0	0	0	0	653.81
58836818	1	O	1	6.5	159920	159529.52	8/1/2004	7/1/2034	1010.81	360	360	80	8/1/2004	199900	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1010.81
58837295	2	N	1	8.65	111600	111401.63	7/1/2004	6/1/2034	870	360	360	90	7/1/2004	124000	1	100000	0	2	8.65	8	6	6/1/2008	7/1/2008	6	6	1	14.65	8.65	870
58837337	1	O	1	8.15	248000	247518.99	8/1/2004	7/1/2034	1510.89	360	360	80	7/1/2004	310000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1510.89
58837493	1	O	6	7.4	142200	141984	8/1/2004	7/1/2034	984.57	360	360	90	7/1/2004	158000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	984.57
58837618	1	O	1	5.75	57600	57479.43	8/1/2004	7/1/2034	336.14	360	360	90	8/1/2004	64000	1	10000	0	1	5.75	8	4.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	336.14
58837832	2	N	6	7.6	209100	208794.62	8/1/2004	7/1/2034	1476.41	360	360	85	8/1/2004	246000	1	10000	0	2	7.6	0	0			0	0	0	0	0	1476.41
58837857	1	O	6	9.25	85500	85358.09	8/1/2004	7/1/2034	703.39	360	360	90	8/1/2004	95000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	703.39
58837899	1	O	1	11.4	25600	25574.65	7/1/2004	6/1/2034	251.57	360	360	20	7/1/2004	128000	2	100000	0	1	11.4	0	0			0	0	0	0	0	251.57
58838251	1	O	1	6.85	104000	103823.89	8/1/2004	7/1/2034	681.47	360	360	80	7/1/2004	130500	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	681.47
58838269	1	N	1	9	58050	57988.34	8/1/2004	7/1/2034	467.09	360	360	90	8/1/2004	64500	1	10000	0	1	9	8	6	7/1/2008	8/1/2008	6	6	1	15	9	467.09
58838590	1	N	1	7.55	106200	105984.42	7/1/2004	6/1/2034	746.21	360	360	90	8/1/2004	118000	1	110000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	746.21
58838632	1	O	6	7.8	327750	327290.5	8/1/2004	7/1/2034	2359.38	360	360	95	7/1/2004	345000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2359.38
58839598	7	O	6	7.7	72000	71734.24	8/1/2004	7/1/2024	588.87	240	240	72.14	8/1/2004	99800	1	10000	0	1	7.7	0	0			0	0	0	0	0	588.87
58839739	1	O	1	7.7	133000	132905.18	9/1/2004	8/1/2034	948.24	360	360	95	8/1/2004	140000	1	0	0	1	7.7	0	0			0	0	0	0	0	948.24
58839754	1	N	6	9.875	69700	69636.4	8/1/2004	7/1/2034	605.24	360	360	85	8/1/2004	82000	1	10000	0	1	9.875	8	6	7/1/2007	8/1/2007	6	6	1	15.875	9.875	605.24
58840216	1	O	8	8.65	70110	70027.34	8/1/2004	7/1/2034	546.56	360	360	90	7/1/2004	77900	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	546.56
58840273	5	O	1	8	148000	147800.71	8/1/2004	7/1/2034	1085.98	360	360	80	8/1/2004	185000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1085.98
58840356	1	O	1	6.35	80000	79775.44	7/1/2004	6/1/2034	497.79	360	360	80	7/1/2004	103000	1	200000	0	1	6.35	8	6	6/1/2006	7/1/2006	6	6	1	12.35	6.35	497.79
58840919	1	O	6	8.9	460750	460234.15	8/1/2004	7/1/2034	3674.2	360	360	95	7/1/2004	485000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	3674.2
58841131	5	O	6	9.55	121600	121259.22	8/1/2004	7/1/2024	1137.45	240	240	80	7/1/2004	152000	1	0	0	1	9.55	0	0			0	0	0	0	0	1137.45
58841495	1	O	1	9.75	66500	66437.69	8/1/2004	7/1/2034	571.34	360	360	70	7/1/2004	95000	1	0	0	1	9.75	8	6.5	7/1/2006	8/1/2006	6	6	1	15.75	9.75	571.34
58841537	1	O	1	5.75	320000	319330.18	8/1/2004	7/1/2034	1867.44	360	360	80	8/1/2004	400000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1867.44
58841933	1	O	1	7.25	181450	181166.05	8/1/2004	7/1/2034	1237.81	360	360	95	8/1/2004	191000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1237.81
58841974	7	O	6	8.55	116450	116309.86	8/1/2004	7/1/2034	899.53	360	360	85	8/1/2004	137000	1	10000	0	1	8.55	0	0			0	0	0	0	0	899.53
58842238	1	O	1	7.2	116000	115816.65	8/1/2004	7/1/2034	787.4	360	360	80	8/1/2004	145000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	787.4
58842451	5	O	1	9.3	85500	85456.14	9/1/2004	8/1/2034	706.49	360	360	90	8/1/2004	95000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	706.49
58842493	1	O	6	9.9	206250	205968.06	7/1/2004	6/1/2034	1794.77	360	360	75	7/1/2004	275000	1	900000	0	1	9.9	8	6	6/1/2007	7/1/2007	6	6	1	15.9	9.9	1794.77
58842691	5	O	1	7.55	130520	130327.59	8/1/2004	7/1/2034	917.09	360	360	80	8/1/2004	163150	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	917.09
58843079	2	O	6	6.75	215000	214628.73	8/1/2004	7/1/2034	1394.49	360	360	71.67	8/1/2004	300000	1	10000	0	2	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1394.49
58843251	2	N	6	11.3	101250	101182.06	8/1/2004	7/1/2034	987.25	360	360	75	7/1/2004	135000	1	0	0	2	11.3	8	6	7/1/2007	8/1/2007	6	6	1	17.3	11.3	987.25
58843517	2	O	6	8.55	112500	112296.18	7/1/2004	6/1/2034	869.02	360	360	75	7/1/2004	150000	1	900000	0	2	8.55	0	0			0	0	0	0	0	869.02
58843533	1	O	1	6.35	111200	110704.98	8/1/2004	7/1/2034	691.93	360	360	80	8/1/2004	139000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	691.93
58843616	5	O	6	8	190000	189744.16	8/1/2004	7/1/2034	1394.16	360	360	82.97	7/1/2004	229000	1	90000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1394.16
58843954	1	O	8	7.45	81700	81577.12	8/1/2004	7/1/2034	568.47	360	360	95	8/1/2004	86000	1	10000	0	1	7.45	0	0			0	0	0	0	0	568.47
58844473	1	O	6	7.15	465000	464257.74	8/1/2004	7/1/2034	3140.65	360	360	94.9	8/1/2004	490000	1	10000	0	1	7.15	0	0			0	0	0	0	0	3140.65
58844796	1	O	6	8.75	50000	49942.24	8/1/2004	7/1/2034	393.36	360	360	67.57	7/1/2004	74000	1	0	0	1	8.75	8	6	7/1/2008	8/1/2008	6	6	1	14.75	8.75	393.36
58845397	1	O	6	6.95	274500	273814.33	7/1/2004	6/1/2034	1817.05	360	360	90	7/1/2004	305000	1	100000	0	1	6.95	8	6	8/1/2006	7/1/2006	6	6	1	12.95	6.95	1817.05
58845470	7	O	6	7.85	88000	87877.86	8/1/2004	7/1/2034	636.54	360	360	88.89	8/1/2004	99000	1	10000	0	1	7.85	0	0			0	0	0	0	0	636.54
58845876	1	O	6	8.6	130500	130265.98	7/1/2004	6/1/2034	1012.7	360	360	90	7/1/2004	145000	1	100000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	1012.7
58846650	1	O	1	7.95	97200	97067.78	8/1/2004	7/1/2034	709.84	360	360	90	8/1/2004	120000	1	10000	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	709.84
58846676	1	O	1	6.65	231120	230713.04	8/1/2004	7/1/2034	1483.71	360	360	80	8/1/2004	289000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1483.71

8809518	2	N		1	8.65	196000	195768.92	8/1/2004	7/1/2034	1527.96	360	360	80	7/1/2004	245000	1	0	0	3	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1527.96
8809997	1	O		6	7.99	435000	434116.72	7/1/2004	6/1/2034	3188.85	360	360	82.86	8/1/2004	525000	1	110000	0	1	7.99	0	0			0	0	0	0	0	0	3188.85
8810839	1	N		1	9.65	232424	232201.58	8/1/2004	7/1/2034	1979.84	360	360	85	7/1/2004	274000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	1979.84
8811092	3	O		1	7.8	67500	67405.35	8/1/2004	7/1/2034	485.92	360	360	90	8/1/2004	75000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	485.92
8811316	1	O		6	8.6	83300	83200.77	8/1/2004	7/1/2034	646.42	360	360	85	7/1/2004	98000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	646.42
8811696	1	O		1	7.35	279000	278571.97	8/1/2004	7/1/2034	1922.24	360	360	90	8/1/2004	310000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1922.24
8812199	1	O		6	7.65	63000	62908.97	8/1/2004	7/1/2034	447	360	360	90	8/1/2004	70000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	447
8812454	1		2	1	6.7	99200	99027.02	8/1/2004	7/1/2034	640.12	360	360	80	8/1/2004	124000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	640.12
8812751	1	N		8	7.35	90000	89792.24	7/1/2004	6/1/2034	620.08	360	360	72	7/1/2004	125000	1	200000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	620.08
8812777	1	O		6	6.99	95900	95742	8/1/2004	7/1/2034	637.39	360	360	70	8/1/2004	137000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	637.39
8812934	1	O		8	12	82950	82878.06	7/1/2004	6/1/2034	853.24	360	360	70	7/1/2004	118500	1	100000	0	1	12	8	6	6/1/2006	7/1/2006	6	6	1	18	12	853.24
8813072	1	O		6	7.45	234000	233848.09	8/1/2004	7/1/2034	1628.16	360	360	94.74	8/1/2004	247000	1	10000	0	1	7.45	0	0			0	0	0	0	0	0	1628.16
8813171	9	O		8	7.8	189000	188601.24	7/1/2004	6/1/2034	1360.56	360	360	90	8/1/2004	210000	1	110000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	1360.56
8813197	1	O		6	8.1	162750	162534.83	8/1/2004	7/1/2034	1205.57	360	360	75	8/1/2004	217000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1205.57
8813239	3	O		6	7.95	84600	84484.94	8/1/2004	7/1/2034	617.82	360	360	90	8/1/2004	94000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	617.82
8813395	2	O		1	8.35	58500	58389.56	7/1/2004	6/1/2034	443.62	360	360	90	7/1/2004	65000	1	300000	0	2	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	443.62
8813890	7	O		6	10.8	60800	60731.44	7/1/2004	6/1/2034	569.85	360	360	80	7/1/2004	76000	1	100000	0	1	10.8	0	0			0	0	0	0	0	0	569.85
8813973	7	O		6	7.4	127415	127221.46	8/1/2004	7/1/2034	882.2	360	360	85	8/1/2004	149900	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	882.2
8814013	1	O		6	7.2	110000	109826.14	8/1/2004	7/1/2034	746.67	360	360	84.62	8/1/2004	130000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	746.67
8814178	1	O		6	7.75	148750	148539.34	8/1/2004	7/1/2034	1065.67	360	360	85	7/1/2004	175000	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1065.67
8814419	1	O		6	9.55	93000	92909.1	8/1/2004	7/1/2034	785.39	360	360	84.9	8/1/2004	98000	1	10000	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	785.39
8814690	1	O		6	5.89	182600	182227.81	8/1/2004	7/1/2034	1081.9	360	360	73.04	7/1/2004	250000	1	0	0	1	5.89	8	6	7/1/2006	8/1/2006	6	6	1	11.89	5.89	1081.9
8814718	1	O		1	8.45	148410	148227.69	8/1/2004	7/1/2034	1135.89	360	360	90	7/1/2004	164900	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1135.89
8815150	1	O		6	7.35	174600	174332.14	8/1/2004	7/1/2034	1202.95	360	360	90	8/1/2004	194000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1202.95
8815754	3	O		6	8.3	400000	399493.31	8/1/2004	7/1/2034	3019.14	360	360	60.61	7/1/2004	660000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	3019.14
8815853	1	O		8	7.6	67500	67351.73	7/1/2004	6/1/2034	476.61	360	360	90	7/1/2004	75000	1	100000	0	1	7.6	8	6	6/1/2007	7/1/2007	6	6	1	13.6	7.6	476.61
8815978	1	O		1	8.7	52700	52607.4	7/1/2004	6/1/2034	412.72	360	360	85	8/1/2004	62000	1	110000	0	1	8.7	8	6	6/1/2006	7/1/2006	6	6	1	14.7	8.7	412.72
8816398	1	O		6	8.688	132300	132066.99	7/1/2004	6/1/2034	1034.96	360	360	90	8/1/2004	147000	1	110000	0	1	8.688	8	6	6/1/2006	7/1/2006	6	6	1	14.688	8.688	1034.96
8816414	1	O		1	8.45	396000	395513.53	8/1/2004	7/1/2034	3030.88	360	360	90	8/1/2004	440000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	3030.88
8816612	1	O		6	8.5	57600	57494.56	7/1/2004	6/1/2034	442.9	360	360	80	7/1/2004	72000	1	200000	0	1	8.5	0	0			0	0	0	0	0	0	442.9
8816737	1	O		6	7.55	52000	51884.64	7/1/2004	6/1/2034	365.38	360	360	59.77	7/1/2004	87000	1	300000	0	1	7.55	0	0			0	0	0	0	0	0	365.38
8816794	1	O		1	9.05	87975	87879.52	8/1/2004	7/1/2034	711.04	360	360	65	7/1/2004	103500	1	0	0	1	9.05	0	0			0	0	0	0	0	0	711.04
8817057	1	O		6	8.6	138700	138451.29	7/1/2004	6/1/2034	1076.33	360	360	95	8/1/2004	146000	1	110000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	1076.33
8817214	5	O		1	6.4	147999	147725.43	8/1/2004	7/1/2034	925.75	360	360	80	7/1/2004	184999	1	0	0	1	6.4	8	4.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	925.75
8817750	1	O		1	6.93	200000	199666.6	8/1/2004	7/1/2034	1321.22	360	360	80	8/1/2004	250000	1	10000	0	1	6.93	8	6	7/1/2006	8/1/2006	6	6	1	12.93	6.93	1321.22
8817933	3	O		6	7.3	162000	161748.98	8/1/2004	7/1/2034	1110.63	360	360	87.57	8/1/2004	185000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1110.63
8818030	1	O		1	10.6	50000	49960.92	8/1/2004	7/1/2034	461.12	360	360	20	8/1/2004	250000	2	10000	0	1	10.6	0	0			0	0	0	0	0	0	461.12
8818139	1	O		6	8.45	96300	96181.69	8/1/2004	7/1/2034	737.06	360	360	90	7/1/2004	107000	1	0	0	1	8.45	0	0			0	0	0	0	0	0	737.06
8818790	5	O		8	5.95	435000	433681.87	7/1/2004	6/1/2034	2594.08	360	360	73.85	7/1/2004	589000	1	200000	0	1	5.95	8	6	6/1/2007	7/1/2007	6	6	1	11.95	5.95	2594.08
8819350	1	O		6	8.55	252000	251696.72	8/1/2004	7/1/2034	1946.6	360	360	80	7/1/2004	315000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1946.6
8819590	5		2	1	8.8	398905	398449.04	8/1/2004	7/1/2034	3152.45	360	360	90	7/1/2004	449000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	3152.45
8819999	7	O		6	6.95	131400	131071.79	7/1/2004	6/1/2034	869.8	360	360	90	8/1/2004	146000	1	110000	0	1	6.95	8	6	6/1/2006	7/1/2006	6	6	1	12.95	6.95	869.8
8820010	1	O		6	6.15	255000	254505.41	8/1/2004	7/1/2034	1553.54	360	360	79.69	7/1/2004	320000	1	0	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1553.54
8820077	1	O		6	6.65	368000	367024.17	7/1/2004	6/1/2034	2362.44	360	360	80	8/1/2004	460000	1	110000	0	1	6.65	8	6	6/1/2006	7/1/2006	6	6	1	12.65	6.65	2362.44
8820234	1	O		1	9.1	155810	155442.87	8/1/2004	7/1/2034	1263.29	360	360	90	8/1/2004	172900	1	0	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1263.29
8820515	3	O		6	5.95	200000	199596.98	8/1/2004	7/1/2034	1192.68	360	360	80	7/1/2004	250000	1	0	0	1	5.95	0	0			0	0	0	0	0	0	1192.68
8820655	3	O		1	6.99	407550	406539.95	7/1/2004	6/1/2034	2708.71	360	360	95	7/1/2004	429000	1	100000	0	1	6.99	8	6	6/1/2006	7/1/2006	6	6	1	12.99	6.99	2708.71
8820754	1	O		6	5.9	91350	91164.14	8/1/2004	7/1/2034	541.84	360	360	87	8/1/2004	105000	1	10000	0	1	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	541.84
8820798	1	O		8	5.6	454000	453022.42	8/1/2004	7/1/2034	2606.32	360	360	75.67	8/1/2004	600000	1	10000	0	1	5.6	0	0			0	0	0	0	0	0	2606.32
8820978	1	O		1	7.8	152000	151679.29	7/1/2004	6/1/2034	1094.21	360	360	95	8/1/2004	160000	1	110000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	1094.21
8821059	3	O		6	5.6	240000	239483.22	8/1/2004	7/1/2034	1377.79	360	360	53.93	8/1/2004	445000	1	10000	0	1	5.6	0	0			0	0	0	0	0	0	1377.79
8821174	1	O		6	6.6	379000	378326.11	8/1/2004	7/1/2034	2420.52	360	360	84.22	7/1/2004	450000	1	0	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2420.52
8821257	5	O		1	12.3	22000	21935.26	7/1/2004	6/1/2024	246.86	240	240	20	8/1/2004	110000	2	110000	0	1	12.3	0	0			0	0	0	0	0	0	246.86
8821273	1	O		1	8.4	423000	422474.98	8/1/2004	7/1/2034	3222.58	360	360	90	8/1/2004	470000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	3222.58
8821539	1	O		1	6.55	253300	252845.21	8/1/2004	7/1/2034	1609.37	360	360	85	7/1/2004	298000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1609.37
8821695	7	O		1	9.05	60375	60342.36	9/1/2004	8/1/2034	487.97	360	360	75	8/1/2004	80500	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	487.97
8821851	3	O		6	7.05	112500	112316.84	8/1/2004	7/1/2034	752.25	360	360	90	8/1/2004	125000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	752.25
8822057	1	N		6	8	174015	174015.37	8/1/2004	7/1/2034	1278.59	360	360	85	7/1/2004	205000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1278.59
8822172	1	O		1	8.15	72250	72155.84	8/1/2004	7/1/2034	537.72	360	360	85	7/1/2004	85000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	537.72
8822370	5	O		6	7.15	342000	341454.08	8/1/2004	7/1/2034	2309.9	360	360	95	8/1/2004	360000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	2309.9
8822495	1	O		1	8.45	119700	119552.94	8/1/2004	7/1/2034	916.16	360	360	95	8/1/2004	126000	1	10000	0	1	8.45	0	0			0	0	0	0	0	0	916.16
8822818	1	O		1	7.8	367650	367134.57	8/1/2004	7/1/2034	2646.61	360	360	95	8/1/2004	387000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	2646.61
8823097	1	O		6	5.45	87300	87106.64	8/1/2004	7/1/2034	492.95	360	360	90	7/1/2004	97000	1	0	0	1	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	492.95
8823337	7	O		1	8.15	80800	80694.46	8/1/2004	7/1/2034	601.36	360	360	80	8/1/2004	101000	1	10000	0	1	8.15	0	0			0	0	0	0	0	0	601.36
8823378	3	O		1	6.6	147250	146988.18	8/1/2004	7/1/2034	940.43	360	360	95	8/1/2004	155000	1	10000	0	1	6.6	8	4.5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	940.43
8823758	7	O		8	8.35	64000	63919.75	8/1/2004	7/1/2034	485.32	360	360	75.29	8/1/2004	85000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	485.32
8823818	7	O		6	7.4	68000	67896.71	8/1/2004	7/1/2034	470.82	360	360	85	8/1/2004	80000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	470.82
8824137	1	O		6	7.9	276300	275920.36	8/1/2004	7/1/2034	2008.17	360	360	90	7/1/2004	307000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2008.17
8824970	1	O		6	8	136800	136522.79	7/1/2004	6/1/2034	1003.79	360	360	90	7/1/2004	152000	1	100000	0	1	8	8	5	6/1/2006	7/1/2006	6	6	1	14	8	1003.79
8825415	1	O		1	8.25	58500	58425.12	8/1/2004	7/1/2034	439.5	360	360	90	8/1/2004	65000	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	439.5
8825498	1	O		6	5.6	248000	247465.98	8/1/2004	7/1/2034	1423.72	360	360	80	7/1/2004	310000	1	0	0	1	5.6	8	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	1423.72
8825530	1	N		6	7.95	175500	175261.29	8/1/2004	7/1/2034	1281.65	360	360	90	7/1/2004	195000	1	0	0	1	7.95	0	0			0	0	0	0	0	0	1281.65
8825951	1	O		6	6.99	51600	51273.17	8/1/2004	7/1/2019	463.51	180	180	70.68	7/1/2004	73000	1	0	0	1	6.99	0	0			0	0	0	0	0	0	463.51
8826470	5	O		6	9.15	266000	265717.29	8/1/2004	7/1/2034	2169.07	360	360	95	8/1/2004	280000	1	10000	0	1	9.15	8	4.5	7/1/2006	8/1/2006	6	6	1	15.15	9.15	2169.07
8826595	1	O		1	7.45	166500	166249.6	8/1/2004	7/1/2034	1158.5	360	360	90	8/1/2004	185000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1158.5
8826751	1	O		1	8.8	76000	75913.13	8/1/2004	7/1/2034	600.61	360	360	95	8/1/2004	80000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0	600.61
8826876	1	O		6	8.85	50200	50114.49	7/1/2004	6/1/2034	398.52	360	360	79.68	7/1/2004	63000	1	200000	0	1	8.85	0	0			0	0	0	0	0	0	398.52

58795790		1	O	6	7.2	118400	118306.71	9/1/2004	8/1/2034	803.69	360	360	80	8/1/2004	148000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	803.69
58795816		1	O	1	7.7	104500	104350.5	8/1/2004	7/1/2034	745.05	360	360	95	8/1/2004	110000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	745.05
58795832		1	O	6	7.9	94500	94304.57	7/1/2004	6/1/2034	686.84	360	360	90	7/1/2004	105000	1	100000	0	1	7.9	8	4.5	8/1/2006	7/1/2006	6	6	1	13.9	7.9	686.84
58795956		2	O	6	7.85	187000	186740.46	8/1/2004	7/1/2034	1352.64	360	360	85	8/1/2004	220000	1	10000	0	2	7.85	0	0			0	0	0	0	0	0	1352.64
58796857		1	O	1	8.7	286900	286650.55	9/1/2004	8/1/2034	1851.31	360	360	95	8/1/2004	302000	1	0	0	1	6.7	8	4.5	8/1/2007	9/1/2007	6	6	1	12.7	6.7	1851.31
58796913		7	O	6	8.35	69600	69468.19	7/1/2004	6/1/2034	527.79	360	360	80	8/1/2004	87000	1	110000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	527.79
58796954		1	O	6	7.05	239700	239112.9	7/1/2004	6/1/2034	1602.79	360	360	85	8/1/2004	282000	1	110000	0	1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	1602.79
58796996		3	O	1	11.15	29380	29369.62	7/1/2004	6/1/2034	283.13	360	360	20	7/1/2004	147500	2	300000	0	1	11.15	0	0			0	0	0	0	0	0	283.13
58797895		1	O	6	10.15	84000	83891.11	7/1/2004	6/1/2034	746.49	360	360	20	7/1/2004	420000	2	200000	0	1	10.15	0	0			0	0	0	0	0	0	746.49
58798018		1	O	1	7.3	100800	100565	7/1/2004	6/1/2034	691.06	360	360	80	7/1/2004	130000	1	200000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	691.06
58798158		1	N	1	8.45	144500	144232.78	7/1/2004	6/1/2034	1105.97	360	360	85	8/1/2004	191000	1	110000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	1105.97
58798273		1	O	6	8.85	198750	198411.49	7/1/2004	6/1/2034	1577.79	360	360	75	7/1/2004	265000	1	290000	0	1	8.85	8	6	6/1/2007	7/1/2007	6	6	1	14.85	8.85	1577.79
58798455		1	O	6	8.25	337500	336849.9	7/1/2004	6/1/2034	2535.53	360	360	90	7/1/2004	375000	1	200000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	2535.53
58798471		1	O	6	8.6	108000	107806.32	7/1/2004	6/1/2034	838.1	360	360	90	7/1/2004	120000	1	100000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	838.1
58798513		3	O	6	8.4	123500	123346.73	8/1/2004	7/1/2034	940.87	360	360	93.92	7/1/2004	131500	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	940.87
58798612		1	O	6	6.89	59500	59347.72	7/1/2004	6/1/2034	391.47	360	360	85	8/1/2004	70000	1	210000	0	1	6.89	8	6	6/1/2006	7/1/2006	6	6	1	12.89	6.89	391.47
58798879		7	D	1	8.95	59250	59184.35	8/1/2004	7/1/2034	474.61	360	360	75	8/1/2004	79000	1	10000	0	1	8.95	0	0			0	0	0	0	0	0	474.61
58798737		1	O	6	7.8	92700	92570.04	8/1/2004	7/1/2034	667.32	360	360	87.45	7/1/2004	106000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	667.32
58798779		1	O	1	8.05	242250	241827.1	8/1/2004	7/1/2034	1786	360	360	95	8/1/2004	255000	1	10000	0	1	8.05	0	0			0	0	0	0	0	0	1786
58798950		3	N	1	8.5	72000	71868.21	7/1/2004	6/1/2034	553.62	360	360	90	8/1/2004	80000	1	210000	0	1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	553.62
58798976		1	O	1	7.5	418500	417876.87	8/1/2004	7/1/2034	2926.22	360	360	90	7/1/2004	465000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2926.22
58799032		1	O	6	9.7	64800	64707.56	7/1/2004	6/1/2034	554.36	360	360	90	7/1/2004	72000	1	100000	0	1	9.7	8	6	6/1/2006	7/1/2006	6	6	1	15.7	9.7	554.36
58799073		2	N	6	9.3	177750	177566.9	8/1/2004	7/1/2034	1468.76	360	360	75	7/1/2004	237000	1	0	0	2	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	1468.76
58799255		1	O	8	6.9	113600	113313.44	7/1/2004	6/1/2034	748.17	360	360	90.16	8/1/2004	126000	1	110000	0	1	6.9	0	0			0	0	0	0	0	0	748.17
58799313		1	O	6	8	253800	253458.26	8/1/2004	7/1/2034	1862.3	360	360	90	7/1/2004	282000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1862.3
58799370		1	O	6	8.4	54500	54432.34	8/1/2004	7/1/2034	415.21	360	360	81.34	8/1/2004	67000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	415.21
58799438		1	O	8	9.5	167000	166751.6	7/1/2004	6/1/2034	1404.23	360	360	70.78	7/1/2004	236000	1	500000	1	1	9.5	8	6	6/1/2006	7/1/2006	6	6	1	15.5	9.5	1404.23
58799594		1	O	6	9.85	69000	68936.69	8/1/2004	7/1/2034	597.9	360	360	89.61	7/1/2004	77000	1	0	0	1	9.85	0	0			0	0	0	0	0	0	597.9
58800277		1	N	1	8.999	246905	246634.19	8/1/2004	7/1/2034	1986.48	360	360	95	8/1/2004	259900	1	10000	0	1	8.999	0	0			0	0	0	0	0	0	1986.48
58800657		1	O	6	6.95	400000	399335.82	8/1/2004	7/1/2034	2647.8	360	360	66.67	8/1/2004	600000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	2647.8
58800913		1	O	C	6.45	261000	260281.39	7/1/2004	6/1/2034	1641.13	360	360	90	7/1/2004	290000	1	200000	0	1	6.45	0	0			0	0	0	0	0	0	1641.13
58801010		1	O	6	6.95	244800	244393.53	8/1/2004	7/1/2034	1620.45	360	360	85	7/1/2004	288000	1	0	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1620.45
58801077		1	O	8	9.85	103500	103357	7/1/2004	6/1/2034	896.84	360	360	90	7/1/2004	115000	1	400000	0	1	9.85	8	6	6/1/2007	7/1/2007	6	6	1	15.85	9.85	896.84
58801697		5	O	6	7.15	313500	312747.12	7/1/2004	6/1/2034	2117.41	360	360	95	7/1/2004	330000	1	100000	0	1	7.15	0	0			0	0	0	0	0	0	2117.41
58801770		1	N	1	8.85	64800	64726.69	8/1/2004	7/1/2034	514.42	360	360	90	8/1/2004	72000	1	10000	0	1	8.85	0	0			0	0	0	0	0	0	514.42
58801879		2	N	1	8.85	77400	77268.18	7/1/2004	6/1/2034	614.45	360	360	90	7/1/2004	86000	1	200000	0	2	8.65	0	0			0	0	0	0	0	0	614.45
58801952		1	O	1	7.6	180500	180236.56	8/1/2004	7/1/2034	1274.47	360	360	95	7/1/2004	190000	1	0	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1274.47
58802190		1	D	1	7.2	73350	73234.05	8/1/2004	7/1/2034	497.9	360	360	90	7/1/2004	81500	1	0	0	1	7.2	8	4.5	7/1/2007	8/1/2007	6	6	1	13.2	7.2	497.9
58802539		3	O	6	7.8	101650	101507.49	8/1/2004	7/1/2034	731.75	360	360	95	8/1/2004	107000	1	10000	0	1	7.8	0	0			0	0	0	0	0	0	731.75
58802992		3	O	6	8.375	157500	157204.25	7/1/2004	6/1/2034	1197.12	360	360	90	8/1/2004	175000	1	110000	0	1	8.375	8	6	6/1/2006	7/1/2006	6	6	1	14.375	8.375	1197.12
58803479		1	N	1	7.8	91800	91671.28	8/1/2004	7/1/2034	660.85	360	360	90	7/1/2004	102000	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	660.85
58803495		1	O	6	9.4	328000	327501.78	7/1/2004	6/1/2034	2734.11	360	360	79.04	7/1/2004	415000	1	200000	0	1	9.4	8	6	6/1/2007	7/1/2007	6	6	1	15.4	9.4	2734.11
58803552		1	O	6	6.1	68000	67799.75	7/1/2004	6/1/2034	412.08	360	360	78.16	7/1/2004	87000	1	100000	0	1	6.1	0	0			0	0	0	0	0	0	412.08
58804055		1	O	C	6.5	137000	136751.61	8/1/2004	7/1/2034	865.94	360	360	63.03	8/1/2004	165000	1	10000	0	1	8.5	8	4.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	865.94
58804238		7	O	1	7.45	96900	96754.26	8/1/2004	7/1/2034	674.23	360	360	85	7/1/2004	114000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	674.23
58804253		1	O	1	9.45	162572	162327.63	7/1/2004	6/1/2034	1361.07	360	360	94.71	7/1/2004	172000	1	900000	0	1	9.45	0	0			0	0	0	0	0	0	1361.07
58804295		1	O	6	10.3	50400	50358	8/1/2004	7/1/2034	453.51	360	360	90	7/1/2004	56000	1	0	0	1	10.3	0	0			0	0	0	0	0	0	453.51
58804519		3	O	1	8.75	88450	88350.14	8/1/2004	7/1/2034	680.11	360	360	95	8/1/2004	91000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	680.11
58804634		1	O	6	7.65	57800	57674.33	7/1/2004	6/1/2034	410.1	360	360	85	8/1/2004	68000	1	110000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	410.1
58804717		1	O	6	11.65	67760	67696.53	7/1/2004	6/1/2034	678.79	360	360	70	7/1/2004	96800	1	200000	0	1	11.65	8	6	6/1/2006	7/1/2006	6	6	1	17.65	11.65	678.79
58804733		3	O	6	7.4	188000	187714.43	8/1/2004	7/1/2034	1301.68	360	360	84.3	8/1/2004	223000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1301.68
58804899		1	N	6	7.55	279000	278381.14	7/1/2004	6/1/2034	1960.37	360	360	90	7/1/2004	310000	1	100000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	1960.37
58804998		1	O	1	10.65	28800	28762.75	7/1/2004	6/1/2034	266.69	360	360	20	8/1/2004	147000	2	110000	0	1	10.65	0	0			0	0	0	0	0	0	266.69
58805177		2	N	1	9.2	84240	84151.38	8/1/2004	7/1/2034	689.98	360	360	90	7/1/2004	93600	1	0	0	2	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	689.98
58805870		1	O	1	7.35	221350	221010.42	8/1/2004	7/1/2034	1525.04	360	360	85	8/1/2004	233000	1	10000	0	1	7.35	0	0			0	0	0	0	0	0	1525.04
58806134		2	O	1	7.8	178000	177750.45	8/1/2004	7/1/2034	1281.37	360	360	89.9	8/1/2004	198000	1	10000	0	2	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1281.37
58806233		1	O	1	9.8	86850	86728.74	7/1/2004	6/1/2034	749.37	360	360	90	7/1/2004	96500	1	300000	0	1	9.8	0	0			0	0	0	0	0	0	749.37
58806399		3	O	1	8.35	67920	67834.82	8/1/2004	7/1/2034	515.05	360	360	80	7/1/2004	85000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	515.05
58806597		1	O	6	5.7	166000	165472.59	7/1/2004	6/1/2034	963.47	360	360	62.68	7/1/2004	264000	1	200000	0	1	5.7	8	6	6/1/2006	7/1/2006	6	6	1	11.7	5.7	963.47
58806639		1	O	6	6.9	68850	68576.03	8/1/2004	7/1/2024	529.67	240	240	85	8/1/2004	81000	1	10000	0	1	6.9	0	0			0	0	0	0	0	0	529.67
58806837		1	O	6	9.3	112100	111984.53	8/1/2004	7/1/2034	926.29	360	360	95	8/1/2004	118000	1	10000	0	1	9.3	0	0			0	0	0	0	0	0	926.29
58806977		7	O	6	7.4	80000	79878.47	8/1/2004	7/1/2034	553.91	360	360	84.21	8/1/2004	95000	1	10000	0	1	7.4	0	0			0	0	0	0	0	0	553.91
58807032		1	N	1	7.8	101250	101108.05	8/1/2004	7/1/2034	728.87	360	360	90	7/1/2004	112500	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	728.87
58807272		2	O	6	8.1	292000	291614.72	8/1/2004	7/1/2034	2162.99	360	360	81.11	8/1/2004	360000	1	10000	0	2	8.1	0	0			0	0	0	0	0	0	2162.99
58807496		1	O	6	6.6	345000	344366.56	8/1/2004	7/1/2034	2203.38	360	360	94.52	8/1/2004	365000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2203.38
58807512		1	N	1	7.85	189000	188604.33	7/1/2004	6/1/2034	1367.11	360	360	90	7/1/2004	210000	1	200000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	1367.11
58807959		1	O	6	7.1	365000	364411.59	8/1/2004	7/1/2034	2452.92	360	360	84.88	8/1/2004	430000	1	10000	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2452.92
58807991		1	O	8	9.275	61300	60822.27	7/1/2004	6/1/2019	631.82	180	180	76.62	8/1/2004	80000	1	110000	0	1	9.275	0	0			0	0	0	0	0	0	631.82
58808270		1	O	6	6.75	93600	93438.37	8/1/2004	7/1/2034	607.09	360	360	80	8/1/2004	117000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	607.09
58808478		3	O	6	11.7	84000	83948.37	8/1/2004	7/1/2034	844.69	360	360	70	7/1/2004	120000	1	0	0	1	11.7	8	6	7/1/2006	8/1/2006	6	6	1	17.7	11.7	844.69
58808759		1	O	6	8	50000	49932.66	8/1/2004	7/1/2034	366.89	360	360	79.37	8/1/2004	63000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	366.89
58808890		1	O	6	6.65	127200	126576.53	7/1/2004	6/1/2034	816.58	360	360	80	7/1/2004	159000	1	200000	0	1	6.65	8	6	6/1/2006	7/1/2006	6	6	1	12.65	6.65	816.58
58809070		1	N	1	8.08	56610	56496.47	7/1/2004	6/1/2034	418.55	360	360	90	7/1/2004	62900	1	200000	0	1	8.08	8	6	6/1/2007	7/1/2007	6	6	1	14.08	8.08	418.55
58809278		1	O	1	7.99	50400	50228.07	8/1/2004	7/1/2024	421.26	240	240	90	8/1/2004	56000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	421.26
58809351		5	O	1	7.8	169005	168763.06	8/1/2004	7/1/2034	1216.62	360	360	95	7/1/2004	177900	1	0	0	1	7.8	8	4.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1216.62
58809435		3	O	6	8	271700	271334.17	8/1/2004	7/1/2034	1993.64	360	360	95	8/1/2004	286000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1993.64
58809450		1	O	6	7.75	185000	184786.32	8/1/2004	7/1/2034	1182.09	360	360	86.84	7/1/2004	190000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1182.09

774836	1	O		6	6.7	240000	239581.49	8/1/2004	7/1/2034	1548.67	360	360	67.27	7/1/2004	275000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1548.67
775057	1	O		1	10.7	83000	82904.36	7/1/2004	6/1/2034	771.68	360	360	20	7/1/2004	420000	2	200000	0	1	10.7	0	0			0	0	0	0	0	0	771.68
775115	1	N		6	7.4	144000	143670.89	7/1/2004	6/1/2034	997.03	360	360	90	7/1/2004	160000	1	100000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	997.03
775552	1	O		1	9.625	148320	148177.31	8/1/2004	7/1/2034	1260.71	360	360	90	7/1/2004	165000	1	0	0	1	9.625	8	6	7/1/2006	8/1/2006	6	6	1	15.625	9.625	1260.71
775651	5	O		6	8.55	84150	83450.36	7/1/2004	6/1/2019	831.13	180	180	64.15	8/1/2004	100000	1	110000	0	1	8.55	0	0			0	0	0	0	0	0	831.13
776873	7	O		1	7.45	140000	139789.45	8/1/2004	7/1/2034	974.12	360	360	73.68	8/1/2004	190000	1	10000	0	1	7.45	0	0			0	0	0	0	0	0	974.12
777210	1	O		6	5.4	75900	75610.78	7/1/2004	6/1/2034	426.21	360	360	55	8/1/2004	138000	1	110000	0	1	5.4	8	6	6/1/2006	7/1/2006	6	6	1	11.4	5.4	426.21
777475	1	O		1	10.1	23200	23169.59	7/1/2004	6/1/2034	205.32	360	360	20	7/1/2004	116000	2	100000	0	1	10.1	0	0			0	0	0	0	0	0	205.32
777715	1	O		6	6.05	85000	84122.47	7/1/2004	6/1/2019	719.58	180	180	73.28	8/1/2004	116000	1	110000	0	1	6.05	0	0			0	0	0	0	0	0	719.58
778291	3	N		1	8.8	53910	53848.37	8/1/2004	7/1/2034	426.04	360	360	90	7/1/2004	59900	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	426.04
778457	1	O		1	8.15	161500	161289.05	8/1/2004	7/1/2034	1201.97	360	360	95	7/1/2004	170000	1	0	0	1	8.15	0	0			0	0	0	0	0	0	1201.97
778739	2	O		1	8.65	419000	419404.94	8/1/2004	7/1/2034	3273.42	360	360	95	8/1/2004	442000	1	10000	0	2	8.65	0	0			0	0	0	0	0	0	3273.42
779018	1	O		6	7.55	337500	337002.48	8/1/2004	7/1/2034	2371.42	360	360	90	8/1/2004	375000	1	10000	0	1	7.55	0	0			0	0	0	0	0	0	2371.42
779158	3	N		1	7.6	245250	244892.07	8/1/2004	7/1/2034	1731.65	360	360	90	8/1/2004	286000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1731.65
779851	1	N		6	9.6	93750	93613.46	7/1/2004	6/1/2034	795.15	360	360	75	7/1/2004	125000	1	200000	0	1	9.6	8	6	6/1/2006	7/1/2006	6	6	1	15.6	9.6	795.15
780016	7	N		6	10.35	72800	72709.58	7/1/2004	6/1/2034	657.78	360	360	80	8/1/2004	91000	1	210000	0	1	10.35	0	0			0	0	0	0	0	0	657.78
780032	1	O		1	7.25	79900	79774.96	8/1/2004	7/1/2034	545.06	360	360	85	8/1/2004	94000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	545.06
780313	1	N		6	8.25	93500	93380.34	8/1/2004	7/1/2034	702.44	360	360	80.6	7/1/2004	116000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	702.44
780636	1	N		1	8.2	76000	75852.09	7/1/2004	6/1/2034	568.3	360	360	80	8/1/2004	95000	1	110000	0	1	8.2	8	6	6/1/2007	7/1/2007	6	6	1	14.2	8.2	568.3
780859	1	O		6	8	423000	422430.45	8/1/2004	7/1/2034	3103.83	360	360	90	7/1/2004	470000	1	0	0	1	8	0	0			0	0	0	0	0	0	3103.83
780974	1	O		8	9.05	82260	82170.72	8/1/2004	7/1/2034	664.85	360	360	90	8/1/2004	91400	1	10000	0	1	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	664.85
781097	1	O		6	11.2	105950	104878.75	8/1/2004	7/1/2034	1025.04	360	360	65	7/1/2004	163000	1	0	0	1	11.2	8	6	7/1/2007	8/1/2007	6	6	1	17.2	11.2	1025.04
781139	2	O		1	7.4	400500	399891.65	8/1/2004	7/1/2034	2772.99	360	360	90	7/1/2004	445000	1	0	0	2	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	2772.99
781535	1	N		6	7.95	51850	51779.46	8/1/2004	7/1/2034	378.66	360	360	85	7/1/2004	61000	1	0	0	1	7.95	0	0			0	0	0	0	0	0	378.66
781576	1	O		1	8.2	73015	72874.72	8/1/2004	7/1/2034	547.2	360	360	85	8/1/2004	85900	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	547.2
782517	1	O		1	5.15	115200	114930.18	8/1/2004	7/1/2034	629.03	360	360	80	8/1/2004	145000	1	10000	0	1	5.15	8	6	7/1/2006	8/1/2006	6	6	1	11.15	5.15	629.03
782814	2	N		1	8.85	76000	75870.56	7/1/2004	6/1/2034	603.33	360	360	95	7/1/2004	80000	1	200000	0	2	8.85	0	0			0	0	0	0	0	0	603.33
783418	2	N		6	6.6	114500	114296.4	8/1/2004	7/1/2034	731.27	360	360	84.81	7/1/2004	135000	1	0	0	2	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	731.27
783994	5	O		1	6.93	123120	122914.75	8/1/2004	7/1/2034	813.35	360	360	80	8/1/2004	154000	1	10000	0	1	6.93	8	6	7/1/2007	8/1/2007	6	6	1	12.93	6.93	813.35
784711	1	O		8	5.55	92000	91800.02	8/1/2004	7/1/2034	525.26	360	360	80	8/1/2004	115000	1	10000	0	1	5.55	8	6	7/1/2006	8/1/2006	6	6	1	11.55	5.55	525.26
784950	1	N		6	8.75	81000	80906.46	8/1/2004	7/1/2034	637.23	360	360	89.01	8/1/2004	91000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	637.23
785056	1	O		6	10.05	68250	68189.99	8/1/2004	7/1/2034	601.47	360	360	92.23	8/1/2004	74000	1	10000	0	1	10.05	0	0			0	0	0	0	0	0	601.47
785114	1	O		a	10.05	66000	65941.98	8/1/2004	7/1/2034	581.64	360	360	75	8/1/2004	88000	1	10000	0	1	10.05	8	6	7/1/2006	8/1/2006	6	6	1	16.05	10.05	581.64
785478	1	O		6	8.6	110000	109868.96	8/1/2004	7/1/2034	853.62	360	360	79.71	8/1/2004	138000	1	10000	0	1	8.6	0	0			0	0	0	0	0	0	853.62
785676	2	N		6	7.45	148500	148276.66	8/1/2004	7/1/2034	1033.26	360	360	90	7/1/2004	165000	1	0	0	2	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1033.26
785734	3		Z	1	7.5	69894	69789.93	8/1/2004	7/1/2034	488.71	360	360	90	7/1/2004	77660	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	488.71
786039	5	O		1	7.45	80750	80628.55	8/1/2004	7/1/2034	561.86	360	360	95	8/1/2004	85000	1	10000	0	1	7.45	0	0			0	0	0	0	0	0	561.86
786294	1	O		6	7.99	193500	193105.56	7/1/2004	6/1/2034	1418.49	360	360	90	7/1/2004	215000	1	100000	0	1	7.99	8	6	6/1/2006	7/1/2006	6	6	1	13.99	7.99	1418.49
786732	2	N		6	9.75	68000	67938.28	8/1/2004	7/1/2034	584.23	360	360	85	7/1/2004	80000	1	0	0	2	9.75	0	0			0	0	0	0	0	0	584.23
786930	1	O		6	10.3	65100	65045.73	8/1/2004	7/1/2034	585.79	360	360	70	8/1/2004	93000	1	10000	0	1	10.3	8	6	7/1/2007	8/1/2007	6	6	1	16.3	10.3	585.79
786955	1	N		1	8	54000	53927.28	8/1/2004	7/1/2034	396.24	360	360	90	8/1/2004	60000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	396.24
787292	1	O		6	6.6	212000	211623.05	8/1/2004	7/1/2034	1353.96	360	360	84.8	8/1/2004	250000	1	10000	0	1	6.6	0	0			0	0	0	0	0	0	1353.96
787912	1	N		1	8.8	238500	238227.38	8/1/2004	7/1/2034	1884.81	360	360	90	7/1/2004	265000	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1884.81
788175	1	N		8	8.25	50150	50085.8	8/1/2004	7/1/2034	376.77	360	360	85	7/1/2004	59000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	376.77
788290	1	O		6	6.55	100000	99729.95	7/1/2004	6/1/2034	635.36	360	360	71.43	7/1/2004	140000	1	100000	0	1	6.55	8	4.5	6/1/2006	7/1/2006	6	6	1	12.55	6.55	635.36
788332	1	O		6	9	160500	160324	8/1/2004	7/1/2034	1291.42	360	360	75	8/1/2004	214000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	1291.42
788357	9	N		1	9.35	93800	93504.59	8/1/2004	7/1/2034	776.82	360	360	90	7/1/2004	110000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	776.82
788498	7	O		6	6.95	132600	132379.62	8/1/2004	7/1/2034	877.75	360	360	85	8/1/2004	156000	1	10000	0	1	6.95	0	0			0	0	0	0	0	0	877.75
788811	1	O		1	5.15	240000	239154.98	7/1/2004	6/1/2034	1310.47	360	360	80	8/1/2004	300000	1	110000	0	1	5.15	8	6	6/1/2007	7/1/2007	6	6	1	11.15	5.15	1310.47
789033	2	O		1	6.4	127800	127444.71	7/1/2004	6/1/2034	799.4	360	360	90	8/1/2004	142800	1	110000	0	2	6.4	8	4.5	6/1/2006	7/1/2006	6	6	1	12.4	6.4	799.4
789074	2	O		1	6.8	480000	479179.18	8/1/2004	7/1/2034	3129.25	360	360	80	7/1/2004	600000	1	0	0	2	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	3129.25
789090	2	O		6	6.25	263500	262492.06	7/1/2004	6/1/2034	1622.42	360	360	85	7/1/2004	310000	1	100000	0	3	6.25	0	0			0	0	0	0	0	0	1622.42
789132	1	O		6	8.1	80000	79894.44	8/1/2004	7/1/2034	592.6	360	360	88.89	7/1/2004	90000	1	0	0	1	8.1	0	0			0	0	0	0	0	0	592.6
789298	3	N		8	8.25	172550	172217.01	7/1/2004	6/1/2034	1296.32	360	360	85	7/1/2004	203000	1	400000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	1296.32
790072	1	O		6	6.65	233000	232064.17	8/1/2004	7/1/2024	1757.83	240	240	64.51	7/1/2004	275700	1	0	0	1	6.65	0	0			0	0	0	0	0	0	1757.83
790071	1	O		6	7.2	80750	80557.96	7/1/2004	6/1/2034	548.13	360	360	85	7/1/2004	95000	1	100000	0	1	7.2	0	0			0	0	0	0	0	0	548.13
790254	1	N		6	6.8	199750	199408.41	8/1/2004	7/1/2034	1302.23	360	360	85	7/1/2004	235000	1	0	0	1	6.8	0	0			0	0	0	0	0	0	1302.23
790379	1	O		6	5.75	540000	538300.46	7/1/2004	6/1/2034	3151.3	360	360	90	7/1/2004	600000	1	100000	0	1	5.75	8	6	6/1/2006	7/1/2006	6	6	1	11.75	5.75	3151.3
790536	7	O		6	7.5	137600	137395.12	8/1/2004	7/1/2034	962.12	360	360	80	8/1/2004	172000	1	10000	0	1	7.5	0	0			0	0	0	0	0	0	962.12
790593	1	O		6	6.85	186300	185984.53	8/1/2004	7/1/2034	1220.75	360	360	90	7/1/2004	207000	1	0	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1220.75
790650	1	N		1	6.8	102600	102336.07	7/1/2004	6/1/2034	668.88	360	360	90	7/1/2004	114000	1	100000	0	1	6.8	8	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	668.88
790692	1	O		6	6.95	150000	149729.77	8/1/2004	7/1/2034	992.93	360	360	75.76	8/1/2004	198000	1	10000	0	1	6.95	0	0			0	0	0	0	0	0	992.93
791138	1	O		6	6.49	500000	498633.96	7/1/2004	6/1/2034	3157.06	360	360	89.29	7/1/2004	560000	1	200000	0	1	6.49	0	0			0	0	0	0	0	0	3157.06
791278	1	O		1	6.8	141600	141235.76	7/1/2004	6/1/2034	923.13	360	360	80	8/1/2004	177000	1	110000	0	1	6.8	8	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	923.13
791419	3	O		6	11.45	159250	158994.14	7/1/2004	6/1/2034	1570.97	360	360	65	7/1/2004	245000	1	100000	0	1	11.45	8	6	6/1/2006	7/1/2006	6	6	1	17.45	11.45	1570.97
791450	1	O		6	7.05	193800	193484.47	8/1/2004	7/1/2034	1295.88	360	360	95	8/1/2004	204000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1295.88
792456	1	O		6	8.25	67500	67369.97	7/1/2004	6/1/2034	507.11	360	360	90	7/1/2004	75000	1	900000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	507.11
792656	3	O		1	6.75	78200	77996.07	7/1/2004	6/1/2034	507.21	360	360	85	8/1/2004	92000	1	110000	0	1	6.75	8	6	6/1/2007	7/1/2007	6	6	1	12.75	6.75	507.21
792771	1	N		1	7.8	116910	116746.08	8/1/2004	7/1/2034	841.61	360	360	90	8/1/2004	132000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	841.61
792839	7	O		6	7.05	66000	65838.34	7/1/2004	6/1/2034	441.32	360	360	79.52	7/1/2004	83000	1	100000	0	1	7.05	0	0			0	0	0	0	0	0	441.32
793357	1	O		1	9	63900	63794.48	7/1/2004	6/1/2034	514.16	360	360	90	7/1/2004	71000	1	200000	0	1	9	8	6	6/1/2007	7/1/2007	6	6	1	15	9	514.16
794058	2	N		6	6.4	192000	191645.1	8/1/2004	7/1/2034	1200.98	360	360	80	8/1/2004	240000	1	10000	0	3	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1200.98
794199	1	O		6	7.65	265500	265116.36	8/1/2004	7/1/2034	1883.77	360	360	90	8/1/2004	295000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1883.77
794595	1	N		1	7.5	130500	130207.62	7/1/2004	6/1/2034	912.48	360	360	90	7/1/2004	145000	1	200000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	912.48
794918	1	O		6	11.45	68800	68732.66	7/1/2004	6/1/2034	678.7	360	360	20	7/1/2004	344000	2	300000	0	1	11.45	0	0			0	0	0	0	0	0	678.7
795097	7	O		6	8.15	65250	65164.77	8/1/2004	7/1/2034	485.63	360	360	75	8/1/2004	87000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	485.63
795519	1	N		6	6.75	365500	364868.84	8/1/2004	7/1/2034	2370.63	360	360	68.07	7/1/2004	415000	1	0	0	1	6.75	0	0			0	0	0	0	0	0	2370.63

58753195	1	O		6	8.75	71550	71425.59	7/1/2004	6/1/2034	582.89	360	360	90	8/1/2004	79500	1	110000	0	1	8.75	8	8	6/1/2007	7/1/2007	6	6	1	14.75	8.75	582.89
58753492	1	O		6	7.7	67500	67403.45	8/1/2004	7/1/2034	481.25	360	360	90	8/1/2004	75000	1	10000	0	1	7.7	0	0			0	0	0	0	0	481.25
58753773	1	O		6	9	86400	86259.35	8/1/2004	7/1/2034	695.2	360	360	88.18	8/1/2004	98000	1	10000	0	1	9	8	8	7/1/2007	8/1/2007	6	6	1	15	9	695.2
58753914	3		2	1	7.1	495000	493799.49	7/1/2004	6/1/2034	3326.56	360	360	90	7/1/2004	550000	1	200000	0	1	7.1	8	6	6/1/2007	7/1/2007	6	6	1	13.1	7.1	3326.56
58754110	1	N		1	8.25	119700	119546.81	8/1/2004	7/1/2034	899.27	360	360	90	7/1/2004	133000	1	0	0	1	8.25	8	6.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	899.27
58754771	2	O		6	8.2	405000	404222	8/1/2004	7/1/2034	2480.5	360	360	88.04	8/1/2004	460000	1	10000	0	2	8.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	8.2	2480.5
58754797	7	O		1	8.35	86568	86459.44	8/1/2004	7/1/2034	656.46	360	360	77.66	8/1/2004	111500	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	656.46
58754854	1	O		6	8.05	148000	147802.73	8/1/2004	7/1/2034	1091.14	360	360	80	7/1/2004	185000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1091.14
58754912	1	O		1	8.4	203775	203648.99	9/1/2004	8/1/2034	1552.44	360	360	95	8/1/2004	214500	1	0	0	1	8.4	0	0			0	0	0	0	0	1552.44
58755081	1	O		6	10.7	200200	200046.94	8/1/2004	7/1/2034	1861.31	360	360	70	8/1/2004	286000	1	10000	0	1	10.7	8	6	7/1/2006	8/1/2006	6	6	1	16.7	10.7	1861.31
58755190	3	O		1	7.99	151525	151320.55	8/1/2004	7/1/2034	1110.79	360	360	95	8/1/2004	159500	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1110.79
58755554	1	O		6	6.99	297500	297099.89	8/1/2004	7/1/2034	1977.28	360	360	85	7/1/2004	350000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1977.28
58755570	1	N		6	8.85	157500	157231.78	7/1/2004	6/1/2034	1250.32	360	360	90	7/1/2004	175000	1	200000	0	1	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	1250.32
58756073	3	N		1	8.5	73000	72866.37	7/1/2004	6/1/2034	561.31	360	360	89.02	8/1/2004	82000	1	210000	0	1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	561.31
58756552	1	O		1	8.45	139500	139328.62	8/1/2004	7/1/2034	1067.7	360	360	90	8/1/2004	155000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1067.7
58756651	1	N		1	8.25	108000	107881.79	8/1/2004	7/1/2034	811.37	360	360	90	7/1/2004	120000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	811.37
58757196	5		2	1	5.8	252000	251477.5	8/1/2004	7/1/2034	1478.62	360	360	90	8/1/2004	290000	1	10000	0	1	5.8	6	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	1478.62
58757477	1	O		6	8.925	59500	59378.07	7/1/2004	6/1/2034	475.55	360	360	85	7/1/2004	70000	1	400000	0	1	8.925	8	6	6/1/2006	7/1/2006	6	6	1	14.925	8.925	475.55
58758335	1	N		1	8.25	118800	118647.96	8/1/2004	7/1/2034	892.51	360	360	90	7/1/2004	132500	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	892.51
58758657	1	O		6	7.35	130000	129800.55	8/1/2004	7/1/2034	895.67	360	360	81.25	8/1/2004	160000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	895.67
58758731	1	N		6	6.4	100000	99377.59	7/1/2004	6/1/2024	739.7	240	240	78.05	7/1/2004	131500	1	200000	0	1	6.4	0	0			0	0	0	0	0	739.7
58758871	1	O		1	7.99	440100	439506.21	8/1/2004	7/1/2034	3226.24	360	360	90	8/1/2004	489000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	3226.24
58758358	1	O		1	8.45	171000	170683.78	7/1/2004	6/1/2034	1308.79	360	360	90	7/1/2004	190000	1	200000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	1308.79
58759094	7	O		1	6.55	236000	235361.58	7/1/2004	6/1/2034	1499.45	360	360	80	8/1/2004	295000	1	110000	0	1	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	1499.45
58760133	5	O		6	6.85	148477	147525.13	8/1/2004	7/1/2019	1322.14	180	180	67.08	8/1/2004	170500	1	10000	0	1	6.85	0	0			0	0	0	0	0	1322.14
58760257	7	O		6	7.8	74625	74520.36	8/1/2004	7/1/2034	537.21	360	360	75	8/1/2004	99500	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	537.21
58760289	7	O		6	8.65	116450	116141.57	7/1/2004	6/1/2034	747.57	360	360	85	8/1/2004	137000	1	110000	0	1	8.65	0	0			0	0	0	0	0	747.57
58760356	7	O		1	7.75	120000	119830.05	8/1/2004	7/1/2034	859.7	360	360	80	8/1/2004	150000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	859.7
58760455	2	N		1	6.8	50400	50270.33	7/1/2004	6/1/2034	328.58	360	360	80	8/1/2004	63000	1	110000	0	2	6.8	8	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	328.58
58760679	1	O		8	6.75	88800	88646.65	8/1/2004	7/1/2034	575.96	360	360	80	7/1/2004	111000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	575.96
58760695	1	N		6	7.7	128350	128166.39	8/1/2004	7/1/2034	915.09	360	360	85	8/1/2004	151000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	915.09
58761933	1	O		6	7.8	55000	54883.96	7/1/2004	6/1/2034	395.93	360	360	78.57	8/1/2004	70000	1	110000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	395.93
58762014	5	O		6	7.15	166250	165984.61	8/1/2004	7/1/2034	1122.87	360	360	95	8/1/2004	175000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1122.87
58762139	1	O		1	9.5	361000	360643.45	8/1/2004	7/1/2034	3035.49	360	360	95	7/1/2004	380000	1	0	0	1	9.5	0	0			0	0	0	0	0	3035.49
58762154	1	O		1	6.2	176000	175661.89	8/1/2004	7/1/2034	1077.95	360	360	80	8/1/2004	220000	1	10000	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1077.95
58762196	1	N		1	7.3	87550	87414.34	8/1/2004	7/1/2034	600.22	360	360	85	7/1/2004	103000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	600.22
58762659	1	O		1	9.3	104000	103892.67	8/1/2004	7/1/2034	859.36	360	360	80	8/1/2004	130000	1	10000	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	859.36
58762816	1	O		8	8.6	62700	62348.84	7/1/2004	6/1/2024	548.11	240	240	95	7/1/2004	66000	1	100000	0	1	8.6	0	0			0	0	0	0	0	548.11
58763079	1	O		1	7.99	157500	157267.49	8/1/2004	7/1/2034	1154.59	360	360	90	8/1/2004	175000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1154.59
58763293	7	N		1	7.75	150400	150079.47	7/1/2004	6/1/2034	1077.49	360	360	80	7/1/2004	188000	1	200000	0	1	7.75	5	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	1077.49
58763350	5	O		6	7.8	135000	134810.73	8/1/2004	7/1/2034	971.83	360	360	90	8/1/2004	150000	1	10000	0	1	7.8	0	0			0	0	0	0	0	971.83
58763632	1	O		6	10.05	72450	72386.31	8/1/2004	7/1/2034	638.48	360	360	90	8/1/2004	80500	1	10000	0	1	10.05	8	6	7/1/2007	8/1/2007	6	6	1	16.05	10.05	638.48
58764010	1	O		6	7.85	113050	112893.08	8/1/2004	7/1/2034	817.74	360	360	95	7/1/2004	119000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	817.74
58764176	5	O		6	9.7	241500	241271.32	8/1/2004	7/1/2034	2066	360	360	70	8/1/2004	345000	1	10000	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	2066
58764978	1	N		1	8.15	65880	65750.47	7/1/2004	6/1/2034	490.32	360	360	90	8/1/2004	73200	1	310000	0	1	8.15	0	0			0	0	0	0	0	490.32
58765371	1	O		6	10.75	252200	252009.25	8/1/2004	7/1/2034	2354.24	360	360	65	8/1/2004	388000	1	10000	0	1	10.75	8	6	7/1/2007	8/1/2007	6	6	1	16.75	10.75	2354.24
58765959	3	O		1	9.7	30583	30539.37	7/1/2004	6/1/2034	261.64	360	360	17	8/1/2004	179900	2	110000	0	1	9.7	0	0			0	0	0	0	0	261.64
58766437	1	O		1	7.25	171200	170932.08	8/1/2004	7/1/2034	1167.89	360	360	80	7/1/2004	214000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1167.89
58766619	1	N		1	7.99	207900	207619.5	8/1/2004	7/1/2034	1524.05	360	360	90	7/1/2004	231000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1524.05
58766650	3	O		6	7.1	374500	373591.74	7/1/2004	6/1/2034	2516.76	360	360	69.17	8/1/2004	420000	1	210000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	2516.76
58766817	1	O		1	8.65	72200	72071.85	7/1/2004	6/1/2034	562.85	360	360	95	7/1/2004	76000	1	100000	0	1	8.65	0	0			0	0	0	0	0	562.85
58766916	1	O		6	6.25	323100	322485.25	8/1/2004	7/1/2034	1989.39	360	360	89.75	8/1/2004	360000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1989.39
58767252	1	O		6	7.05	142500	142150.82	7/1/2004	6/1/2034	952.85	360	360	95	8/1/2004	150000	1	110000	0	1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	952.85
58767450	1	N		1	8.75	62100	61992	7/1/2004	6/1/2034	488.55	360	360	90	7/1/2004	69000	1	400000	0	1	8.75	8	6	6/1/2006	7/1/2006	6	6	1	14.75	8.75	488.55
58767716	7	O		6	7.45	130900	130703.11	8/1/2004	7/1/2034	910.8	360	360	85	8/1/2004	154000	1	10000	0	1	7.45	0	0			0	0	0	0	0	910.8
58767773	2	O		1	8.95	146200	146037.99	8/1/2004	7/1/2034	1171.11	360	360	67.54	7/1/2004	175900	1	0	0	2	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1171.11
58767815	1	O		6	8.5	125600	125257.51	7/1/2004	6/1/2034	793.88	360	360	80	8/1/2004	157000	1	110000	0	1	8.5	0	0			0	0	0	0	0	793.88
58768011	1	N		1	8.5	52020	51956.75	8/1/2004	7/1/2034	399.99	360	360	90	7/1/2004	58900	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	399.99
58768474	1	O		6	7.3	90525	90384.72	8/1/2004	7/1/2034	620.62	360	360	85	7/1/2004	106500	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	620.62
58768714	1	O		6	10.1	72000	71937.38	8/1/2004	7/1/2034	637.18	360	360	88.89	8/1/2004	81000	1	10000	0	1	10.1	0	0			0	0	0	0	0	637.18
58768771	1	N		1	10.1	58500	58423.06	7/1/2004	6/1/2034	517.71	360	360	90	7/1/2004	65000	1	200000	0	1	10.1	0	0			0	0	0	0	0	517.71
58769159	1	N		6	9.15	54000	53913.57	7/1/2004	6/1/2034	440.34	360	360	90	7/1/2004	60000	1	200000	0	1	9.15	0	0			0	0	0	0	0	440.34
58769738	1	N		6	8.45	53550	53483.89	8/1/2004	7/1/2034	409.86	360	360	83.67	8/1/2004	64000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	409.86
58770215	7	O		8	6.6	69750	69625.97	8/1/2004	7/1/2034	445.47	360	360	75	8/1/2004	93000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	445.47
58770991	1	O		6	9.5	71200	71129.68	8/1/2004	7/1/2034	598.69	360	360	80	8/1/2004	89000	1	10000	0	1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	598.69
58771031	1	O		1	8.2	332512	331864.96	7/1/2004	6/1/2034	2486.38	360	360	85	7/1/2004	391191	1	200000	0	1	8.2	8	6	6/1/2006	7/1/2006	6	6	1	14.2	8.2	2486.38
58772096	1	O		1	9.75	52000	51926.59	7/1/2004	6/1/2034	446.77	360	360	20	8/1/2004	303800	2	210000	0	1	9.75	0	0			0	0	0	0	0	446.77
58772310	3	O		1	7.1	155790	155538.86	8/1/2004	7/1/2034	1046.96	360	360	95	8/1/2004	163990	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1046.96
58772377	1	O		6	6.75	304100	303310.09	7/1/2004	6/1/2034	1972.39	360	360	89.44	8/1/2004	340000	1	110000	0	1	6.75	0	0			0	0	0	0	0	1972.39
58773052	1	N		6	9.9	72750	72650.53	7/1/2004	6/1/2034	633.07	360	360	75	8/1/2004	97000	1	110000	0	1	9.9	8	6	6/1/2006	7/1/2006	6	6	1	15.9	9.9	633.07
58773151	1	O		1	8.15	284750	284378.1	8/1/2004	7/1/2034	2119.25	360	360	85	7/1/2004	335000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2119.25
58773292	5	N		1	8.1	171000	170774.38	8/1/2004	7/1/2034	1266.68	360	360	95	8/1/2004	180000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1266.68
58773938	1	O		1	5.99	374400	373651.26	8/1/2004	7/1/2034	2242.32	360	360	80	8/1/2004	468000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	2242.32
58774233	2	N		6	7.55	55000	54877.98	7/1/2004	6/1/2034	386.46	360	360	57.29	7/1/2004	96000	1	100000	0	2	7.55	0	0			0	0	0	0	0	386.46
58774290	3	O		1	7.8	246050	245705.03	8/1/2004	7/1/2034	1771.25	360	360	95	7/1/2004	275000	1	0	0	1	7.8	8	4.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1771.25
58774654	2	N		1	7.45	114750	114577.42	8/1/2004	7/1/2034	798.43	360	360	85	7/1/2004	135000	1	0	0	3	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	798.43
58774670	1	O		1	5.9	92800	92516.09	7/1/2004	6/1/2034	550.44	360	360	80	8/1/2004	116000	1	110000	0	1	5.9	8	6	6/1/2007	7/1/2007	6	6	1	11.9	5.9	550.44

732017	3 N		1	8.5	138212	136046.37	8/1/2004	7/1/2034	1047.36	360	360	85	7/1/2004	160250	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1047.36
732033	1 O		1	6.3	107200	106997.99	8/1/2004	7/1/2034	663.54	360	360	80	8/1/2004	134000	1	10000	0	1	6.3	8	6	7/1/2007	8/1/2007	6	6	1	12.3	6.3	663.54
732678	1 O		6	8.25	135920	135706.63	8/1/2004	7/1/2034	1021.13	360	360	80	9/1/2004	169900	1	11000	0	1	8.25	8	4.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1021.13
732710	1 N		1	8.65	111600	111468.43	8/1/2004	7/1/2034	870	360	360	90	7/1/2004	124000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	870
732819	1 O		8	8.9	180000	179696.59	7/1/2004	6/1/2034	1435.39	360	360	80	7/1/2004	225000	1	100000	0	1	8.9	0	0			0	0	0	0	0	1435.39
733072	3 O		1	9.7	337139	336819.77	8/1/2004	7/1/2034	2884.18	360	360	90	7/1/2004	374599	1	0	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	2884.18
733254	5 O		8	8.5	99950	99783.53	7/1/2004	6/1/2034	699.33	360	360	85	8/1/2004	107000	1	110000	0	1	8.5	8	6	6/1/2007	7/1/2007	6	6	1	14.5	8.5	699.33
733858	1 N		1	8.75	50400	50341.79	8/1/2004	7/1/2034	396.5	360	360	90	8/1/2004	56000	1	10000	0	1	8.75	0	0			0	0	0	0	0	396.5
734252	1 O		6	7.45	435000	434345.8	8/1/2004	7/1/2034	3026.71	360	360	87	8/1/2004	500000	1	10000	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	3026.71
734633	1 N		1	5.95	71900	71755.11	8/1/2004	7/1/2034	428.77	360	360	79.89	8/1/2004	90000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	428.77
734773	7 O		1	6.85	75200	75065.37	8/1/2004	7/1/2034	492.76	360	360	80	8/1/2004	94000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	492.76
735614	1 O		6	8.45	240000	239556.19	7/1/2004	6/1/2034	1836.9	360	360	75	7/1/2004	320000	1	100000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	1836.9
735697	1 O		6	9.15	84000	83910.72	8/1/2004	7/1/2034	684.97	360	360	79.25	8/1/2004	106000	1	10000	0	1	9.15	0	0			0	0	0	0	0	684.97
736034	1 N		1	8.2	90000	89883.64	8/1/2004	7/1/2034	672.98	360	360	90	7/1/2004	100000	1	0	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	672.98
736273	1 O		1	8.65	270000	269681.68	8/1/2004	7/1/2034	2104.84	360	360	90	7/1/2004	300000	1	0	0	1	8.65	0	0			0	0	0	0	0	2104.84
736695	1 O		6	8.45	171000	170789.93	8/1/2004	7/1/2034	1308.79	360	360	91.44	7/1/2004	187000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1308.79
737156	1 O		6	8.3	70000	69866.53	7/1/2004	6/1/2034	528.35	360	360	70	8/1/2004	100000	1	110000	0	1	8.3	0	0			0	0	0	0	0	528.35
737594	5 O		6	7.7	247000	246646.67	8/1/2004	7/1/2034	1761.02	360	360	95	8/1/2004	260000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1761.02
737693	1 O		6	9	104500	104385.39	8/1/2004	7/1/2034	840.84	360	360	95	8/1/2004	110000	1	10000	0	1	9	0	0			0	0	0	0	0	840.84
737776	7 O		6	6.25	198750	198181.3	7/1/2004	6/1/2034	1223.74	360	360	75	8/1/2004	265000	1	110000	0	1	6.25	0	0			0	0	0	0	0	1223.74
737891	1 O		6	7.05	86400	85580.96	7/1/2004	6/1/2019	779.01	180	180	90	7/1/2004	96000	1	100000	0	1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	779.01
737974	1 O		1	6.95	96800	96556.19	7/1/2004	6/1/2034	640.77	360	360	80	6/1/2004	121000	1	110000	0	1	6.95	8	6	6/1/2006	7/1/2006	6	6	1	12.95	6.95	640.77
738196	5 O		1	10.35	36740	36694.34	7/1/2004	6/1/2034	331.97	360	360	20	7/1/2004	184000	2	200000	0	1	10.35	0	0			0	0	0	0	0	331.97
738394	1 N		6	10.25	51000	50957.03	8/1/2004	7/1/2034	457.02	360	360	85	8/1/2004	60000	1	10000	0	1	10.25	8	6	7/1/2006	8/1/2006	6	6	1	16.25	10.25	457.02
738675	1 O		1	8.6	310000	309630.73	8/1/2004	7/1/2034	2405.64	360	360	86.11	7/1/2004	405000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	2405.64
738758	1 O		6	6.65	134000	133764.03	8/1/2004	7/1/2034	860.24	360	360	78.82	7/1/2004	170000	1	0	0	1	6.65	0	0			0	0	0	0	0	860.24
738790	1 O		6	8.55	229500	229223.8	8/1/2004	7/1/2034	1772.8	360	360	90	8/1/2004	255000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1772.8
739590	1 O		1	7.65	81320	81140.83	7/1/2004	6/1/2034	576.98	360	360	95	8/1/2004	85600	1	210000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	576.98
740036	1 O		6	8.35	138600	138426.2	8/1/2004	7/1/2034	1051.02	360	360	90	8/1/2004	154000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	1051.02
740275	1 O		8	6.45	59700	59330.61	7/1/2004	6/1/2024	443.36	240	240	87.79	8/1/2004	68000	1	110000	0	1	6.45	0	0			0	0	0	0	0	443.36
740333	5 O		1	7.35	150007	149653.1	7/1/2004	6/1/2034	1033.51	360	360	90	9/1/2004	166675	1	111000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	1033.51
740432	1 O		1	7.65	50150	50040.94	7/1/2004	6/1/2034	355.83	360	360	85	7/1/2004	62000	1	200000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	355.83
740598	5 O		6	5.45	340000	339246.95	8/1/2004	7/1/2034	1919.84	360	360	61.82	8/1/2004	550000	1	10000	0	1	5.45	0	0			0	0	0	0	0	1919.84
740671	2 N		6	5.6	148000	147681.31	8/1/2004	7/1/2034	849.64	360	360	80	8/1/2004	185000	1	10000	0	2	5.6	0	0			0	0	0	0	0	849.64
740879	2 N		1	8.038	190800	190545.05	8/1/2004	7/1/2034	1405.09	360	360	90	7/1/2004	212000	1	0	0	2	8.038	8	6	7/1/2007	8/1/2007	6	6	1	14.038	8.038	1405.09
740994	2 N		1	9.55	110500	110392	8/1/2004	7/1/2034	933.18	360	360	85	7/1/2004	130000	1	0	0	3	9.55	0	0			0	0	0	0	0	933.18
741034	5 O		6	5.6	369750	368953.83	8/1/2004	7/1/2034	2122.66	360	360	85	7/1/2004	435000	1	0	0	1	5.6	0	0			0	0	0	0	0	2122.66
741273	1 O		6	8.7	120000	119788.86	7/1/2004	6/1/2034	939.76	360	360	80	7/1/2004	150000	1	100000	0	1	8.7	0	0			0	0	0	0	0	939.76
741877	7 O		6	8.45	170000	169791.15	8/1/2004	7/1/2034	1301.14	360	360	77.98	8/1/2004	218000	1	10000	0	1	8.45	0	0			0	0	0	0	0	1301.14
742198	5 O		1	8.8	185843	185737.18	9/1/2004	8/1/2034	1468.67	360	360	95	8/1/2004	195625	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1468.67
742339	1 O		6	7.85	125400	125209.95	8/1/2004	7/1/2034	907.07	360	360	95	8/1/2004	132000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	907.07
742412	1 O		6	5.75	280000	279413.92	8/1/2004	7/1/2034	1634.01	360	360	80	8/1/2004	350000	1	10000	0	1	5.75	0	0			0	0	0	0	0	1634.01
742693	3 O		6	8.3	123750	123593.24	8/1/2004	7/1/2034	934.05	360	360	75	8/1/2004	165000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	934.05
743394	1 O		6	9.4	228000	227653.66	7/1/2004	6/1/2034	1900.54	360	360	75	9/1/2004	304000	1	111000	0	1	9.4	8	6	6/1/2006	7/1/2006	6	6	1	15.4	9.4	1900.54
743857	1 O		6	9.85	71825	71725.76	7/1/2004	6/1/2034	622.37	360	360	85	8/1/2004	84500	1	110000	0	1	9.85	0	0			0	0	0	0	0	622.37
744699	1 O		6	5.9	400000	399186.24	8/1/2004	7/1/2034	2372.55	360	360	75.47	8/1/2004	530000	1	10000	0	1	5.9	0	0			0	0	0	0	0	2372.55
744715	1 O		1	8.65	267900	267584.15	8/1/2004	7/1/2034	2088.47	360	360	95	8/1/2004	282000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	2088.47
745458	1 O		8	7.7	123750	123572.98	8/1/2004	7/1/2034	882.29	360	360	75	8/1/2004	165000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	882.29
745811	2 O		6	8.5	56000	55897.48	7/1/2004	6/1/2034	430.6	360	360	80	8/1/2004	70000	1	110000	0	2	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	430.6
746132	1 O		8	6.75	139900	139024.13	8/1/2004	7/1/2034	907.39	360	360	79.94	7/1/2004	175000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	907.39
746975	1 O		6	10.4	52000	51957.57	8/1/2004	7/1/2034	471.79	360	360	51.79	8/1/2004	100400	1	10000	0	1	10.4	8	6	7/1/2006	8/1/2006	6	6	1	16.4	10.4	471.79
747015	5 O		6	7.6	76000	75590.68	7/1/2004	6/1/2024	616.91	240	240	80	8/1/2004	95000	1	110000	0	1	7.6	0	0			0	0	0	0	0	616.91
747130	2 O		1	8.05	304500	304094.14	8/1/2004	7/1/2034	2244.94	360	360	70	7/1/2004	435000	1	0	0	2	8.05	0	0			0	0	0	0	0	2244.94
747379	1 O		6	7.9	110500	110346.18	8/1/2004	7/1/2034	803.12	360	360	85	8/1/2004	130000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	803.12
748138	1 O		1	9.65	23200	23166.55	7/1/2004	6/1/2034	197.63	360	360	20	8/1/2004	117000	2	110000	0	1	9.65	0	0			0	0	0	0	0	197.63
748310	1 O		6	5.85	236000	235515.28	8/1/2004	7/1/2034	1392.27	360	360	80	8/1/2004	295000	1	10000	0	1	5.85	0	0			0	0	0	0	0	1392.27
748435	1 O		6	7.85	81750	81610.61	8/1/2004	7/1/2034	446.66	360	360	95	8/1/2004	65000	1	10000	0	1	7.85	3	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	446.66
748674	1 O		6	9.25	176400	176123.53	7/1/2004	6/1/2034	1451.2	360	360	90	8/1/2004	196000	1	110000	0	1	9.25	8	6	6/1/2006	7/1/2006	6	6	1	15.25	9.25	1451.2
749094	1	2	1	8.1	60975	60894.53	8/1/2004	7/1/2034	451.68	360	360	84.69	8/1/2004	73500	1	10000	0	1	8.1	0	0			0	0	0	0	0	451.68
749136	: N		1	7.4	207000	206685.57	8/1/2004	7/1/2034	1433.23	360	360	90	7/1/2004	230000	1	0	0	1	7.4	0	0			0	0	0	0	0	1433.23
749151	1 O		1	10.95	33800	33573.9	7/1/2004	6/1/2019	383.11	180	180	20	7/1/2004	170000	2	100000	0	1	10.95	0	0			0	0	0	0	0	383.11
749771	3 O		6	8.98	112000	111876.66	8/1/2004	7/1/2034	899.57	360	360	80	8/1/2004	140000	1	10000	0	1	8.98	8	6	7/1/2007	8/1/2007	6	6	1	14.98	8.98	899.57
750078	1 O		1	7.4	154850	154395.48	7/1/2004	6/1/2034	1072.16	360	360	95	8/1/2004	163000	1	110000	0	1	7.4	0	0			0	0	0	0	0	1072.16
750134	5 O		6	8.8	342000	341377.91	7/1/2004	6/1/2034	2702.74	360	360	95	7/1/2004	360000	1	100000	0	1	8.8	0	0			0	0	0	0	0	2702.74
750159	1 O		6	10.08	268000	265650.01	7/1/2004	6/1/2034	2350.09	360	360	64.25	7/1/2004	414000	1	100000	0	1	10.08	8	6	6/1/2006	7/1/2006	6	6	1	16.08	10.08	2350.09
750175	1 O		6	6.85	241300	240685.29	7/1/2004	6/1/2034	1581.15	360	360	95	8/1/2004	254000	1	110000	0	1	6.85	8	6	6/1/2006	7/1/2006	6	6	1	12.85	6.85	1581.15
750373	3 O		6	6.6	194450	194104.25	8/1/2004	7/1/2034	1241.88	360	360	92.6	8/1/2004	210000	1	10000	0	1	6.6	0	0			0	0	0	0	0	1241.88
750399	1 O		6	7.9	169000	168650.53	7/1/2004	6/1/2034	1228.31	360	360	65	7/1/2004	260000	1	100000	0	1	7.9	0	0			0	0	0	0	0	1228.31
750639	1 O		6	7.65	166500	166259.41	8/1/2004	7/1/2034	1181.35	360	360	90	8/1/2004	185000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1181.35
750936	1 O		1	6.85	146720	146346.26	7/1/2004	6/1/2034	961.4	360	360	80	7/1/2004	186000	1	200000	0	1	6.85	8	6	6/1/2006	7/1/2006	6	6	1	12.85	6.85	961.4
751719	1 N		1	6.65	51760	51698.96	8/1/2004	7/1/2034	403.51	360	360	80	8/1/2004	66700	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	403.51
751793	3	2	6	7.25	144500	144145.34	7/1/2004	6/1/2034	985.75	360	360	85	8/1/2004	170000	1	110000	0	1	7.25	0	0			0	0	0	0	0	985.75
751959	1 O		6	7.7	294300	293879.01	8/1/2004	7/1/2034	2098.25	360	360	90	8/1/2004	327000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2098.25
752197	2 N		6	8	220500	220203.09	8/1/2004	7/1/2034	1617.96	360	360	90	8/1/2004	245000	1	10000	0	2	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1617.96
752296	5 O		1	9.25	130050	129914.64	8/1/2004	7/1/2034	1069.89	360	360	85	8/1/2004	153000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1069.89
752619	1 O		1	6.9	176000	175556.04	7/1/2004	6/1/2034	1159.14	360	360	80	7/1/2004	220000	1	300000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	1159.14
752874	1 O		1	12.15	32900	32839.29	7/1/2004	6/1/2034	342.22	360	360	20	8/1/2004	164500	2	210000	0	1	12.15	0	0			0	0	0	0	0	342.22

58708256	1	N		6	6.8	72250	72126.44	8/1/2004	7/1/2034	471.02	360	360	85	7/1/2004	85000	1	0	0	1	6.8	8	6.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	471.02
58708694	1		2	1	7.28	225000	224473.38	7/1/2004	6/1/2034	1539.48	360	360	90	8/1/2004	250000	1	110000	0	1	7.28	8	6	8/1/2006	7/1/2006	6	6	1	13.28	7.28	1539.48
58708710	1	O		6	8	72675	72427.4	8/1/2004	7/1/2024	607.89	240	240	95	8/1/2004	76500	1	10000	0	1	8	0	0			0	0	0	0	0	607.89
58708777	1	O		6	5.35	405000	404086.05	8/1/2004	7/1/2034	2261.58	360	360	62.31	8/1/2004	650000	1	10000	0	1	5.35	8	6	7/1/2007	8/1/2007	6	6	1	11.35	5.35	2261.58
58708793	7	O		6	6.75	102000	101823.85	8/1/2004	7/1/2034	661.58	360	360	85	8/1/2004	120000	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	661.58
58708819	1	N		6	7.95	124000	123746.17	7/1/2004	6/1/2034	905.55	360	360	80	8/1/2004	155000	1	110000	0	1	7.95	0	0			0	0	0	0	0	905.55
58708833	1	N		6	6.55	270000	269515.22	8/1/2004	7/1/2034	1715.48	360	360	90	8/1/2004	300000	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1715.48
58708858	1	O		6	7.95	121500	120792.3	8/1/2004	7/1/2019	1157.62	180	180	90	9/1/2004	135000	1	11000	0	1	7.95	0	0			0	0	0	0	0	1157.62
58708957	1		2	1	6.2	125910	125668.13	8/1/2004	7/1/2034	771.16	360	360	90	7/1/2004	139900	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	771.16
58708999	1	N		1	8.5	54000	53934.33	8/1/2004	7/1/2034	415.22	360	360	90	7/1/2004	60000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	415.22
58710278	1	O		6	9.1	100000	99661.28	7/1/2004	6/1/2034	606	360	360	71.43	8/1/2004	140000	1	110000	0	1	9.1	0	0			0	0	0	0	0	606
58710450	1	O		6	8.25	360000	359539.3	8/1/2004	7/1/2034	2704.56	360	360	80	8/1/2004	450000	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	2704.56
58710591	2	O		6	6.95	192000	191520.41	7/1/2004	6/1/2034	1270.94	360	360	69.82	8/1/2004	275000	1	110000	0	2	6.95	8	6	6/1/2007	7/1/2007	6	6	1	12.95	6.95	1270.94
58710773	1	N		1	9.45	63750	63686.35	8/1/2004	7/1/2034	533.73	360	360	85	7/1/2004	75000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	533.73
58710971	1	O		6	8.45	87200	87038.04	7/1/2004	6/1/2034	667.41	360	360	80	7/1/2004	109000	1	100000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	667.41
58711136	1	O		6	7.65	207000	206532.98	7/1/2004	6/1/2034	1468.7	360	360	90	6/1/2004	230000	1	110000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	1468.7
58711193	2	O		6	5.85	340000	338950	7/1/2004	6/1/2034	2005.8	360	360	85	7/1/2004	400000	1	200000	0	3	5.85	8	6	6/1/2007	7/1/2007	6	6	1	11.85	5.85	2005.8
58711474	1	O		6	5.9	86900	86716.68	8/1/2004	7/1/2034	515.44	360	360	82.76	8/1/2004	105000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	515.44
58711813	1	O		1	5.9	202400	202194.82	9/1/2004	8/1/2034	1200.51	360	360	80	8/1/2004	253000	1	0	0	1	5.9	8	4.5	8/1/2007	9/1/2007	6	6	1	11.9	5.9	1200.51
58712399	2	O		6	7.15	297000	296525.92	8/1/2004	7/1/2034	2005.96	360	360	87.35	8/1/2004	340000	1	10000	0	2	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2005.96
58712795	1	O		6	5.95	255000	254468.13	8/1/2004	7/1/2034	1520.67	360	360	79.19	8/1/2004	322000	1	10000	0	1	5.95	0	0			0	0	0	0	0	1520.67
58712811	1	O		6	8.5	91000	90889.33	8/1/2004	7/1/2034	699.72	360	360	70	8/1/2004	130000	1	10000	0	1	8.5	0	0			0	0	0	0	0	699.72
58713033	5	N		6	8.65	73800	73712.98	8/1/2004	7/1/2034	575.33	360	360	90	7/1/2004	82000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	575.33
58713173	1	O		8	6.4	160550	160101.49	7/1/2004	6/1/2034	1004.25	360	360	95	8/1/2004	169000	1	110000	0	1	6.4	8	6	6/1/2006	7/1/2006	6	6	1	12.4	6.4	1004.25
58713272	1	N		1	6.975	500000	498757.16	7/1/2004	6/1/2034	3318.13	360	360	83.33	7/1/2004	600000	1	200000	0	1	6.975	8	6	6/1/2006	7/1/2006	6	6	1	12.975	6.975	3318.13
58713470	1	O		1	8.55	120000	119782.58	7/1/2004	6/1/2034	926.96	360	360	100	7/1/2004	125000	1	200000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	926.96
58713710	5	O		8	5.9	348000	347292.02	8/1/2004	7/1/2034	2064.12	360	360	76.48	8/1/2004	455000	1	10000	0	1	5.9	0	0			0	0	0	0	0	2064.12
58714072	2	N		6	7.835	73950	73840.8	8/1/2004	7/1/2034	534.14	360	360	85	8/1/2004	87000	1	10000	0	2	7.835	8	6	7/1/2007	8/1/2007	6	6	1	13.835	7.835	534.14
58714254	1	O		1	7.6	104320	104167.75	8/1/2004	7/1/2034	736.58	360	360	80	7/1/2004	130400	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	736.58
58714312	1	O		6	9.65	112100	111992.71	8/1/2004	7/1/2034	954.9	360	360	95	7/1/2004	118000	1	0	0	1	9.65	8	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	954.9
58714395	2	N		1	8.65	145350	145092.01	7/1/2004	6/1/2034	1133.11	360	360	85	7/1/2004	171000	1	200000	0	4	8.65	8	6	6/1/2006	7/1/2006	6	6	1	14.65	8.65	1133.11
58714536	1	O		1	9.25	148000	147845.95	8/1/2004	7/1/2034	1217.56	360	360	100	8/1/2004	148000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1217.56
58714791	1	O		8	6.65	139500	138857.21	7/1/2004	6/1/2024	1052.44	240	240	90	8/1/2004	155000	1	110000	0	1	6.65	0	0			0	0	0	0	0	1052.44
58715277	1	O		6	7.7	115000	114752.44	7/1/2004	6/1/2034	819.91	360	360	52.27	7/1/2004	220000	1	100000	0	1	7.7	0	0			0	0	0	0	0	819.91
58715756	1	O		6	6.99	600000	599011.55	8/1/2004	7/1/2034	3987.78	360	360	80	8/1/2004	750000	1	10000	0	1	6.99	0	0			0	0	0	0	0	3987.78
58715970	1	O		6	6.85	176000	175701.97	8/1/2004	7/1/2034	1153.26	360	360	80	8/1/2004	220000	1	10000	0	1	6.85	0	0			0	0	0	0	0	1153.26
58716838	1	N		6	8.863	88200	88100.47	8/1/2004	7/1/2034	701.01	360	360	90	7/1/2004	98000	1	0	0	1	8.863	8	6	7/1/2006	8/1/2006	6	6	1	14.863	8.863	701.01
58717778	1	N		6	7.99	89100	88497.65	7/1/2004	6/1/2034	653.17	360	360	90	7/1/2004	99000	1	100000	0	1	7.99	8	6	6/1/2006	7/1/2006	6	6	1	13.99	7.99	653.17
58718578	2	N		6	8.95	58500	58433.76	8/1/2004	7/1/2034	468.61	360	360	65	8/1/2004	90000	1	10000	0	3	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	468.61
58718693	1	O		6	5.65	456000	455063.44	8/1/2004	7/1/2034	2690.14	360	360	84.44	8/1/2004	540000	1	10000	0	1	5.65	0	0			0	0	0	0	0	2690.14
58718776	1	O		6	7.425	55250	55124.33	7/1/2004	6/1/2034	383.49	360	360	85	7/1/2004	65000	1	200000	0	1	7.425	0	0			0	0	0	0	0	383.49
58719071	5	O		6	5.65	215000	214541.38	8/1/2004	7/1/2034	1241.06	360	360	66.36	8/1/2004	324000	1	10000	0	1	5.65	0	0			0	0	0	0	0	1241.06
58719477	1	N		8	6.95	75000	74255.74	7/1/2004	6/1/2024	579.23	240	240	59.52	7/1/2004	126000	1	200000	0	1	6.95	0	0			0	0	0	0	0	579.23
58719493	7	O		1	5.95	245650	245154.98	8/1/2004	7/1/2034	1464.91	360	360	85	8/1/2004	289000	1	10000	0	1	5.95	0	0			0	0	0	0	0	1464.91
58719857	5	O		6	5.95	500000	498992.44	8/1/2004	7/1/2034	2981.7	360	360	74.07	8/1/2004	675000	1	10000	0	1	5.95	0	0			0	0	0	0	0	2981.7
58719972	1	O		6	8.8	108000	107876.55	8/1/2004	7/1/2034	853.5	360	360	90	8/1/2004	120000	1	10000	0	1	8.8	0	0			0	0	0	0	0	853.5
58720095	7	O		1	8.6	75000	74955.49	9/1/2004	8/1/2034	582.01	360	360	75	8/1/2004	100000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	582.01
58720251	1	O		1	6	252000	251243.63	7/1/2004	6/1/2034	1510.87	360	360	80	8/1/2004	315000	1	110000	0	1	6	8	6	8/1/2006	7/1/2006	6	6	1	12	6	1510.87
58720376	1	O		6	8.2	75150	75052.83	8/1/2004	7/1/2034	561.94	360	360	90	8/1/2004	83500	1	10000	0	1	8.2	0	0			0	0	0	0	0	561.94
58720871	1	O		1	6	133800	132987.75	7/1/2004	6/1/2034	801	360	360	80	8/1/2004	167000	1	110000	0	1	6	8	6	8/1/2007	7/1/2007	6	6	1	12	6	801
58721036	1	O		6	7.7	109250	109093.72	8/1/2004	7/1/2034	778.91	360	360	95	8/1/2004	115000	1	10000	0	1	7.7	0	0			0	0	0	0	0	778.91
58721432	1	O		1	8.1	75100	75000.9	8/1/2004	7/1/2034	556.31	360	360	69.4	7/1/2004	89000	1	0	0	1	8.1	0	0			0	0	0	0	0	556.31
58722653	1	O		1	4.7	366820	365417.24	7/1/2004	6/1/2034	1902.47	360	360	80	7/1/2004	500000	1	200000	0	1	4.7	8	6	6/1/2006	7/1/2006	6	6	1	10.7	4.7	1902.47
58722877	3	O		1	7.075	127920	127712.76	8/1/2004	7/1/2034	857.51	360	360	80	7/1/2004	159900	1	0	0	1	7.075	8	6	7/1/2006	8/1/2006	6	6	1	13.075	7.075	857.51
58723875	1	O		6	6.5	144000	143607.34	7/1/2004	6/1/2034	910.18	360	360	90	7/1/2004	160000	1	200000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	910.18
58725037	1	O		6	6.8	161500	161223.84	8/1/2004	7/1/2034	1052.88	360	360	95	8/1/2004	170000	1	10000	0	1	6.8	0	0			0	0	0	0	0	1052.88
58725250	2	O		6	7.25	264350	263936.3	8/1/2004	7/1/2034	1803.34	360	360	85	8/1/2004	311000	1	10000	0	4	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1803.34
58725276	1	O		6	7.75	211500	211200.47	8/1/2004	7/1/2034	1515.22	360	360	90	7/1/2004	235000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1515.22
58726092	3	N		8	6.1	344250	343575.89	8/1/2004	7/1/2034	2086.14	360	360	85	8/1/2004	405000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	2086.14
58726753	3	N		1	8.65	66000	65922.18	8/1/2004	7/1/2034	514.52	360	360	75	8/1/2004	88000	1	10000	0	1	8.65	0	0			0	0	0	0	0	514.52
58726910	5	O		6	7.55	180200	179800.29	7/1/2004	6/1/2034	1266.16	360	360	85	7/1/2004	212000	1	100000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	1266.16
58727777	1	N		6	7.5	425700	425068.16	8/1/2004	7/1/2034	2976.56	360	360	90	8/1/2004	473000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2976.56
58727918	3	O		6	8.8	225000	224612.81	7/1/2004	6/1/2034	1778.12	360	360	90	7/1/2004	250000	1	100000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1778.12
58728031	1	O		6	6.45	412500	411364.26	7/1/2004	6/1/2034	2593.74	360	360	78.57	7/1/2004	525000	1	100000	0	1	6.45	8	6	6/1/2006	7/1/2006	6	6	1	12.45	6.45	2593.74
58728833	1	O		1	8.35	61200	61123.25	8/1/2004	7/1/2034	464.09	360	360	85	8/1/2004	72000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	464.09
58729476	1	O		1	11.3	79000	78920.11	7/1/2004	6/1/2034	770.3	360	360	20	8/1/2004	395000	2	110000	0	1	11.3	0	0			0	0	0	0	0	770.3
58729492	9	O		6	8.75	109800	109673.19	8/1/2004	7/1/2034	863.8	360	360	89.27	7/1/2004	123000	1	0	0	1	8.75	0	0			0	0	0	0	0	863.8
58730391	1	O		1	8.7	111150	111020.29	8/1/2004	7/1/2034	870.46	360	360	90	7/1/2004	123500	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	870.46
58730532	1	O		1	7.25	152550	152311.28	8/1/2004	7/1/2034	1040.66	360	360	90	8/1/2004	170000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1040.66
58730698	1	O		1	12.3	22200	22181.97	7/1/2004	6/1/2034	233.5	360	360	20	8/1/2004	111000	2	110000	0	1	12.3	0	0			0	0	0	0	0	233.5
58730938	1	O		6	8.15	355300	354835.95	8/1/2004	7/1/2034	2644.32	360	360	95	7/1/2004	374000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2644.32
58731118	2	N		6	10.65	125300	125203.15	8/1/2004	7/1/2034	1160.25	360	360	69.61	7/1/2004	180000	1	0	0	2	10.65	8	6	7/1/2006	8/1/2006	6	6	1	16.65	10.65	1160.25
58731159	1	N		1	7.62	52200	52124.12	8/1/2004	7/1/2034	369.29	360	360	90	8/1/2004	65000	1	10000	0	1	7.62	8	6	7/1/2006	8/1/2006	6	6	1	13.62	7.62	369.29
58731217	3	O		1	7.6	72000	71894.91	8/1/2004	7/1/2034	508.38	360	360	90	8/1/2004	80000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	508.38
58731332	3	O		1	6.2	104800	104598.68	8/1/2004	7/1/2034	641.87	360	360	80	8/1/2004	135000	1	10000	0	1	6.2	8	6	7/1/2007	8/1/2007	6	6	1	12.2	6.2	641.87
58731555	3	O		1	7.8	106200	106051.1	8/1/2004	7/1/2034	764.51	360	360	90	7/1/2004	118000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	764.51
58731779	7	N		1	8.1	62400	62317.66	8/1/2004	7/1/2034	462.23	360	360	80	8/1/2004	78000	1	10000	0	1	8.1	0	0			0	0	0	0	0	462.23

8687252	1 N	1	9.2	84000	83932.68	8/1/2004	7/1/2034	524.2	360	360	80	7/1/2004	80000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	524.2
8687435	1 O	6	8.5	107950	107818.73	8/1/2004	7/1/2034	830.05	360	360	85	8/1/2004	127000	1	10000	0	1	8.5	0	0			0	0	0	0	0	830.05
8687575	1 O	1	6.8	112000	111711.9	7/1/2004	6/1/2034	730.16	360	360	80	7/1/2004	140000	1	100000	0	1	6.8	8	6	6/1/2007	7/1/2007	6	6	1	12.8	6.8	730.16
8687658	5 O	1	6.9	278349	277646.87	7/1/2004	6/1/2034	1833.21	360	360	79.95	7/1/2004	348157	1	200000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	1833.21
8687971	1 O	6	7.6	450000	449343.25	8/1/2004	7/1/2034	3177.34	360	360	90	7/1/2004	500000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	3177.34
8688151	1 O	1	10.6	23000	22972.91	7/1/2004	6/1/2034	212.12	360	360	20	8/1/2004	115000	2	110000	0	1	10.6	0	0			0	0	0	0	0	212.12
8688193	1 O	6	8.85	148500	148246.95	7/1/2004	6/1/2034	1178.88	360	360	90	7/1/2004	165000	1	300000	0	1	8.85	8	6	6/1/2006	7/1/2008	6	6	1	14.85	8.85	1178.88
8688375	1 O	8	9.55	123250	123129.53	8/1/2004	7/1/2034	1040.86	360	360	85	7/1/2004	145000	1	0	0	1	9.55	8	4.5	7/1/2006	8/1/2006	6	6	1	15.55	9.55	1040.86
8688573	1 O	1	10.45	34000	33937.87	7/1/2004	6/1/2034	309.75	360	360	20	8/1/2004	170000	2	110000	0	1	10.45	0	0			0	0	0	0	0	309.75
8688698	1 O	6	6.05	318750	318119.82	8/1/2004	7/1/2034	1921.33	360	360	65	8/1/2004	375000	1	10000	0	1	6.05	8	6	7/1/2007	8/1/2007	6	6	1	12.05	6.05	1921.33
8689019	2 N	1	6.4	240000	239556.38	8/1/2004	7/1/2034	1501.22	360	360	80	7/1/2004	300000	1	0	0	2	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1501.22
8689050	1 O	1	8.4	242250	241949.33	8/1/2004	7/1/2034	1845.56	360	360	95	8/1/2004	255000	1	10000	0	1	8.4	0	0			0	0	0	0	0	1845.56
8689118	2 N	1	6.95	333000	332447.07	8/1/2004	7/1/2034	2204.29	360	360	90	7/1/2004	370000	1	0	0	2	6.95	8	4.5	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2204.29
8689159	1 O	6	5.99	250000	249500.05	8/1/2004	7/1/2034	1497.27	360	360	74.63	8/1/2004	335000	1	10000	0	1	5.99	0	0			0	0	0	0	0	1497.27
8689191	3 N	1	8.35	143910	143638.37	7/1/2004	6/1/2034	1091.29	360	360	90	7/1/2004	180000	1	200000	0	1	8.35	8	6	6/1/2006	7/1/2008	6	6	1	14.35	8.35	1091.29
8690017	1 O	1	6.25	84000	83920.29	9/1/2004	8/1/2034	517.21	360	360	80	8/1/2004	105000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	517.21
8690058	1 N	1	7.25	95400	95250.7	8/1/2004	7/1/2034	650.8	360	360	90	7/1/2004	106000	1	0	0	1	7.25	8	7.125	7/1/2007	8/1/2007	6	6	1	13.25	7.25	650.8
8690439	2 N	1	8.7	50400	50341.19	8/1/2004	7/1/2034	394.7	360	360	90	8/1/2004	56000	1	10000	0	2	8.7	0	0			0	0	0	0	0	394.7
8690652	1 O	1	9.15	84000	83910.72	8/1/2004	7/1/2034	684.97	360	360	80	7/1/2004	105000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	684.97
8691031	7 O	1	7.8	76230	76069.17	7/1/2004	6/1/2034	548.76	360	360	90	7/1/2004	84700	1	100000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	548.76
8691130	3 O	1	9.55	128155	128029.74	8/1/2004	7/1/2034	1082.28	360	360	95	8/1/2004	134900	1	10000	0	1	9.55	8	6	7/1/2007	8/1/2007	6	6	1	15.55	9.55	1082.28
8691171	1 O	6	9.2	102400	102237.81	7/1/2004	6/1/2034	838.72	360	360	80	8/1/2004	128000	1	510000	1	1	9.2	8	6	6/1/2006	7/1/2006	6	6	1	15.2	9.2	838.72
8691254	1 N	1	9.1	103500	103388.83	8/1/2004	7/1/2034	840.25	360	360	90	7/1/2004	116500	1	0	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	840.25
8691650	1 O	1	8.488	128000	127843.97	8/1/2004	7/1/2034	983.13	360	360	80	8/1/2004	160000	1	10000	0	1	8.488	8	6	7/1/2007	8/1/2007	6	6	1	14.488	8.488	983.13
8691675	5 O	6	7.2	241200	240818.78	8/1/2004	7/1/2034	1637.24	360	360	90	8/1/2004	268000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1637.24
8691718	1 O	8	6.25	171000	170837.75	9/1/2004	8/1/2034	1052.88	360	360	62.18	8/1/2004	275000	1	0	0	1	6.25	0	0			0	0	0	0	0	1052.88
8692278	1 O	1	10.95	21000	20992.43	9/1/2004	8/1/2034	199.2	360	360	20	8/1/2004	105000	2	0	0	1	10.95	0	0			0	0	0	0	0	199.2
8692718	1 O	8	7	80000	79802.1	7/1/2004	6/1/2034	532.25	360	360	80	7/1/2004	100000	1	200000	0	1	7	8	4.5	6/1/2006	7/1/2006	6	6	1	13	7	532.25
8692773	1 N	6	8.75	62050	61978.34	8/1/2004	7/1/2034	488.15	360	360	85	8/1/2004	73000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	488.15
8692971	5 O	6	6.15	459200	458309.36	8/1/2004	7/1/2034	2797.58	360	360	83.49	7/1/2004	550000	1	0	0	1	6.15	0	0			0	0	0	0	0	2797.58
8693474	1 O	6	8.85	136800	136722.9	9/1/2004	8/1/2034	1088	360	360	80	8/1/2004	171000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1088
8694019	1 O	6	7.15	103500	103334.79	8/1/2004	7/1/2034	699.05	360	360	75	8/1/2004	138000	1	10000	0	1	7.15	0	0			0	0	0	0	0	699.05
8694431	1 O	8	6.95	97000	96758.17	8/1/2004	7/1/2034	642.09	360	360	58.79	8/1/2004	165000	1	10000	0	1	6.95	0	0			0	0	0	0	0	642.09
8694472	7 O	1	5.95	93500	93311.58	8/1/2004	7/1/2034	557.58	360	360	85	7/1/2004	110000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	557.58
8694712	2 O	1	8.95	335250	334878.53	8/1/2004	7/1/2034	2685.45	360	360	90	7/1/2004	372500	1	0	0	2	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	2685.45
8695230	3 O	1	10.6	89400	89294.76	7/1/2004	6/1/2034	824.47	360	360	20	8/1/2004	447000	2	110000	0	1	10.6	0	0			0	0	0	0	0	824.47
8695255	1 O	6	6.275	456000	454701.46	7/1/2004	6/1/2034	2815.09	360	360	76	7/1/2004	600000	1	200000	0	1	6.275	0	0			0	0	0	0	0	2815.09
8695578	1 O	6	9.2	82500	82413.21	8/1/2004	7/1/2034	675.73	360	360	75	7/1/2004	110000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	675.73
8695651	1 O	1	8.35	150000	149811.91	8/1/2004	7/1/2034	1137.47	360	360	100	7/1/2004	150000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1137.47
8696014	1 O	6	8.8	307800	307270.32	7/1/2004	6/1/2034	2432.47	360	360	90	7/1/2004	342000	1	900000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	2432.47
8696154	1 O	1	9.55	99275	99128.86	7/1/2004	6/1/2034	838.39	360	360	95	8/1/2004	104500	1	110000	0	1	9.55	0	0			0	0	0	0	0	838.39
8697079	7 O	6	8.55	105000	104873.63	8/1/2004	7/1/2034	811.09	360	360	79.85	8/1/2004	131500	1	10000	0	1	8.55	0	0			0	0	0	0	0	811.09
8697731	1 O	6	5.6	447000	446937.48	8/1/2004	7/1/2034	2566.14	360	360	73.28	7/1/2004	610000	1	0	0	1	5.6	8	6	7/1/2007	8/1/2007	6	6	1	11.6	5.6	2566.14
8698119	1 O	1	6.75	108750	108562.19	8/1/2004	7/1/2034	705.36	360	360	75	8/1/2004	145000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	705.36
8698135	1 O	6	8.4	50250	50156.11	7/1/2004	6/1/2034	382.83	360	360	75	7/1/2004	67000	1	200000	0	1	8.4	0	0			0	0	0	0	0	382.83
8698317	1 O	1	9.65	139175	139041.8	8/1/2004	7/1/2034	1185.53	360	360	95	7/1/2004	153000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	1185.53
8698838	1 O	6	5.95	381750	380980.73	8/1/2004	7/1/2034	2278.53	360	360	82.99	7/1/2004	460000	1	0	0	1	5.95	0	0			0	0	0	0	0	2276.53
8698895	2 N	1	7.3	56700	56612.14	8/1/2004	7/1/2034	388.72	360	360	90	8/1/2004	63000	1	10000	0	2	7.3	0	0			0	0	0	0	0	388.72
8699919	1 O	1	7.25	128700	128498.58	8/1/2004	7/1/2034	877.97	360	360	90	7/1/2004	143000	1	0	0	1	7.25	0	0			0	0	0	0	0	877.97
8699992	1 O	6	7.95	103800	103658.8	8/1/2004	7/1/2034	758.04	360	360	83.04	7/1/2004	125000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	758.04
8700295	1 O	6	6.8	90000	89846.09	8/1/2004	7/1/2034	586.74	360	360	81.82	7/1/2004	110000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	586.74
8700717	7 O	6	8.4	50000	49937.94	8/1/2004	7/1/2034	380.92	360	360	79.37	8/1/2004	63000	1	10000	0	1	8.4	0	0			0	0	0	0	0	380.92
8701814	5 N	6	7	236700	236310.81	8/1/2004	7/1/2034	1574.78	360	360	90	7/1/2004	263000	1	0	0	1	7	0	0			0	0	0	0	0	1574.78
8701996	1 O	6	6.25	286000	285455.83	8/1/2004	7/1/2034	1760.96	360	360	89.38	7/1/2004	320000	1	0	0	1	6.25	8	4.5	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1760.96
8702390	1 O	6	6.9	103500	103326.43	8/1/2004	7/1/2034	681.66	360	360	90	7/1/2004	115000	1	0	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	681.66
8702853	1 O	1	8.338	84170	84064.19	8/1/2004	7/1/2034	637.56	360	360	95	8/1/2004	88600	1	10000	0	1	8.338	0	0			0	0	0	0	0	637.56
8702879	2 N	1	8.6	161100	160908.09	8/1/2004	7/1/2034	1250.16	360	360	90	7/1/2004	179000	1	0	0	2	8.6	8	6	7/1/2008	8/1/2006	6	6	1	14.6	8.6	1250.16
8702895	7 O	1	7.45	116517	116341.77	8/1/2004	7/1/2034	810.72	360	360	80	8/1/2004	145647	1	10000	0	1	7.45	0	0			0	0	0	0	0	810.72
8703133	1 O	1	11.5	27580	27535.11	7/1/2004	6/1/2034	273.13	360	360	20	8/1/2004	137900	2	110000	0	1	11.5	0	0			0	0	0	0	0	273.13
8703174	1 O	6	8.55	58400	58294.19	7/1/2004	6/1/2034	451.12	360	360	80	7/1/2004	73000	1	100000	0	1	8.55	0	0			0	0	0	0	0	451.12
8704370	1 O	6	9.45	102000	101846.67	7/1/2004	6/1/2034	853.96	360	360	85	7/1/2004	120000	1	400000	0	1	9.45	8	6	6/1/2007	7/1/2007	6	6	1	15.45	9.45	853.96
8704537	3 O	6	9.6	68000	67818.13	7/1/2004	6/1/2034	434.29	360	360	80	8/1/2004	85000	1	110000	0	1	9.6	8	6	6/1/2007	7/1/2007	6	6	1	12.6	6.6	434.29
8704594	7 O	8	7.18	67200	67039.56	7/1/2004	6/1/2034	455.24	360	360	80	8/1/2004	84000	1	110000	0	1	7.18	8	6	6/1/2006	7/1/2006	6	6	1	13.18	7.18	455.24
8704636	7 O	6	7.4	84500	84306.85	7/1/2004	6/1/2034	585.07	360	360	73.48	8/1/2004	115000	1	110000	0	1	7.4	0	0			0	0	0	0	0	585.07
8704875	1 O	8	7.3	133000	132793.92	8/1/2004	7/1/2034	911.81	360	360	88.67	7/1/2004	150000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	911.81
8705393	2 O	1	6.4	175200	174712.94	7/1/2004	6/1/2034	1095.89	360	360	80	6/1/2004	219000	1	110000	0	2	6.4	8	6	6/1/2006	7/1/2006	6	6	1	12.4	6.4	1095.89
8705718	1 N	1	7.5	111600	111349.95	7/1/2004	6/1/2034	780.33	360	360	90	8/1/2004	150000	1	110000	0	1	7.5	0	0			0	0	0	0	0	780.33
8705930	1 O	6	7.5	115200	115028.47	8/1/2004	7/1/2034	805.5	360	360	90	8/1/2004	128000	1	10000	0	1	7.5	0	0			0	0	0	0	0	805.5
8706193	1 O	6	7.45	190000	189714.26	8/1/2004	7/1/2034	1322.01	360	360	95	8/1/2004	200000	1	10000	0	1	7.45	0	0			0	0	0	0	0	1322.01
8706334	3 N	1	8.55	139400	139232.23	8/1/2004	7/1/2034	1076.81	360	360	89.94	7/1/2004	154990	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1076.81
8706714	7 O	6	5.85	215000	214336.01	7/1/2004	6/1/2034	1268.38	360	360	72.15	8/1/2004	298000	1	110000	0	1	5.85	0	0			0	0	0	0	0	1268.38
8707431	1 O	6	8	130500	130324.28	8/1/2004	7/1/2034	957.57	360	360	90	8/1/2004	145000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	957.57
8707472	1 O	6	5.35	233000	232474.19	8/1/2004	7/1/2034	1301.11	360	360	56.42	8/1/2004	413000	1	10000	0	1	5.35	0	0			0	0	0	0	0	1301.11
8707571	1 O	6	7.3	121500	121311.74	8/1/2004	7/1/2034	832.97	360	360	89.34	7/1/2004	136000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	832.97
8707712	1 O	6	6.85	247500	245869.54	7/1/2004	6/1/2034	1621.77	360	360	90	7/1/2004	275000	1	200000	0	1	6.85	8	6	6/1/2006	7/1/2006	6	6	1	12.85	6.85	1621.77
8707878	1 O	6	6.9	156800	156537.07	8/1/2004	7/1/2034	1032.69	360	360	89.6	7/1/2004	175000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1032.69
8708231	1 N	6	8.863	88200	88100.47	8/1/2004	7/1/2034	701.01	360	360	90	7/1/2004	98000	1	0	0	1	8.863	8	6	7/1/2006	8/1/2006	6	6	1	14.863	8.863	701.01

58663873	1	O		6	7.45	157700	157462.83	8/1/2004	7/1/2034	1097.27	360	360	95	7/1/2004	166000	1	0	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1097.27
58664095	1	O		6	8.8	103700	103581.48	8/1/2004	7/1/2034	819.52	360	360	85	7/1/2004	122000	1	0	0	1	8.8	0	0			0	0	0	0	0	819.52
58664378	1	O		6	7.99	193500	193107.09	7/1/2004	6/1/2034	1418.49	360	360	90	8/1/2004	215000	1	110000	0	1	7.99	0	0			0	0	0	0	0	1418.49
58664392	1	O		6	7.3	72000	71832.12	7/1/2004	6/1/2034	493.62	360	360	74.23	9/1/2004	97000	1	111000	0	1	7.3	0	0			0	0	0	0	0	493.62
58664616	1	O		1	8.225	82450	82343.93	8/1/2004	7/1/2034	617.98	360	360	85	8/1/2004	98000	1	10000	0	1	8.225	6	6	7/1/2007	8/1/2007	6	6	1	14.225	8.225	617.98
58664632	1	O		6	6.7	423000	421890.49	7/1/2004	6/1/2034	2729.53	360	360	90	7/1/2004	470000	1	190000	0	1	6.7	6	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	2729.53
58665050	7	O		6	7.7	66600	66504.72	8/1/2004	7/1/2034	474.84	360	360	74	7/1/2004	90000	1	0	0	1	7.7	0	0			0	0	0	0	0	474.84
58665498	1	O		6	7.99	81000	80835.51	7/1/2004	6/1/2034	593.79	360	360	90	8/1/2004	90000	1	110000	0	1	7.99	6	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	593.79
58665670	1	O		1	5.1	159200	158823.02	8/1/2004	7/1/2034	864.38	360	360	79.64	8/1/2004	200000	1	10000	0	1	5.1	6	6	7/1/2006	8/1/2006	6	6	1	11.1	5.1	864.38
58665951	5	O		6	7.65	246500	245964.03	7/1/2004	6/1/2034	1748.96	360	360	85	7/1/2004	290000	1	100000	0	1	7.65	6	6	6/1/2007	7/1/2007	6	6	1	13.65	7.65	1748.96
58666371	7	O		6	7.05	71400	71283.75	8/1/2004	7/1/2034	477.43	360	360	85	8/1/2004	84000	1	10000	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	477.43
58666470	7	O		6	5.7	117375	116931.41	7/1/2004	6/1/2034	681.25	360	360	75	8/1/2004	156500	1	110000	0	1	5.7	0	0			0	0	0	0	0	681.25
58666878	7	O		6	6.5	108705	108505.5	8/1/2004	7/1/2034	687.09	360	360	74.97	8/1/2004	145000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	687.09
58666835	1	N		1	5.9	107955	107735.36	8/1/2004	7/1/2034	640.33	360	360	90	7/1/2004	119950	1	0	0	1	5.9	6	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	640.33
58666934	1	N		6	6.95	116000	115710.24	7/1/2004	6/1/2034	767.86	360	360	80	7/1/2004	145000	1	100000	0	1	6.95	0	0			0	0	0	0	0	767.86
58667551	5	O		6	6.2	77600	77105.4	7/1/2004	6/1/2024	564.95	240	240	80	7/1/2004	97000	1	100000	0	1	6.2	0	0			0	0	0	0	0	564.95
58668195	1	O		6	9.1	55250	55160.84	7/1/2004	6/1/2034	448.54	360	360	85	7/1/2004	65000	1	100000	0	1	9.1	6	6	6/1/2007	7/1/2007	6	6	1	15.1	9.1	448.54
58668336	2	O		6	8.2	307500	306901.63	7/1/2004	6/1/2034	2299.35	360	360	75	7/1/2004	410000	1	100000	0	2	8.2	0	0			0	0	0	0	0	2299.35
58668732	1	O		6	7.5	198000	197556.39	7/1/2004	6/1/2034	1384.45	360	360	90	8/1/2004	220000	1	110000	0	1	7.5	6	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1384.45
58669136	7	O		1	6.35	78000	77854.42	8/1/2004	7/1/2034	485.35	360	360	78	8/1/2004	101000	1	10000	0	1	6.35	0	0			0	0	0	0	0	485.35
58669276	1	O		6	8.85	68300	68231.77	8/1/2004	7/1/2034	478.7	360	360	90	8/1/2004	87000	1	10000	0	1	8.85	6	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	478.7
58669458	2	O		6	8.9	395200	394757.54	8/1/2004	7/1/2034	3151.48	360	360	95	8/1/2004	416000	1	10000	0	2	8.9	8	8	7/1/2007	8/1/2007	6	6	1	14.9	8.9	3151.48
58669474	1	O		1	11.8	71800	71734.93	7/1/2004	6/1/2034	727.51	360	360	20	7/1/2004	359000	2	200000	0	1	11.8	0	0			0	0	0	0	0	727.51
58670035	1	O		6	8.95	72250	72129.45	7/1/2004	6/1/2034	578.75	360	360	85	8/1/2004	85000	1	110000	0	1	8.95	0	0			0	0	0	0	0	578.75
58670191	1	O		1	9.2	84240	84151.38	8/1/2004	7/1/2034	689.98	360	360	90	8/1/2004	93600	1	10000	0	1	9.2	8	8	7/1/2008	8/1/2008	8	8	1	15.2	9.2	689.98
58670639	1	N		6	8.7	54000	53905.12	7/1/2004	6/1/2034	422.9	360	360	90	7/1/2004	60000	1	100000	0	1	8.7	0	0			0	0	0	0	0	422.9
58670654	2	O		1	7.05	312000	311492.03	8/1/2004	7/1/2034	2086.24	360	360	80	8/1/2004	390000	1	10000	0	2	7.05	8	8	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2086.24
58670779	1	O		6	6.3	166500	166028.14	7/1/2004	6/1/2034	1030.59	360	360	90	7/1/2004	185000	1	300000	0	1	6.3	8	8	6/1/2007	7/1/2007	6	6	1	12.3	6.3	1030.59
58670878	1	O		6	7.95	159000	158783.74	8/1/2004	7/1/2034	1161.15	360	360	89.83	8/1/2004	177000	1	10000	0	1	7.95	8	8	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1161.15
58671272	1	O		6	6.85	96900	96653.16	7/1/2004	6/1/2034	634.95	360	360	95	8/1/2004	102000	1	110000	0	1	6.85	0	0			0	0	0	0	0	634.95
58671850	1	O		6	6.95	495000	494178.08	8/1/2004	7/1/2034	3276.65	360	360	90	7/1/2004	550000	1	0	0	1	6.95	8	8	7/1/2007	8/1/2007	6	6	1	12.95	6.95	3276.65
58672858	1	N		1	8.3	112950	112789.33	8/1/2004	7/1/2034	852.53	360	360	90	8/1/2004	125500	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	852.53
58672890	1	N		6	8.9	123250	122992.35	7/1/2004	6/1/2034	982.85	360	360	85	7/1/2004	145000	1	400000	0	1	8.9	0	0			0	0	0	0	0	982.85
58673153	1	O		6	8.95	100000	99833.17	7/1/2004	6/1/2034	801.03	360	360	74.63	7/1/2004	134000	1	100000	0	1	8.95	0	0			0	0	0	0	0	801.03
58673817	1	O		6	7.75	112100	111709.48	7/1/2004	6/1/2034	803.1	360	360	95	8/1/2004	118000	1	110000	0	1	7.75	0	0			0	0	0	0	0	803.1
58673690	1	O		6	4.95	322500	321321.86	7/1/2004	6/1/2034	1721.41	360	360	75	8/1/2004	430000	1	110000	0	1	4.95	8	8	6/1/2007	7/1/2007	6	6	1	10.95	4.95	1721.41
58673757	7	O		6	6.15	133450	133060.74	7/1/2004	6/1/2034	813.02	360	360	85	8/1/2004	157000	1	110000	0	1	6.15	0	0			0	0	0	0	0	813.02
58674052	1	O		6	9.4	315200	314882.07	8/1/2004	7/1/2034	2627.41	360	360	80	7/1/2004	394000	1	0	0	1	9.4	6	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	2627.41
58674755	7	N		1	7.65	131250	131060.36	8/1/2004	7/1/2034	931.24	360	360	75	8/1/2004	175000	1	10000	0	1	7.65	8	8	7/1/2006	8/1/2006	6	6	1	13.65	7.65	931.24
58674995	1	O		6	8	99750	99615.61	8/1/2004	7/1/2034	731.94	360	360	95	8/1/2004	105000	1	10000	0	1	8	0	0			0	0	0	0	0	731.94
58675174	7	O		1	6.2	305910	305322.34	8/1/2004	7/1/2034	1873.61	360	360	89.21	8/1/2004	343000	1	10000	0	1	6.2	8	8	7/1/2007	8/1/2007	6	6	1	12.2	6.2	1873.61
58675455	7	O		6	6.95	76000	75873.79	8/1/2004	7/1/2034	503.09	360	360	40	7/1/2004	190000	1	0	0	1	6.95	0	0			0	0	0	0	0	503.09
58675976	7	O		6	7.65	96000	95791.25	7/1/2004	6/1/2034	681.14	360	360	75	7/1/2004	128000	1	200000	0	1	7.65	0	0			0	0	0	0	0	681.14
58676339	5	O		6	5.7	225000	224524.55	8/1/2004	7/1/2034	1305.91	360	360	76.27	8/1/2004	295000	1	10000	0	1	5.7	0	0			0	0	0	0	0	1305.91
58676479	1		2	1	8.05	73350	73252.23	8/1/2004	7/1/2034	540.78	360	360	90	8/1/2004	81500	1	10000	0	1	8.05	0	0			0	0	0	0	0	540.78
58677576	1	O		6	8.5	350000	349359.39	7/1/2004	6/1/2034	2691.2	360	360	89.74	7/1/2004	390000	1	200000	0	1	8.5	8	8	6/1/2006	7/1/2006	6	6	1	14.5	8.5	2691.2
58677816	1	O		1	7.9	190800	190537.84	8/1/2004	7/1/2034	1386.75	360	360	90	7/1/2004	212000	1	0	0	1	7.9	8	8	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1386.75
58678517	1	N		1	8.85	61110	60975.6	7/1/2004	6/1/2034	485.13	360	360	90	7/1/2004	72500	1	300000	0	1	8.85	8	8	6/1/2006	7/1/2006	6	6	1	14.85	8.85	485.13
58678798	1	O		6	7.3	139300	138785.12	7/1/2004	6/1/2034	955.01	360	360	79.6	9/1/2004	175000	1	111000	0	1	7.3	0	0			0	0	0	0	0	955.01
58679119	1	O		1	9.4	159600	159305	8/1/2004	7/1/2034	998.31	360	360	95	7/1/2004	168000	1	0	0	1	9.4	8	8	7/1/2006	8/1/2006	6	6	1	12.4	6.4	998.31
58679572	3	N		1	7.6	95300	95160.91	8/1/2004	7/1/2034	672.89	360	360	89.99	7/1/2004	105900	1	0	0	1	7.6	8	8	7/1/2006	8/1/2006	6	6	1	13.6	7.6	672.89
58680232	6	O		6	7.9	130050	129871.3	8/1/2004	7/1/2034	945.22	360	360	90	7/1/2004	144500	1	0	0	1	7.9	8	8	7/1/2006	8/1/2006	6	6	1	13.9	7.9	945.22
58680315	7	O		6	7.95	91000	90876.23	8/1/2004	7/1/2034	664.56	360	360	70	8/1/2004	130000	1	10000	0	1	7.95	8	8	7/1/2006	8/1/2006	6	6	1	13.95	7.95	664.56
58680893	1	N		6	8.8	69300	69220.77	8/1/2004	7/1/2034	547.67	360	360	90	8/1/2004	77000	1	10000	0	1	8.8	0	0			0	0	0	0	0	547.67
58680992	1	O		6	8.5	54000	53934.33	8/1/2004	7/1/2034	415.22	360	360	75	8/1/2004	72000	1	10000	0	1	8.5	8	8	4.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	415.22
58681016	5	O		6	11.75	67900	67858.73	8/1/2004	7/1/2034	685.39	360	360	70	7/1/2004	97000	1	0	0	1	11.75	8	8	6	7/1/2006	8/1/2006	6	6	1	17.75	11.75	685.39
58681156	3	N		1	7.6	90800	90667.47	8/1/2004	7/1/2034	641.12	360	360	89.99	7/1/2004	100900	1	0	0	1	7.6	8	6.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	641.12
58681453	2	N		6	8.6	207500	207252.82	8/1/2004	7/1/2034	1610.23	360	360	81.37	7/1/2004	255000	1	0	0	2	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1610.23
58682170	1	O		1	9.2	81000	80914.79	8/1/2004	7/1/2034	663.44	360	360	90	7/1/2004	90000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	663.44
58682592	1	O		6	5.4	168000	167624.4	8/1/2004	7/1/2034	943.38	360	360	80	8/1/2004	210000	1	10000	0	1	5.4	6	4.5	7/1/2007	8/1/2007	6	6	1	11.4	5.4	943.38
58682899	1	O		6	7.65	369000	368466.84	8/1/2004	7/1/2034	2618.11	360	360	89.56	9/1/2004	412000	1	11000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	2618.11
58682915	1	O		1	10.65	31000	30963.88	7/1/2004	6/1/2034	287.06	360	360	20	7/1/2004	155000	2	200000	0	1	10.65	0	0			0	0	0	0	0	287.06
58683012	5	N		6	8.05	135000	134820.05	8/1/2004	7/1/2034	995.3	360	360	90	7/1/2004	150000	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	995.3
58683533	1	O		6	6.25	239500	238814.68	7/1/2004	6/1/2034	1474.65	360	360	84.93	8/1/2004	282000	1	110000	0	1	6.25	8	6	6/1/2007	7/1/2007	6	6	1	12.25	6.25	1474.65
58683590	1	O		1	8.9	51300	51242.56	8/1/2004	7/1/2034	409.09	360	360	95	8/1/2004	54000	1	10000	0	1	8.9	0	0			0	0	0	0	0	409.09
58683939	1	O		6	7.74	268000	267470.58	8/1/2004	7/1/2034	2061.28	360	360	90	8/1/2004	320000	1	10000	0	1	7.74	8	6	7/1/2007	8/1/2007	6	6	1	13.74	7.74	2061.28
58684259	1	O		6	7.9	57000	56921.68	8/1/2004	7/1/2034	414.28	360	360	95	8/1/2004	60000	1	10000	0	1	7.9	0	0			0	0	0	0	0	414.28
58684515	1	O		6	7.85	92000	91672.43	7/1/2004	6/1/2034	665.47	360	360	80	8/1/2004	115000	1	110000	0	1	7.85	0	0			0	0	0	0	0	665.47
58685074	5	O		6	7.625	210000	209695.05	8/1/2004	7/1/2034	1486.37	360	360	91.3	8/1/2004	230000	1	10000	0	1	7.625	8	6	7/1/2007	8/1/2007	6	6	1	13.625	7.625	1486.37
58685199	1	O		6	5.5	296000	295350.53	8/1/2004	7/1/2034	1680.66	360	360	80	9/1/2004	370000	1	11000	0	1	5.5	8	8	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1680.66
58685314	1	O		1	8.85	104400	104222.17	7/1/2004	6/1/2034	828.79	360	360	90	7/1/2004	116000	1	200000	0	1	8.85	8	8	6/1/2006	7/1/2006	6	6	1	14.85	8.85	828.79
58685819	1	N		8	9.05	68000	67926.19	8/1/2004	7/1/2034	549.6	360	360	77.27	7/1/2004	88000	1	0	0	1	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	549.6
58686213	1	O		1	7.35	496000	492174.3	8/1/2004	7/1/2034	3417.31	360	360	80	7/1/2004	644500	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	3417.31
58686270	2	N		1	7.3	83160	83031.13	8/1/2004	7/1/2034	570.13	360	360	90	8/1/2004	92400	1	10000	0	2	7.3	8	4.5	7/1/2007	8/1/2007	6	6	1	13.3	7.3	570.13
58686395	2	O		1	9.35	112100	111985.73	8/1/2004	7/1/2034	930.36	360	360	95	7/1/2004	118000	1	0	0	2	9.35	8	4.5	7/1/2007	8/1/2007	6	6	1	15.35	9.35	930.36
58686577	1	O		6	6.15	112000	111673.31	7/1/2004	6/1/2034	682.34	360	360	80	7/1/2004	140000	1	100000	0	1	6.15	0	0			0	0	0	0	0	682.34
58686759	1	O		6	7.5	130150	129858.41	7/1/2004	6/1/2034	910.03	360	360	95	8/1/2004	137000	1	110000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	910.03

| | | |

58617192	1	N	6	7.9	50000	49707.48	8/1/2004	7/1/2019	474.95	180	180	54.95	8/1/2004	91000	1	10000	0	1	7.9	0	0			0	0	0	0	0	474.95
58617317	1	O	6	7.4	90400	90193.37	7/1/2004	6/1/2034	625.92	360	360	80	7/1/2004	113000	1	300000	0	1	7.4	0	0			0	0	0	0	0	625.92
58617697	1	O	1	9.488	168000	167833.64	8/1/2004	7/1/2034	1411.17	360	360	100	8/1/2004	168000	1	10000	0	1	9.488	8	6	7/1/2006	8/1/2006	6	6	1	15.488	9.488	1411.17
58617812	7	O	6	7.85	103700	103483.4	7/1/2004	6/1/2034	750.1	360	360	85	7/1/2004	122000	1	100000	0	1	7.85	0	0			0	0	0	0	0	750.1
58617994	1	O	1	7.7	79800	79685.83	8/1/2004	7/1/2034	568.95	360	360	95	8/1/2004	84000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	568.95
58618273	1	O	6	7.75	279000	278405.4	7/1/2004	6/1/2034	1998.8	360	360	90	7/1/2004	310000	1	200000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	1998.8
58618539	1	O	1	12	46820	46793.07	8/1/2004	7/1/2034	481.6	360	360	20	7/1/2004	233000	2	0	0	1	12	0	0			0	0	0	0	0	481.6
58618752	3	O	6	6.35	750000	748600.27	8/1/2004	7/1/2034	4666.77	360	360	75	8/1/2004	1000000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	4666.77
58618851	5	O	6	8.05	327000	326564.15	8/1/2004	7/1/2034	2410.82	360	360	94.78	7/1/2004	345000	1	0	0	1	8.05	0	0			0	0	0	0	0	2410.82
58618976	1	O	6	6.8	427500	426400.32	7/1/2004	6/1/2034	2786.99	360	360	90	7/1/2004	475000	1	100000	0	1	6.8	0	0			0	0	0	0	0	2786.99
58619032	3	O	6	6.85	171700	171409.23	8/1/2004	7/1/2034	1125.09	360	360	85	7/1/2004	202000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1125.09
58619297	7	O	6	8.7	65600	65484.74	7/1/2004	6/1/2034	513.74	360	360	80	8/1/2004	82000	1	110000	0	1	8.7	8	6	6/1/2006	7/1/2006	6	6	1	14.7	8.7	513.74
58619958	1	O	6	8.25	260000	258499.17	7/1/2004	6/1/2034	1953.3	360	360	72.22	7/1/2004	360000	1	100000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	1953.3
58619974	5	O	1	11.25	52000	51945.87	7/1/2004	6/1/2034	505.08	360	360	20	7/1/2004	260000	2	200000	0	1	11.25	0	0			0	0	0	0	0	505.08
58620279	7	N	1	7	105000	104827.36	8/1/2004	7/1/2034	698.57	360	360	75	8/1/2004	140000	1	10000	0	1	7	0	0			0	0	0	0	0	698.57
58620493	7	O	1	7	84000	83861.88	8/1/2004	7/1/2034	558.86	360	360	80	8/1/2004	105000	1	10000	0	1	7	0	0			0	0	0	0	0	558.86
58620899	1	O	8	8.65	65700	65568.19	7/1/2004	6/1/2034	484.38	360	360	90	7/1/2004	73000	1	100000	0	1	8.65	0	0			0	0	0	0	0	484.38
58620931	2	N	1	8.25	247500	247023.25	7/1/2004	6/1/2034	1859.39	360	360	90	8/1/2004	275000	1	510000	1	2	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	1859.39
58621038	3	O	1	7.95	151500	151293.93	8/1/2004	7/1/2034	1106.38	360	360	94.88	7/1/2004	159800	1	0	0	1	7.95	8	4.5	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1106.38
58621251	1	N	1	8.55	78050	75888.86	7/1/2004	6/1/2034	587.46	360	360	90	8/1/2004	84500	1	110000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	587.46
58621673	1	O	6	8.45	139750	139491.57	7/1/2004	6/1/2034	1069.61	360	360	65	8/1/2004	215000	1	110000	0	1	8.45	0	0			0	0	0	0	0	1069.61
58622218	1	O	6	7.7	127500	127317.61	8/1/2004	7/1/2034	909.03	360	360	85	8/1/2004	150000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	909.03
58622515	1	O	6	7.85	76800	76693.39	8/1/2004	7/1/2034	555.53	360	360	80	7/1/2004	96000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	555.53
58622853	1	O	6	7.5	441000	440011.98	7/1/2004	6/1/2034	3083.54	360	360	90	7/1/2004	490000	1	200000	0	1	7.5	8	6	6/1/2007	7/1/2007	6	6	1	13.5	7.5	3083.54
58622952	1	O	6	8.15	180000	179848.16	7/1/2004	6/1/2034	1339.65	360	360	50	7/1/2004	360000	1	100000	0	1	8.15	0	0			0	0	0	0	0	1339.65
58623554	1	O	6	6.75	378000	377347.25	8/1/2004	7/1/2034	2451.71	360	360	90	7/1/2004	420000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	2451.71
58623695	2	O	1	7.05	306000	305501.8	8/1/2004	7/1/2034	2046.12	360	360	90	8/1/2004	340000	1	10000	0	2	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2046.12
58623893	1	O	6	6.1	315000	314383.16	8/1/2004	7/1/2034	1908.89	360	360	90	8/1/2004	350000	1	10000	0	1	6.1	0	0			0	0	0	0	0	1908.89
58624099	7	O	6	6.85	195500	195001.99	7/1/2004	6/1/2034	1281.04	360	360	85	7/1/2004	230000	1	100000	0	1	6.85	0	0			0	0	0	0	0	1281.04
58624156	1	O	1	8.35	59500	59424.58	8/1/2004	7/1/2034	451.2	360	360	85	8/1/2004	70000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	451.2
58624271	3	O	6	9.15	104000	103889.46	8/1/2004	7/1/2034	848.06	360	360	80	8/1/2004	130000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	848.06
58624453	1	O	6	7.6	74800	74635.71	7/1/2004	6/1/2034	528.15	360	360	85	8/1/2004	88000	1	110000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	528.15
58625732	1	N	6	7.2	348500	347949.19	8/1/2004	7/1/2034	2365.58	360	360	85	7/1/2004	410000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2365.58
58625831	1	O	6	6.5	246500	245827.85	7/1/2004	6/1/2034	1558.05	360	360	85	7/1/2004	290000	1	100000	0	1	6.5	0	0			0	0	0	0	0	1558.05
58626359	1	O	6	6.3	500000	499057.79	8/1/2004	7/1/2034	3094.87	360	360	78.12	7/1/2004	640000	1	0	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	3094.87
58626532	7	O	8	6.25	236000	235550.97	8/1/2004	7/1/2034	1453.1	360	360	80	8/1/2004	295000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1453.1
58626854	1	O	1	7.3	128000	127701.56	7/1/2004	6/1/2034	877.54	360	360	80	8/1/2004	165000	1	110000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	877.54
58627191	1	N	6	7.75	76500	76391.66	8/1/2004	7/1/2034	548.06	360	360	90	7/1/2004	85000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	548.06
58627514	7	O	8	8.2	138750	138480	7/1/2004	6/1/2034	1037.51	360	360	75	7/1/2004	185000	1	200000	0	1	8.2	8	6	6/1/2006	7/1/2006	6	6	1	14.2	8.2	1037.51
58628496	1	O	1	11.3	54000	53945.37	7/1/2004	6/1/2034	526.54	360	360	20	7/1/2004	270000	2	200000	0	1	11.3	0	0			0	0	0	0	0	526.54
58628637	1	O	1	8.95	134720	134383.48	7/1/2004	6/1/2034	891.78	360	360	80	7/1/2004	168400	1	100000	0	1	8.95	0	0			0	0	0	0	0	891.78
58628736	1	O	1	10.95	66075	65979.2	7/1/2004	6/1/2034	626.76	360	360	20	7/1/2004	330375	2	200000	0	1	10.95	0	0			0	0	0	0	0	626.76
58629510	3	O	1	6.75	121410	121200.33	8/1/2004	7/1/2034	787.47	360	360	90	7/1/2004	134900	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	787.47
58629718	1	O	8	6.55	99200	99021.89	8/1/2004	7/1/2034	630.28	360	360	80	8/1/2004	124000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	630.28
58630013	1	O	1	6.3	232750	232311.41	8/1/2004	7/1/2034	1440.66	360	360	95	8/1/2004	245000	1	10000	0	1	6.3	8	4.5	7/1/2006	8/1/2006	6	6	1	12.3	6.3	1440.66
58630393	1	O	6	8.325	144000	143726.82	7/1/2004	6/1/2034	1089.43	360	360	84.71	7/1/2004	170000	1	100000	0	1	8.325	8	6	6/1/2007	7/1/2007	6	6	1	14.325	8.325	1089.43
58630435	5	O	1	7.5	270000	269597.99	8/1/2004	7/1/2034	1887.88	360	360	90	8/1/2004	300000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1887.88
58630815	1	O	1	11.95	49000	48578.04	7/1/2004	6/1/2034	502.14	360	360	20	9/1/2004	245000	2	111000	0	1	11.95	0	0			0	0	0	0	0	502.14
58631292	1	O	6	7.5	87000	86804.55	7/1/2004	6/1/2034	608.32	360	360	73.11	7/1/2004	119000	1	200000	0	1	7.5	8	6	6/1/2007	7/1/2007	6	6	1	13.5	7.5	608.32
58631516	1	O	6	7.5	163800	163556.1	8/1/2004	7/1/2034	1145.32	360	360	68.54	7/1/2004	239000	1	0	0	1	7.5	0	0			0	0	0	0	0	1145.32
58631698	2	N	1	7.1	373500	373199.84	9/1/2004	8/1/2034	2510.04	360	360	90	8/1/2004	415000	1	0	0	2	7.1	8	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	2510.04
58631755	2	N	6	8.5	100000	99878.39	8/1/2004	7/1/2034	768.92	360	360	70.82	8/1/2004	141200	1	10000	0	3	8.5	0	0			0	0	0	0	0	768.92
58632258	2	O	1	7.125	216750	216402.3	8/1/2004	7/1/2034	1460.29	360	360	85	7/1/2004	255000	1	0	0	3	7.125	0	0			0	0	0	0	0	1460.29
58632290	1	O	6	5.9	183400	183067.57	8/1/2004	7/1/2034	969.19	360	360	95	8/1/2004	172000	1	10000	0	1	5.9	0	0			0	0	0	0	0	969.19
58632597	1	O	6	8.2	130400	130146.24	7/1/2004	6/1/2034	975.08	360	360	80	7/1/2004	163000	1	300000	0	1	8.2	0	0			0	0	0	0	0	975.08
58632936	2	O	1	10.6	71000	70944.53	8/1/2004	7/1/2034	654.78	360	360	20	8/1/2004	355000	2	10000	0	2	10.6	0	0			0	0	0	0	0	654.78
58633819	1	O	6	9.75	195000	194909.02	9/1/2004	8/1/2034	1675.36	360	360	60	8/1/2004	325000	1	0	0	1	9.75	0	0			0	0	0	0	0	1675.36
58633991	1	O	1	6.6	112000	111860.85	8/1/2004	7/1/2034	715.3	360	360	80	8/1/2004	141000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	715.3
58634171	1	O	6	8.125	116200	115970.39	7/1/2004	6/1/2034	862.79	360	360	74.97	7/1/2004	155000	1	100000	0	1	8.125	8	6	6/1/2006	7/1/2006	6	6	1	14.125	8.125	862.79
58634692	1	O	6	8.9	156400	156136.36	7/1/2004	6/1/2034	1247.2	360	360	85	8/1/2004	184000	1	110000	0	1	8.9	8	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	1247.2
58635236	1	O	6	8.55	299250	298889.86	8/1/2004	7/1/2034	2311.59	360	360	95	8/1/2004	315000	1	10000	0	1	8.55	8	4.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	2311.59
58635350	1	O	1	7.65	80750	80633.31	8/1/2004	7/1/2034	572.94	360	360	85	8/1/2004	95000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	572.94
58635632	5	O	6	6.85	114000	113799.27	8/1/2004	7/1/2034	731.84	360	360	75	8/1/2004	152000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	731.84
58636418	7	O	6	7.9	84000	83826.3	7/1/2004	6/1/2034	610.52	360	360	80	8/1/2004	105000	1	110000	0	1	7.9	0	0			0	0	0	0	0	610.52
58636457	1	N	6	8.35	85000	84893.41	8/1/2004	7/1/2034	644.57	360	360	89.47	8/1/2004	95000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	644.57
58636671	1	O	6	7.55	159000	158765.62	8/1/2004	7/1/2034	1117.2	360	360	64.9	8/1/2004	245000	1	10000	0	1	7.55	0	0			0	0	0	0	0	1117.2
58636739	7	O	6	6.3	104000	103705.24	7/1/2004	6/1/2034	643.74	360	360	61.9	7/1/2004	168000	1	300000	0	1	6.3	0	0			0	0	0	0	0	643.74
58636838	3	O	1	9.55	55350	55268.51	7/1/2004	6/1/2034	467.44	360	360	90	8/1/2004	61500	1	110000	0	1	9.55	8	6	6/1/2006	7/1/2006	6	6	1	15.55	9.55	467.44
58636984	1	O	1	6.25	165600	165284.92	8/1/2004	7/1/2034	1019.63	360	360	80	8/1/2004	207000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1019.63
58637158	1	O	1	7.4	215550	215057.22	7/1/2004	6/1/2034	1492.43	360	360	90	7/1/2004	239500	1	100000	0	1	7.4	0	0			0	0	0	0	0	1492.43
58637216	7	O	6	7.15	55000	54656.44	8/1/2004	7/1/2019	498.98	180	180	67.07	8/1/2004	82000	1	10000	0	1	7.15	0	0			0	0	0	0	0	498.98
58637257	1	O	6	7.95	61200	61116.75	8/1/2004	7/1/2034	446.94	360	360	90	8/1/2004	68000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	446.94
58637794	2	O	6	9.2	56250	56190.83	8/1/2004	7/1/2034	460.72	360	360	83.33	7/1/2004	67500	1	0	0	2	9.2	0	0			0	0	0	0	0	460.72
58638018	5	O	1	6.99	169081	168802.45	8/1/2004	7/1/2034	1123.77	360	360	90	8/1/2004	187868	1	10000	0	1	6.99	8	4.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1123.77
58638396	1	O	6	7.52	63750	63317.66	7/1/2004	6/1/2034	446.63	360	360	85	7/1/2004	75000	1	200000	0	1	7.52	0	0			0	0	0	0	0	446.63
58639113	3	O	1	7.99	133000	132820.56	8/1/2004	7/1/2034	974.98	360	360	95	8/1/2004	140000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	974.98
58639634	3	O	1	9	109240	109059.61	7/1/2004	6/1/2034	878.97	360	360	95	8/1/2004	114990	1	110000	0	1	9	8	6	6/1/2006	7/1/2006	6	6	1	15	9	878.97

58595810	1	N		1	8.5	55800	55732.14	8/1/2004	7/1/2034	429.06	360	360	90	7/1/2004	95000	1	0	0	1	8.5	8	4.5	7/1/2007	8/1/2007	6	6	1	14.5	8.5	429.06
58596271	1	O		1	6.9	108000	107909.71	9/1/2004	8/1/2034	711.29	360	360	80	8/1/2004	135000	1	0	0	1	6.9	0	0			0	0	0	0	0	711.29
58596552	2	N		6	7.35	108000	107834.31	8/1/2004	7/1/2034	744.09	360	360	80	7/1/2004	135000	1	0	0	3	7.35	0	0			0	0	0	0	0	744.09
58597659	1	O		6	9.35	93500	93404.69	8/1/2004	7/1/2034	775.99	360	360	85	8/1/2004	110000	1	10000	0	1	9.35	8	4.5	7/1/2007	8/1/2007	6	6	1	15.35	9.35	775.99
58597972	2	O		6	7.1	209000	208493.11	7/1/2004	6/1/2034	1404.55	360	360	84.96	8/1/2004	246000	1	110000	0	3	7.1	0	0			0	0	0	0	0	1404.55
58599333	1	O		6	8.15	128000	127748.38	7/1/2004	6/1/2034	952.64	360	360	80	7/1/2004	160000	1	200000	0	1	8.15	0	0			0	0	0	0	0	952.64
58599812	1	O		8	6.6	124000	123779.52	8/1/2004	7/1/2034	791.94	360	360	83.78	8/1/2004	148000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	791.94
58600297	1	O		6	8.7	96000	95831.36	7/1/2004	6/1/2034	751.81	360	360	80	8/1/2004	120000	1	210000	0	1	8.7	0	0			0	0	0	0	0	751.81
58600396	1	O		1	7.3	190000	189705.59	8/1/2004	7/1/2034	1302.59	360	360	95	8/1/2004	200000	1	10000	0	1	7.3	0	0			0	0	0	0	0	1302.59
58600479	7	O		6	9.85	58500	58448.34	8/1/2004	7/1/2034	506.91	360	360	75	7/1/2004	78000	1	0	0	1	9.85	0	0			0	0	0	0	0	506.91
58600782	1	O		6	5.75	301500	300866.04	8/1/2004	7/1/2034	1759.48	360	360	83.75	8/1/2004	360000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1759.48
58601113	1	O		6	8.15	130500	130329.55	8/1/2004	7/1/2034	971.25	360	360	90	8/1/2004	145000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	971.25
58601139	7	O		6	7.4	175000	174734.18	8/1/2004	7/1/2034	1211.67	360	360	84.95	8/1/2004	206000	1	10000	0	1	7.4	0	0			0	0	0	0	0	1211.67
58601477	1	O		6	8.3	85000	84892.32	8/1/2004	7/1/2034	641.57	360	360	85	7/1/2004	100000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	641.57
58602335	1	O		6	7.35	254700	254309.24	8/1/2004	7/1/2034	1754.82	360	360	90	8/1/2004	283000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1754.82
58602392	1	O		1	10.95	80000	79912.69	7/1/2004	6/1/2034	758.84	360	360	20	7/1/2004	400000	2	200000	0	1	10.95	0	0			0	0	0	0	0	758.84
58602434	3	N		1	7.5	55250	55167.73	8/1/2004	7/1/2034	386.32	360	360	85	7/1/2004	65000	1	0	0	1	7.5	0	0			0	0	0	0	0	386.32
58602517	7	O		1	6.8	61200	61085.07	8/1/2004	7/1/2034	398.98	360	360	85	8/1/2004	72000	1	10000	0	1	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	398.98
58602590	2	O		1	8.35	224485	224203.53	8/1/2004	7/1/2034	1702.29	360	360	95	8/1/2004	236000	1	10000	0	2	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1702.29
58602772	1		2	8	8.8	77400	77266.79	7/1/2004	6/1/2034	611.68	360	360	90	7/1/2004	86000	1	100000	0	1	8.8	0	0			0	0	0	0	0	611.68
58602996	2	O		6	5.4	80800	80619.35	8/1/2004	7/1/2034	453.72	360	360	80	8/1/2004	101000	1	0	0	2	5.4	8	4.5	7/1/2006	8/1/2006	6	6	1	11.4	5.4	453.72
58604117	1	O		6	6.55	513000	511614.64	7/1/2004	6/1/2034	3259.4	360	360	90	7/1/2004	570000	1	200000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	3259.4
58604299	2	N		1	8.95	180000	179800.58	8/1/2004	7/1/2034	1441.85	360	360	90	7/1/2004	200000	1	0	0	2	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1441.85
58604315	1	O		6	6.4	300000	299166.01	7/1/2004	6/1/2034	1876.52	360	360	80.21	8/1/2004	374000	1	110000	0	1	6.4	0	0			0	0	0	0	0	1876.52
58604398	5	O		6	9	116000	115808.46	7/1/2004	6/1/2034	933.37	360	360	80	7/1/2004	145000	1	200000	0	1	9	8	6	6/1/2006	7/1/2006	6	6	1	15	9	933.37
58604596	1	N		6	9.05	53000	52942.48	8/1/2004	7/1/2034	428.36	360	360	55.21	7/1/2004	96000	1	0	0	1	9.05	0	0			0	0	0	0	0	428.36
58604976	1	N		1	6.8	206100	205747.56	8/1/2004	7/1/2034	1343.62	360	360	90	8/1/2004	229000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1343.62
58605072	1	O		6	8.6	182000	181709.51	7/1/2004	6/1/2034	1257.14	360	360	75	7/1/2004	216000	1	100000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	1257.14
58605197	1	O		6	6.8	373500	370254.81	7/1/2004	6/1/2034	2434.95	360	360	90	8/1/2004	415000	1	110000	0	1	6.8	8	6	6/1/2007	7/1/2007	6	6	1	12.8	6.8	2434.95
58605270	1	O		6	7.4	52000	51881.15	7/1/2004	6/1/2034	360.04	360	360	59.09	8/1/2004	88000	1	110000	0	1	7.4	0	0			0	0	0	0	0	360.04
58605312	3	O		6	10.6	108500	108372.27	7/1/2004	6/1/2034	1000.62	360	360	70	7/1/2004	155000	1	100000	0	1	10.6	8	6	6/1/2007	7/1/2007	6	6	1	16.6	10.6	1000.62
58605676	7	O		6	8.5	50250	50188.9	8/1/2004	7/1/2034	386.38	360	360	75	8/1/2004	67000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	386.38
58605718	1	O		6	7.6	489000	487926.1	7/1/2004	6/1/2034	3452.71	360	360	77.01	7/1/2004	635000	1	200000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	3452.71
58606278	1	O		6	7.975	129600	129336.02	7/1/2004	6/1/2034	948.71	360	360	90	8/1/2004	144000	1	110000	0	1	7.975	8	6	6/1/2007	7/1/2007	6	6	1	13.975	7.975	948.71
58606419	1		2	8	8.2	161500	161033.43	7/1/2004	6/1/2034	989.14	360	360	85	8/1/2004	190000	1	210000	0	1	8.2	0	0			0	0	0	0	0	989.14
58606833	2	O		8	7.85	500000	498955.85	7/1/2004	8/1/2034	3616.68	360	360	68.49	7/1/2004	730000	1	200000	0	3	7.85	0	0			0	0	0	0	0	3616.68
58606799	3	O		6	7.95	104000	103858.53	8/1/2004	7/1/2034	759.5	360	360	80	8/1/2004	130000	1	10000	0	1	7.95	8	4.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	759.5
58607037	7	O		6	7.25	233600	233234.43	8/1/2004	7/1/2034	1593.57	360	360	80	7/1/2004	292000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1593.57
58607078	1	O		6	7.25	108500	108244.51	7/1/2004	6/1/2034	740.17	360	360	83.46	8/1/2004	130000	1	110000	0	1	7.25	0	0			0	0	0	0	0	740.17
58607516	1	O		1	6.8	276000	275528.03	8/1/2004	7/1/2034	1799.32	360	360	80	9/1/2004	355000	1	11000	0	1	6.8	0	0			0	0	0	0	0	1799.32
58607656	7	O		1	6.9	78560	78428.26	8/1/2004	7/1/2034	517.4	360	360	80	7/1/2004	98500	1	0	0	1	6.9	0	0			0	0	0	0	0	517.4
58608530	1	O		6	8.25	92700	92581.36	8/1/2004	7/1/2034	696.43	360	360	90	7/1/2004	103000	1	0	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	696.43
58608811	1	O		1	11.05	51000	50945.51	7/1/2004	6/1/2034	487.62	360	360	20	7/1/2004	255000	2	100000	0	1	11.05	0	0			0	0	0	0	0	487.62
58608977	1	O		6	8.85	58500	58400.35	7/1/2004	6/1/2034	464.41	360	360	90	7/1/2004	65000	1	200000	0	1	8.85	8	6	6/1/2007	7/1/2007	6	6	1	14.85	8.85	464.41
58609231	1	O		8	6.9	140000	137913.77	7/1/2004	6/1/2019	1250.55	180	180	75.68	8/1/2004	185000	1	110000	0	1	6.9	0	0			0	0	0	0	0	1250.55
58609553	1	O		6	10.3	172500	172283.42	7/1/2004	6/1/2034	1552.2	360	360	75	7/1/2004	230000	1	400000	0	1	10.3	8	6	6/1/2006	7/1/2006	6	6	1	16.3	10.3	1552.2
58609751	1	O		6	11.3	250000	249832.23	8/1/2004	7/1/2034	2437.66	360	360	40.85	7/1/2004	612000	1	0	0	1	11.3	8	6	7/1/2006	8/1/2006	6	6	1	17.3	11.3	2437.66
58609777	1	O		1	11.25	42000	41957.06	7/1/2004	6/1/2034	407.93	360	360	20	8/1/2004	235000	2	110000	0	1	11.25	0	0			0	0	0	0	0	407.93
58609835	1	O		6	9.65	270000	269741.83	8/1/2004	7/1/2034	2299.92	360	360	90	7/1/2004	300000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	2299.92
58609934	7	O		1	7.55	77600	77485.61	8/1/2004	7/1/2034	545.25	360	360	80	7/1/2004	97200	1	0	0	1	7.55	0	0			0	0	0	0	0	545.25
58609975	1	O		6	7	168150	167873.52	8/1/2004	7/1/2034	1118.71	360	360	95	8/1/2004	177000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1118.71
58610213	7	O		6	8.65	99100	98983.16	8/1/2004	7/1/2034	772.56	360	360	88.48	8/1/2004	112000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	772.56
58610411	2	N		8	6.75	52500	52359.59	7/1/2004	6/1/2034	340.52	360	360	76.09	8/1/2004	69000	1	110000	0	2	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	340.52
58610437	2	N		6	7.3	54000	53874.11	7/1/2004	6/1/2034	370.21	360	360	90	8/1/2004	60000	1	110000	0	2	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	370.21
58610510	1	O		6	7	365000	364399.87	8/1/2004	7/1/2034	2428.36	360	360	84.88	8/1/2004	430000	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	2428.36
58610619	1	O		8	8.95	112500	112375.34	8/1/2004	7/1/2034	901.16	360	360	90	8/1/2004	125000	1	10000	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	901.16
58610957	7	O		6	6.9	56800	56345.23	7/1/2004	6/1/2034	374.09	360	360	72.36	8/1/2004	78500	1	110000	0	1	6.9	0	0			0	0	0	0	0	374.09
58611450	1	O		6	7.725	247000	246644.66	8/1/2004	7/1/2034	1765.28	360	360	95	8/1/2004	260000	1	10000	0	1	7.725	8	6	7/1/2007	8/1/2007	6	6	1	13.725	7.725	1765.28
58611997	1	N		1	7.75	82350	82233.37	8/1/2004	7/1/2034	589.97	360	360	90	7/1/2004	91500	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	589.97
58612995	1	N		1	7.9	83700	83642.69	9/1/2004	8/1/2034	608.34	360	360	90	8/1/2004	93000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	608.34
58613373	1	O		1	7.55	110700	110536.81	8/1/2004	7/1/2034	777.83	360	360	90	8/1/2004	123000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	777.83
58613415	1	O		8	7.85	104000	103855.65	8/1/2004	7/1/2034	752.27	360	360	80	8/1/2004	130000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	752.27
58613456	3	N		1	7.775	93600	93468.11	8/1/2004	7/1/2034	672.18	360	360	90	7/1/2004	104000	1	0	0	1	7.775	8	6	7/1/2006	8/1/2006	6	6	1	13.775	7.775	672.18
58613910	1	O		8	5.85	470000	469878.51	7/1/2004	6/1/2024	3326.69	240	240	50.43	7/1/2004	932000	1	100000	0	1	5.85	0	0			0	0	0	0	0	3326.69
58613993	1	O		6	8.9	59000	58901.06	8/1/2004	7/1/2034	388.58	360	360	79.73	8/1/2004	74000	1	10000	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	388.58
58614074	1	O		8	8.15	115900	115672.15	7/1/2004	6/1/2034	862.59	360	360	95	7/1/2004	122000	1	100000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	862.59
58614314	3	O		1	8.35	66500	66357.28	8/1/2004	7/1/2034	504.28	360	360	95	8/1/2004	70000	1	10000	0	1	8.35	0	0			0	0	0	0	0	504.28
58614454	7	O		6	8.05	72000	71855.55	7/1/2004	6/1/2034	530.83	360	360	80	7/1/2004	90000	1	200000	0	1	8.05	0	0			0	0	0	0	0	530.83
58614637	7	O		6	7.55	81430	81249.35	7/1/2004	6/1/2034	572.17	360	360	85	7/1/2004	95800	1	100000	0	1	7.55	0	0			0	0	0	0	0	572.17
58614878	1	N		1	8.7	85500	85400.23	8/1/2004	7/1/2034	669.58	360	360	90	7/1/2004	98000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	669.58
58615139	1	N		6	8.8	249200	248915.15	8/1/2004	7/1/2034	1969.37	360	360	70	7/1/2004	356000	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1969.37
58615550	1	O		6	7.8	213750	213438.04	8/1/2004	7/1/2034	1509.24	360	360	95	8/1/2004	225000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1509.24
58615998	2	N		1	8.5	170000	169793.29	8/1/2004	7/1/2034	1307.16	360	360	89.52	8/1/2004	189900	1	10000	0	2	8.5	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1307.16
58616012	1	O		6	10.95	130900	130746.31	8/1/2004	7/1/2034	1241.65	360	360	85	8/1/2004	154000	1	10000	0	1	10.95	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1241.65
58616434	1	O		6	8.15	130500	130040.73	7/1/2004	6/1/2034	971.25	360	360	90	8/1/2004	145000	1	110000	0	1	8.15	0	0			0	0	0	0	0	971.25
58616475	1	O		6	7.725	52000	51817.54	7/1/2004	6/1/2034	371.64	360	360	80	8/1/2004	65000	1	110000	0	1	7.725	8	6	6/1/2006	7/1/2006	6	6	1	13.725	7.725	371.64
58616897	2	N		6	8.15	72000	71587.97	8/1/2004	7/1/2019	694.32	180	180	90	7/1/2004	80000	1	0	0	2	8.15	0	0			0	0	0	0	0	694.32

58570953	1	O		6	7.3	454500	453440.44	7/1/2004	6/1/2034	3115.92	360	360	90	7/1/2004	505000	1	200000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	3115.92
58571431	2	O		1	6.4	484000	483105.39	8/1/2004	7/1/2034	3027.45	360	360	80	7/1/2004	605000	1	0	0	2	6.4	8	4.5	7/1/2007	8/1/2007	6	6	1	12.4	6.4	3027.45
58571613	3	N		6	6.85	76500	76365.12	7/1/2004	6/1/2034	501.28	360	360	90	8/1/2004	85000	1	110000	0	1	6.85	0	0			0	0	0	0	0	501.28
58571795	1	O		6	6.15	90000	89825.37	8/1/2004	7/1/2034	548.31	360	360	83.33	8/1/2004	108000	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	548.31
58572330	1	N		1	7.5	95400	95257.94	8/1/2004	7/1/2034	667.06	360	360	90	7/1/2004	106000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	667.06
58572793	1	N		1	5.9	52700	52592.78	8/1/2004	7/1/2034	312.59	360	360	85	8/1/2004	62000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	312.59
58574054	1	O		6	7.8	288000	287596.23	8/1/2004	7/1/2034	2073.23	360	360	90	8/1/2004	320000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2073.23
58574070	1	O		1	11.2	28600	28468.55	7/1/2004	6/1/2034	276.7	360	360	20	7/1/2004	144000	2	200000	0	1	11.2	0	0			0	0	0	0	0	276.7
58574336	5	N		1	7.1	202500	202173.55	8/1/2004	7/1/2034	1360.87	360	360	90	8/1/2004	225000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1360.87
58574478	1	O		6	7.95	58250	58173.48	8/1/2004	7/1/2034	410.79	360	360	90	7/1/2004	62500	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	410.79
58575135	1	O		6	7.55	93500	93362.17	8/1/2004	7/1/2034	656.97	360	360	85	8/1/2004	110000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	656.97
58575150	1	O		6	6.825	464550	463360.87	7/1/2004	6/1/2034	3036.26	360	360	95	7/1/2004	489000	1	100000	0	1	6.825	8	6	6/1/2007	7/1/2007	6	6	1	12.825	6.825	3036.26
58575291	1	O		6	6.3	108000	107796.47	8/1/2004	7/1/2034	668.5	360	360	80	7/1/2004	135000	1	0	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	668.5
58575457	1	N		8	8.2	97750	97623.63	8/1/2004	7/1/2034	730.93	360	360	85	7/1/2004	115000	1	0	0	1	8.2	0	0			0	0	0	0	0	730.93
58575770	1	O		6	7.95	157500	157177.59	7/1/2004	6/1/2034	1150.2	360	360	90	8/1/2004	175000	1	110000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	1150.2
58576586	1	O		6	5.895	524000	522389.03	7/1/2004	6/1/2034	3106.36	360	360	71.78	8/1/2004	730000	1	210000	0	1	5.895	0	0			0	0	0	0	0	3106.36
58576695	2	N		1	6.5	107200	107005.65	8/1/2004	7/1/2034	677.58	360	360	80	8/1/2004	134000	1	10000	0	2	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	677.58
58577396	1	O		6	8.225	240000	239691.29	8/1/2004	7/1/2034	1798.83	360	360	75	8/1/2004	320000	1	10000	0	1	8.225	8	6	7/1/2006	8/1/2006	6	6	1	14.225	8.225	1798.83
58577818	1	O		6	8.1	114300	114073.01	7/1/2004	6/1/2034	846.68	360	360	90	7/1/2004	127000	1	200000	0	1	8.1	8	6	6/1/2007	7/1/2007	6	6	1	14.1	8.1	846.68
58578253	7	N		1	7.8	96000	95797.45	7/1/2004	6/1/2034	691.08	360	360	80	7/1/2004	120000	1	200000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	691.08
58578295	2	O		6	6.99	335000	334448.11	8/1/2004	7/1/2034	2226.52	360	360	87.01	8/1/2004	385000	1	10000	0	2	6.99	0	0			0	0	0	0	0	2226.52
58578451	1	O		1	7.45	110200	110034.27	8/1/2004	7/1/2034	766.77	360	360	95	8/1/2004	116000	1	10000	0	1	7.45	0	0			0	0	0	0	0	766.77
58578592	1	O		1	7.15	269910	269479.15	8/1/2004	7/1/2034	1823	360	360	90	7/1/2004	300000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1823
58578790	2	O		6	6.75	499500	498202.55	7/1/2004	6/1/2034	3239.75	360	360	90	8/1/2004	555000	1	110000	0	3	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	3239.75
58579316	5	O		6	5.4	385000	384139.27	8/1/2004	7/1/2034	2161.9	360	360	81.05	7/1/2004	475000	1	0	0	1	5.4	0	0			0	0	0	0	0	2161.9
58579350	1	O		8	6.65	190000	189833.18	8/1/2004	8/1/2034	1219.74	360	360	95	8/1/2004	200000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1219.74
58579376	1	O		6	7.15	228950	228584.54	8/1/2004	7/1/2034	1546.35	360	360	95	7/1/2004	241000	1	0	0	1	7.15	0	0			0	0	0	0	0	1546.35
58579756	1		2	8	6.4	315000	314124.3	7/1/2004	6/1/2034	1970.35	360	360	79.15	7/1/2004	398000	1	200000	0	1	6.4	8	6	6/1/2006	7/1/2006	6	6	1	12.4	6.4	1970.35
58579798	1	O		6	5.8	97500	97196.01	7/1/2004	6/1/2034	572.09	360	360	75	8/1/2004	130000	1	110000	0	1	5.8	8	6	6/1/2006	7/1/2006	6	6	1	11.8	5.8	572.09
58580038	1	O		6	6.4	186000	185482.9	7/1/2004	6/1/2034	1163.45	360	360	84.55	7/1/2004	220000	1	100000	0	1	6.4	8	6	6/1/2006	7/1/2006	6	6	1	12.4	6.4	1163.45
58580135	1	O		6	7.45	117500	117234.11	7/1/2004	6/1/2034	817.56	360	360	89.69	8/1/2004	131000	1	110000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	817.56
58580515	7	O		6	7.25	108750	108579.81	8/1/2004	7/1/2034	741.87	360	360	75	8/1/2004	145000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	741.87
58580838	1	O		8	8.4	131750	131586.47	8/1/2004	7/1/2034	1003.73	360	360	85	7/1/2004	155000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1003.73
58581133	1	O		1	8.35	130500	130234.96	8/1/2004	7/1/2034	989.6	360	360	90	8/1/2004	145000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	989.8
58581232	7	O		6	8.7	60000	59929.99	8/1/2004	7/1/2034	469.88	360	360	60	9/1/2004	100000	1	11000	0	1	8.7	0	0			0	0	0	0	0	469.88
58582578	1		2	6	7.3	288000	287328.58	7/1/2004	6/1/2034	1974.45	360	360	80	7/1/2004	360000	1	100000	0	1	7.3	0	0			0	0	0	0	0	1974.45
58582610	1	N		1	7.35	69300	69140.03	7/1/2004	6/1/2034	477.48	360	360	90	8/1/2004	77000	1	110000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	477.48
58582750	1	O		1	6.55	58900	58794.25	8/1/2004	7/1/2034	374.23	360	360	85	8/1/2004	75000	1	10000	0	1	6.55	8	4.5	7/1/2006	8/1/2006	6	6	1	12.55	6.55	374.23
58583097	1	O		1	6.5	102400	102214.36	8/1/2004	7/1/2034	647.24	360	360	80	8/1/2004	128000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	647.24
58583410	7	O		1	7.35	68000	67842.52	7/1/2004	6/1/2034	468.51	360	360	80	7/1/2004	92000	1	100000	0	1	7.35	0	0			0	0	0	0	0	468.51
58583659	1	O		1	6.6	498400	497513.81	8/1/2004	7/1/2034	3183.08	360	360	80	8/1/2004	623000	1	10000	0	1	6.6	0	0			0	0	0	0	0	3183.08
58584335	7	O		1	7.6	72000	71742.31	8/1/2004	7/1/2024	584.44	240	240	75	8/1/2004	97000	1	10000	0	1	7.6	0	0			0	0	0	0	0	584.44
58584954	5	O		6	8.55	140000	139746.35	7/1/2004	6/1/2034	1081.45	360	360	80	7/1/2004	175000	1	200000	0	1	8.55	0	0			0	0	0	0	0	1081.45
58585019	1	O		8	7.8	58400	58276.77	7/1/2004	6/1/2034	420.41	360	360	80	7/1/2004	73000	1	200000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	420.41
58585373	1	O		6	7.75	180000	179745.09	8/1/2004	7/1/2034	1289.55	360	360	90	7/1/2004	200000	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1289.55
58585498	3	O		6	8	90250	90128.47	8/1/2004	7/1/2034	662.23	360	360	95	8/1/2004	95000	1	10000	0	1	8	0	0			0	0	0	0	0	662.23
58585894	1	O		6	7.7	97750	97607.07	8/1/2004	7/1/2034	696.92	360	360	85	8/1/2004	115000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	696.92
58586256	5	N		1	6.99	57375	57280.46	8/1/2004	7/1/2034	381.34	360	360	90	7/1/2004	64000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	381.34
58587098	1	O		6	6.25	144000	143726.01	8/1/2004	7/1/2034	886.64	360	360	90	8/1/2004	160000	1	10000	0	1	6.25	0	0			0	0	0	0	0	886.64
58587114	2	O		6	6.55	184540	184144.01	8/1/2004	7/1/2034	1045.43	360	360	94.02	8/1/2004	175000	1	10000	0	2	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1045.43
58587270	1	O		6	8.725	149000	148739.58	7/1/2004	6/1/2034	1169.53	360	360	88.69	7/1/2004	168000	1	100000	0	1	8.725	8	6	6/1/2006	7/1/2006	6	6	1	14.725	8.725	1169.53
58587510	2	O		6	9.35	81900	81816.51	8/1/2004	7/1/2034	679.72	360	360	90	8/1/2004	91000	1	10000	0	2	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	679.72
58588419	2	O		6	7.95	463500	462869.58	8/1/2004	7/1/2034	3384.86	360	360	90	8/1/2004	515000	1	10000	0	2	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	3384.86
58588450	1	O		6	6.7	184450	183966.19	7/1/2004	6/1/2034	1190.22	360	360	85	7/1/2004	217000	1	200000	0	1	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	1190.22
58588633	3	N		1	7.8	94500	94300.62	7/1/2004	6/1/2034	680.28	360	360	90	8/1/2004	105000	1	110000	0	1	7.8	0	0			0	0	0	0	0	680.28
58588674	3	O		1	6.95	175200	174909.08	8/1/2004	7/1/2034	1159.74	360	360	80	8/1/2004	219000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1159.74
58589714	1	O		6	7.1	68000	67741.3	8/1/2004	7/1/2024	531.3	240	240	75.56	8/1/2004	90000	1	10000	0	1	7.1	0	0			0	0	0	0	0	531.3
58589730	1	O		1	6.45	232000	231361.24	7/1/2004	6/1/2034	1458.78	360	360	80	7/1/2004	290000	1	100000	0	1	6.45	8	6	6/1/2006	7/1/2006	6	6	1	12.45	6.45	1458.78
58589854	1	O		6	7.1	118400	118112.83	7/1/2004	6/1/2034	795.69	360	360	80	7/1/2004	148000	1	100000	0	1	7.1	0	0			0	0	0	0	0	795.69
58589896	1	O		8	5.75	115500	115258.24	8/1/2004	7/1/2034	674.03	360	360	78.04	7/1/2004	148000	1	0	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	674.03
58590092	1	N		1	7.25	54000	53915.49	8/1/2004	7/1/2034	368.38	360	360	90	7/1/2004	60000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	368.38
58590670	1	O		6	7.1	61500	60919.52	7/1/2004	6/1/2019	556.23	180	180	68.33	7/1/2004	90000	1	100000	0	1	7.1	0	0			0	0	0	0	0	556.23
58591199	1	O		6	6.35	89250	88999.47	7/1/2004	6/1/2034	555.35	360	360	85	7/1/2004	105000	1	100000	0	1	6.35	8	6	6/1/2006	7/1/2006	6	6	1	12.35	6.35	555.35
58591231	1	O		1	7.35	148320	148092.45	8/1/2004	7/1/2034	1021.89	360	360	80	8/1/2004	189000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1021.89
58591777	1	O		6	9.35	75650	75572.57	8/1/2004	7/1/2034	627.85	360	360	85	8/1/2004	89000	1	10000	0	1	9.35	0	0			0	0	0	0	0	627.85
58592197	5	O		6	6.15	562500	560859.33	7/1/2004	6/1/2034	3426.91	360	360	75	7/1/2004	750000	1	200000	0	1	6.15	0	0			0	0	0	0	0	3426.91
58592312	1	O		8	10.25	110500	110406.91	8/1/2004	7/1/2034	990.2	360	360	65	7/1/2004	170000	1	0	0	1	10.25	8	6	7/1/2006	8/1/2006	6	6	1	16.25	10.25	990.2
58592437	1	O		8	8.95	170250	170061.36	8/1/2004	7/1/2034	1363.75	360	360	75	7/1/2004	227000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1363.75
58593914	7	O		6	7.95	72800	72700.97	8/1/2004	7/1/2034	531.65	360	360	80	8/1/2004	91000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	531.65
58594011	1	O		6	8.5	135000	134835.84	8/1/2004	7/1/2034	1038.04	360	360	90	8/1/2004	150000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1038.04
58594110	2	O		1	6.65	284000	283499.9	8/1/2004	7/1/2034	1823.19	360	360	80	8/1/2004	355000	1	10000	0	2	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1823.19
58594839	7	O		6	8	63750	63664.15	8/1/2004	7/1/2034	467.78	360	360	85	8/1/2004	75000	1	10000	0	1	8	0	0			0	0	0	0	0	467.78
58594896	2	N		1	8.2	80100	79996.43	8/1/2004	7/1/2034	598.96	360	360	90	7/1/2004	103000	1	0	0	2	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	598.96
58594979	3		2	1	6.25	122310	122077.28	8/1/2004	7/1/2034	753.09	360	360	90	8/1/2004	135900	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	753.09
58595133	1	O		6	9.45	50000	49950.08	8/1/2004	7/1/2034	418.61	360	360	71.43	8/1/2004	70000	1	10000	0	1	9.45	0	0			0	0	0	0	0	418.61
58595190	1	O		6	8.9	74700	74574.08	7/1/2004	6/1/2034	595.69	360	360	90	7/1/2004	83000	1	100000	0	1	8.9	8	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	595.69
58595398	1	O		6	6.5	204000	203830.16	8/1/2004	7/1/2034	1289.42	360	360	85	8/1/2004	240000	1	10000	0	1	6.5	0	0			0	0	0	0	0	1289.42

58539776	1	N		1	7.25	135000	134788.73	8/1/2004	7/1/2034	920.94	360	360	90	7/1/2004	150000	1	0	0	1	7.25	6	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	920.94
58539859	1	O		1	7.15	251500	250894.66	7/1/2004	6/1/2034	1698.65	360	360	89.98	7/1/2004	279520	1	100000	0	1	7.15	6	6	6/1/2007	7/1/2007	6	6	1	13.15	7.15	1698.65
58541095	1	O		1	6.45	213750	213161.48	7/1/2004	6/1/2034	1344.03	360	360	90	8/1/2004	237500	1	110000	0	1	6.45	6	6	6/1/2006	7/1/2006	6	6	1	12.45	6.45	1344.03
58541350	1	O		1	8.3	97750	97626.16	8/1/2004	7/1/2034	737.81	360	360	85	7/1/2004	115000	1	0	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	737.81
58541392	1	N		1	8.5	71100	71013.54	8/1/2004	7/1/2034	546.7	360	360	90	8/1/2004	79000	1	10000	0	1	8.5	6	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	546.7
58541434	5	O		1	7.6	96050	95909.81	8/1/2004	7/1/2034	678.19	360	360	85	7/1/2004	113000	1	0	0	1	7.6	6	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	678.19
58541699	7	O		6	6.825	124000	123682.57	7/1/2004	6/1/2034	810.46	360	360	80	7/1/2004	155000	1	200000	0	1	6.825	6	6	6/1/2006	7/1/2006	6	6	1	12.825	6.825	810.46
58541772	2	N		1	9.55	53100	52831.94	8/1/2004	7/1/2019	556.09	180	180	90	8/1/2004	60000	1	10000	0	2	9.55	0	0			0	0	0	0	0	0	556.09
58543174	1	O		6	10.15	108000	107829.4	8/1/2004	7/1/2034	959.78	360	360	90	8/1/2004	120000	1	10000	0	1	10.15	6	6	7/1/2006	8/1/2006	6	6	1	16.15	10.15	959.78
58543455	1	O		1	9.3	90000	89907.28	8/1/2004	7/1/2034	743.68	360	360	90	8/1/2004	100000	1	10000	0	1	9.3	0	0			0	0	0	0	0	0	743.68
58543638	1	O		1	8.25	67500	67369.97	7/1/2004	6/1/2034	507.11	360	360	90	7/1/2004	75000	1	300000	0	1	8.25	6	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	507.11
58544057	1	O		6	11.2	94500	94402.32	7/1/2004	6/1/2034	914.26	360	360	70	8/1/2004	135000	1	110000	0	1	11.2	6	6	6/1/2006	7/1/2006	6	6	1	17.2	11.2	914.26
58544115	2		2	6	6.75	405000	403947.99	7/1/2004	6/1/2034	2626.83	360	360	64.29	8/1/2004	630000	1	110000	0	3	6.75	0	0			0	0	0	0	0	0	2626.83
58544438	1	O		6	7	51000	50677.24	8/1/2004	7/1/2019	458.41	180	180	65.38	8/1/2004	78000	1	10000	0	1	7	0	0			0	0	0	0	0	0	458.41
58545179	7	O		6	7.7	91000	90804.1	7/1/2004	6/1/2034	648.8	360	360	78.11	8/1/2004	116500	1	110000	0	1	7.7	0	0			0	0	0	0	0	0	648.8
58546177	3	O		6	7.6	94500	94291.68	7/1/2004	6/1/2034	667.25	360	360	90	7/1/2004	105000	1	200000	0	1	7.6	6	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	667.25
58547951	7	O		8	7.9	88400	88217.21	7/1/2004	6/1/2034	642.5	360	360	85	8/1/2004	104000	1	110000	0	1	7.9	6	6	6/1/2006	7/1/2006	6	6	1	13.9	7.9	642.5
58548496	1	O		1	7.25	100575	100417.61	8/1/2004	7/1/2034	686.1	360	360	90	8/1/2004	111750	1	10000	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	686.1
58548512	5	O		6	6.2	70000	69797.77	7/1/2004	6/1/2034	428.73	360	360	73.68	7/1/2004	95000	1	200000	0	1	6.2	0	0			0	0	0	0	0	0	428.73
58548553	1	O		1	8.99	94775	94670.86	8/1/2004	7/1/2034	761.9	360	360	85	7/1/2004	111500	1	0	0	1	8.99	6	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	761.9
58548678	1	N		6	7.725	240300	239957.98	8/1/2004	7/1/2034	1717.39	360	360	90	8/1/2004	267000	1	10000	0	1	7.725	6	6	7/1/2007	8/1/2007	6	6	1	13.725	7.725	1717.39
58548876	2	O		6	6.925	294500	294008.59	8/1/2004	7/1/2034	1944.51	360	360	95	8/1/2004	310000	1	10000	0	2	6.925	0	0			0	0	0	0	0	0	1944.51
58548918	1	O		8	5.9	101600	100537.75	7/1/2004	6/1/2019	851.88	180	180	80	7/1/2004	127000	1	200000	0	1	5.9	0	0			0	0	0	0	0	0	851.88
58549312	1	O		1	6.55	96800	96538.59	7/1/2004	6/1/2034	615.03	360	360	80	8/1/2004	121000	1	110000	0	1	6.55	0	0			0	0	0	0	0	0	615.03
58549577	1	O		1	8.4	100950	100824.7	8/1/2004	7/1/2034	769.08	360	360	94.97	8/1/2004	106300	1	10000	0	1	8.4	0	0			0	0	0	0	0	0	769.08
58549916	1	O		1	7.3	100300	100144.59	8/1/2004	7/1/2034	687.63	360	360	85	7/1/2004	118000	1	0	0	1	7.3	6	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	687.63
58550617	1	O		6	7.5	351500	350712.51	7/1/2004	6/1/2034	2457.74	360	360	95	7/1/2004	370000	1	100000	0	1	7.5	0	0			0	0	0	0	0	0	2457.74
58551391	1	O		6	7.9	97750	97547.86	7/1/2004	6/1/2034	710.48	360	360	85	7/1/2004	115000	1	400000	0	1	7.9	0	0			0	0	0	0	0	0	710.48
58551433	1	O		6	5.7	496750	497696.13	8/1/2004	7/1/2034	2894.75	360	360	95	7/1/2004	525000	1	0	0	1	5.7	6	6	7/1/2006	8/1/2006	6	6	1	11.7	5.7	2894.75
58551474	1	O		6	8.2	69300	69165.13	7/1/2004	6/1/2034	518.2	360	360	90	7/1/2004	77000	1	100000	0	1	8.2	6	6	6/1/2006	7/1/2006	6	6	1	14.2	8.2	518.2
58551518	1	O		6	7.99	270000	269331.4	7/1/2004	6/1/2034	1979.29	360	360	90	7/1/2004	300000	1	400000	0	1	7.99	6	6	6/1/2006	7/1/2006	6	6	1	13.99	7.99	1979.29
58551870	2	O		1	5.6	263680	263112.21	8/1/2004	7/1/2034	1513.74	360	360	80	8/1/2004	329900	1	10000	0	2	5.6	6	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	1513.74
58552217	1	O		1	7.4	380000	379131.51	7/1/2004	6/1/2034	2631.05	360	360	95	9/1/2004	400000	1	110000	0	1	7.4	6	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	2631.05
58552571	1	O		6	7.05	56100	55962.57	7/1/2004	6/1/2034	375.13	360	360	85	8/1/2004	66000	1	110000	0	1	7.05	6	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	375.13
58552712	1	O		6	10.35	29200	29163.72	7/1/2004	6/1/2034	263.84	360	360	20	7/1/2004	146000	2	200000	0	1	10.35	0	0			0	0	0	0	0	0	263.84
58552910	7	O		1	6.85	120700	120495.61	8/1/2004	7/1/2034	790.9	360	360	85	7/1/2004	142000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	790.9
58553116	1	O		1	8.6	99000	98882.06	8/1/2004	7/1/2034	768.26	360	360	90	7/1/2004	110000	1	0	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	768.26
58553258	5	O		6	8.35	131750	131501.32	7/1/2004	6/1/2034	999.08	360	360	85	8/1/2004	155000	1	110000	0	1	8.35	6	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	999.08
58553272	1	O		1	7.85	268327	267903.66	8/1/2004	7/1/2034	1940.91	360	360	95	8/1/2004	299000	1	10000	0	1	7.85	6	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1940.91
58553314	1	O		1	6.6	149176	149043.74	9/1/2004	8/1/2034	952.73	360	360	80	8/1/2004	187495	1	0	0	1	6.6	6	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	952.73
58553355	1	O		6	6.95	705000	703829.39	8/1/2004	7/1/2034	4666.74	360	360	68.78	8/1/2004	1025000	1	10000	0	1	6.95	0	0			0	0	0	0	0	0	4666.74
58553371	1	O		1	9.4	24200	24157.18	7/1/2004	6/1/2034	201.73	360	360	20	8/1/2004	121000	2	110000	0	1	9.4	0	0			0	0	0	0	0	0	201.73
58553694	1	O		1	11.15	22980	22955.96	7/1/2004	6/1/2034	221.48	360	360	20	7/1/2004	114900	2	200000	0	1	11.15	0	0			0	0	0	0	0	0	221.48
58553859	1	O		6	9.65	68000	67934.93	8/1/2004	7/1/2034	579.24	360	360	80	7/1/2004	85000	1	0	0	1	9.65	6	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	579.24
58554098	1	O		6	8.6	72000	71870.89	7/1/2004	6/1/2034	558.73	360	360	80	8/1/2004	90000	1	110000	0	1	8.6	0	0			0	0	0	0	0	0	558.73
58554312	2	N		8	6.75	230000	229602.83	8/1/2004	7/1/2034	1491.78	360	360	63.89	8/1/2004	360000	1	10000	0	3	6.75	0	0			0	0	0	0	0	0	1491.78
58554759	1	O		6	5.99	500000	498496.4	7/1/2004	6/1/2034	2994.54	360	360	84.75	7/1/2004	590000	1	100000	0	1	5.99	0	0			0	0	0	0	0	0	2994.54
58555590	1	O		6	6.35	282500	281707.05	7/1/2004	6/1/2034	1757.82	360	360	74.93	8/1/2004	377000	1	110000	0	1	6.35	0	0			0	0	0	0	0	0	1757.82
58555699	3	N		1	8.25	83610	83502.99	8/1/2004	7/1/2034	628.14	360	360	90	8/1/2004	92900	1	10000	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	628.14
58556178	1	O		6	6	544000	542914.17	8/1/2004	7/1/2034	3261.56	360	360	85	7/1/2004	640000	1	0	0	1	6	6	6	7/1/2007	8/1/2007	6	6	1	12	6	3261.56
58556358	7	O		1	7.8	82450	82329.67	8/1/2004	7/1/2034	582.16	360	360	85	7/1/2004	97000	1	0	0	1	7.8	0	0			0	0	0	0	0	0	582.16
58556374	7	O		6	5.95	377000	376240.28	8/1/2004	7/1/2034	2248.21	360	360	80.21	8/1/2004	470000	1	10000	0	1	5.95	6	6	7/1/2007	8/1/2007	6	6	1	11.95	5.95	2248.21
58557414	3	N		6	8.95	98100	97991.3	8/1/2004	7/1/2034	785.61	360	360	90	8/1/2004	109000	1	10000	0	1	8.95	6	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	785.61
58557812	5	O		6	7.8	74500	74108.49	7/1/2004	6/1/2024	613.91	240	240	84.66	7/1/2004	88000	1	100000	0	1	7.8	0	0			0	0	0	0	0	0	613.91
58558230	1	O		8	7.99	77400	77295.56	8/1/2004	7/1/2034	567.4	360	360	90	8/1/2004	86000	1	10000	0	1	7.99	6	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	567.4
58558917	3	O		1	7.99	76500	76396.78	8/1/2004	7/1/2034	560.8	360	360	90	7/1/2004	85000	1	0	0	1	7.99	6	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	560.8
58559816	7	O		6	8.4	80000	79960.69	8/1/2004	7/1/2034	609.48	360	360	80	7/1/2004	100000	1	0	0	1	8.4	0	0			0	0	0	0	0	0	609.48
58560178	1	O		6	8.15	276250	275889.2	8/1/2004	7/1/2034	2055.99	360	360	85	8/1/2004	325000	1	10000	0	1	8.15	6	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	2055.99
58561911	7	O		6	6.95	50000	49521.93	7/1/2004	6/1/2019	448.02	180	180	65.79	9/1/2004	76000	1	111000	0	1	6.95	0	0			0	0	0	0	0	0	448.02
58562513	1	O		1	7.95	234900	234419.15	7/1/2004	6/1/2034	1715.44	360	360	90	8/1/2004	261000	1	210000	0	1	7.95	6	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	1715.44
58563115	7	O		6	8	70000	69905.74	8/1/2004	7/1/2034	513.64	360	360	73.68	7/1/2004	95000	1	0	0	1	8	0	0			0	0	0	0	0	0	513.64
58563537	1	O		1	8.65	90900	90702.83	8/1/2004	7/1/2034	708.63	360	360	90	7/1/2004	101000	1	0	0	1	8.65	0	0			0	0	0	0	0	0	708.63
58563719	1	O		1	6.75	80800	80660.47	8/1/2004	7/1/2034	524.07	360	360	80	8/1/2004	101000	1	10000	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	524.07
58564675	1	O		6	8.625	225000	224733.36	8/1/2004	7/1/2034	1750.03	360	360	75	8/1/2004	300000	1	10000	0	1	8.625	6	6	7/1/2006	8/1/2006	6	6	1	14.625	8.625	1750.03
58565011	1	O		6	6.725	201150	200624.94	7/1/2004	6/1/2034	1301.32	360	360	77.37	7/1/2004	260000	1	100000	0	1	6.725	0	0			0	0	0	0	0	0	1301.32
58566118	1	N		6	8.7	80000	79860.49	8/1/2004	7/1/2034	516.23	360	360	52.63	10/1/2004	152000	1	11100	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	8.7	516.23
58566191	3	O		1	8.35	99750	99624.91	8/1/2004	7/1/2034	756.42	360	360	95	8/1/2004	105000	1	10000	0	1	8.35	6	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	756.42
58566498	3	O		1	8.25	116910	116760.38	8/1/2004	7/1/2034	878.31	360	360	90	9/1/2004	129900	1	11000	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	878.31
58566654	1	O		6	6.85	166250	165968.48	8/1/2004	7/1/2034	1089.37	360	360	95	7/1/2004	175000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1089.37
58567371	1	O		6	9.2	62050	61951.71	8/1/2004	7/1/2034	508.23	360	360	85	7/1/2004	73000	1	100000	0	1	9.2	0	0			0	0	0	0	0	0	508.23
58567934	1	O		6	7.6	171000	170387.99	8/1/2004	7/1/2024	1388.04	240	240	95	8/1/2004	180000	1	10000	0	1	7.6	0	0			0	0	0	0	0	0	1388.04
58568155	1	O		6	6.75	59500	59345.44	7/1/2004	6/1/2034	385.92	360	360	85	7/1/2004	70000	1	400000	0	1	6.75	0	0			0	0	0	0	0	0	385.92
58568551	2	O		6	6.75	392700	391679.95	7/1/2004	6/1/2034	2547.05	360	360	85	7/1/2004	462000	1	400000	0	3	6.75	6	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	2547.05
58568593	1	N		1	8.4	59500	59428.14	8/1/2004	7/1/2034	453.3	360	360	85	7/1/2004	70000	1	0	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	453.3
58568973	1	N		6	11.8	68900	68837.55	7/1/2004	6/1/2034	698.13	360	360	65	7/1/2004	106000	1	100000	0	1	11.8	6	6	6/1/2006	7/1/2006	6	6	1	17.8	11.8	698.13
58569591	1	O		6	7.5	374000	373162.07	7/1/2004	6/1/2034	2615.07	360	360	85	7/1/2004	440000	1	200000	0	1	7.5	0	0			0	0	0	0	0	0	2615.07
58570193	1	N		1	7.5	85400	85257.94	8/1/2004	7/1/2034	667.06	360	360	90	7/1/2004	106000	1	0	0	1	7.5	6	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	667.06

58514175	2	N		8	9.45	88000	87867.71	7/1/2004	6/1/2034	736.75	360	360	80	7/1/2004	110000	1	100000	0	2	9.45	0	0			0	0	0	0	0	736.75
58514217	1	O		1	8.1	170905	170679.5	8/1/2004	7/1/2034	1265.98	360	360	95	8/1/2004	179900	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1265.98
58514431	1	O		6	9	79200	79113.14	8/1/2004	7/1/2034	637.27	360	360	80	8/1/2004	99000	1	10000	0	1	9	8	6.5	7/1/2006	8/1/2006	6	6	1	15	9	637.27
58515172	1	O		8	7.25	159800	159423.75	7/1/2004	6/1/2034	1090.12	360	360	85	7/1/2004	188000	1	200000	0	1	7.25	8	6	8/1/2006	7/1/2006	6	6	1	13.25	7.25	1090.12
58515339	5		2	1	9.15	90895	90798.38	8/1/2004	7/1/2034	741.2	360	360	70	8/1/2004	129851	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	741.2
58515776	1	O		6	9.8	190000	189823.86	8/1/2004	7/1/2034	1639.38	360	360	79.5	7/1/2004	239000	1	0	0	1	9.8	0	0			0	0	0	0	0	1639.38
58515990	1	O		6	6	500000	498499.24	7/1/2004	6/1/2034	2997.76	360	360	75.76	7/1/2004	660000	1	100000	0	1	6	0	0			0	0	0	0	0	2997.76
58516055	1	N		6	7.35	76050	75874.44	7/1/2004	6/1/2034	523.97	360	360	90	7/1/2004	84500	1	200000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	523.97
58516279	1	O		6	7.45	269000	268391.29	7/1/2004	6/1/2034	1871.69	360	360	82.77	8/1/2004	325000	1	110000	0	1	7.45	8	6	6/1/2007	7/1/2007	6	6	1	13.45	7.45	1871.69
58516378	1	O		6	8.4	111200	110992.24	7/1/2004	6/1/2034	847.17	360	360	80	7/1/2004	139000	1	100000	0	1	8.4	8	4.5	6/1/2006	7/1/2006	6	6	1	14.4	8.4	847.17
58516832	1	N		1	9.5	53550	53497.11	8/1/2004	7/1/2034	450.28	360	360	85	7/1/2004	63000	1	0	0	1	9.5	0	0			0	0	0	0	0	450.28
58516998	1	O		6	6.8	112800	112607.09	8/1/2004	7/1/2034	735.38	360	360	80	7/1/2004	141000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	735.38
58517251	1	O		6	8.85	175650	175451.29	8/1/2004	7/1/2034	1394.41	360	360	94.95	7/1/2004	185000	1	0	0	1	8.85	0	0			0	0	0	0	0	1394.41
58517376	1	O		1	11.15	24000	23974.9	7/1/2004	6/1/2034	231.29	360	360	20	7/1/2004	120000	2	200000	0	1	11.15	0	0			0	0	0	0	0	231.29
58517590	1	O		6	7.5	95200	94986.69	7/1/2004	6/1/2034	665.66	360	360	85	7/1/2004	112000	1	200000	0	1	7.5	0	0			0	0	0	0	0	665.66
58517616	1	O		6	6.45	52700	52603.53	8/1/2004	7/1/2034	331.37	360	360	85	7/1/2004	62000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	331.37
58517772	1	O		6	9.85	90000	89875.65	7/1/2004	6/1/2034	779.86	360	360	75	8/1/2004	120000	1	110000	0	1	9.85	8	6	6/1/2006	7/1/2006	6	6	1	15.85	9.85	779.86
58518499	2	N		1	8.3	56700	56628.17	8/1/2004	7/1/2034	427.97	360	360	90	8/1/2004	63000	1	10000	0	2	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	427.97
58519398	1	O		6	7.8	145350	145146.21	7/1/2004	7/1/2034	1046.34	360	360	95	8/1/2004	153000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1046.34
58520297	1	O		1	9.7	27600	27560.62	7/1/2004	6/1/2034	236.12	360	360	20	7/1/2004	140000	2	100000	0	1	9.7	0	0			0	0	0	0	0	236.12
58520990	7	O		6	7.7	95200	94993.8	7/1/2004	6/1/2034	678.74	360	360	85	7/1/2004	112000	1	100000	0	1	7.7	0	0			0	0	0	0	0	678.74
58521378	1	O		8	5.7	411000	410131.54	8/1/2004	7/1/2034	2385.45	360	360	57.08	8/1/2004	720000	1	10000	0	1	5.7	0	0			0	0	0	0	0	2385.45
58521451	1	O		8	7.9	332500	331812.48	7/1/2004	6/1/2034	2416.63	360	360	95	7/1/2004	350000	1	100000	0	1	7.9	8	6	6/1/2007	7/1/2007	6	6	1	13.9	7.9	2416.63
58521675	1	O		6	8.6	82650	82501.78	7/1/2004	6/1/2034	641.38	360	360	95	7/1/2004	87000	1	100000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	641.38
58521717	1	O		1	10.95	26000	25971.6	7/1/2004	6/1/2034	248.63	360	360	20	7/1/2004	130000	2	200000	0	1	10.95	0	0			0	0	0	0	0	248.63
58521972	1	O		6	8.9	160000	159596.38	7/1/2004	6/1/2034	1053.77	360	360	89.39	7/1/2004	179000	1	100000	0	1	8.9	0	0			0	0	0	0	0	1053.77
58522095	1	O		6	7.9	88000	87879.09	8/1/2004	7/1/2034	639.59	360	360	89.8	8/1/2004	98000	1	10000	0	1	7.9	0	0			0	0	0	0	0	639.59
58522830	2	N		6	8.05	472000	471370.88	8/1/2004	7/1/2034	3479.84	360	360	80	7/1/2004	590000	1	0	0	3	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	3479.84
58523796	1	O		6	7.95	195500	195234.08	8/1/2004	7/1/2034	1427.71	360	360	85	8/1/2004	230000	1	10000	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1427.71
58524711	1	O		1	5.35	360000	359187.61	8/1/2004	7/1/2034	2010.29	360	360	80	8/1/2004	450000	1	10000	0	1	5.35	0	0			0	0	0	0	0	2010.29
58525734	1	O		6	7.75	51000	50877.43	8/1/2004	7/1/2034	365.38	360	360	85	8/1/2004	60000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	365.38
58528112	3	N		1	8.4	69525	69395.11	7/1/2004	6/1/2034	529.67	360	360	90	8/1/2004	77250	1	110000	0	1	8.4	8	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	529.67
58526153	1	O		1	7.75	238500	238162.24	8/1/2004	7/1/2034	1708.65	360	360	90	7/1/2004	265000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1708.65
58526516	1	O		6	7.5	80000	79880.87	8/1/2004	7/1/2034	559.38	360	360	74.07	8/1/2004	108000	1	10000	0	1	7.5	0	0			0	0	0	0	0	559.38
58526831	1	O		1	8.45	147600	147418.66	8/1/2004	7/1/2034	1129.7	360	360	90	8/1/2004	168000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1129.7
58527011	2	O		8	6.85	382500	381525.66	7/1/2004	6/1/2034	2506.37	360	360	85	7/1/2004	450000	1	200000	0	2	6.85	0	0			0	0	0	0	0	2506.37
58527417	7	O		8	7.3	86700	86497.88	7/1/2004	6/1/2034	594.39	360	360	85	8/1/2004	102000	1	110000	0	1	7.3	0	0			0	0	0	0	0	594.39
58527458	1	O		8	8.3	52275	52175.31	7/1/2004	6/1/2034	394.57	360	360	85	8/1/2004	61500	1	110000	0	1	8.3	0	0			0	0	0	0	0	394.57
58527474	1	N		1	8.1	68490	68353.99	7/1/2004	6/1/2034	507.34	360	360	90	8/1/2004	76100	1	110000	0	1	8.1	0	0			0	0	0	0	0	507.34
58527714	1	O		1	8.05	261250	260901.78	8/1/2004	7/1/2034	1926.08	360	360	95	6/1/2004	275000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1926.08
58528357	1		2	1	7.65	50150	50040.94	7/1/2004	6/1/2034	355.83	360	360	85	7/1/2004	59000	1	100000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	355.83
58528753	1	N		6	7.35	59000	58909.48	8/1/2004	7/1/2034	406.5	360	360	88.06	8/1/2004	67000	1	10000	0	1	7.35	0	0			0	0	0	0	0	406.5
58528878	1	O		6	7.55	101700	101549.68	8/1/2004	7/1/2034	714.59	360	360	90	8/1/2004	113000	1	10000	0	1	7.55	8	6.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	714.59
58529496	1	O		6	6.7	95950	95667.45	7/1/2004	6/1/2034	619.15	360	360	95	7/1/2004	101000	1	200000	0	1	6.7	8	4.5	6/1/2006	7/1/2006	6	6	1	12.7	6.7	619.15
58529819	2	O		1	10.3	58800	58750.99	8/1/2004	7/1/2034	529.1	360	360	80	8/1/2004	73500	1	10000	0	2	10.3	8	6	7/1/2006	8/1/2006	6	6	1	16.3	10.3	529.1
58529876	3	O		8	9.25	149400	149165.84	7/1/2004	6/1/2034	1229.08	360	360	90	8/1/2004	166000	1	110000	0	1	9.25	8	6	8/1/2007	7/1/2007	6	6	1	15.25	9.25	1229.08
58530411	1	O		1	9	76500	76416.11	8/1/2004	7/1/2034	615.54	360	360	85	7/1/2004	90000	1	0	0	1	9	0	0			0	0	0	0	0	615.54
58530478	7	O		6	7.35	85500	85368.81	8/1/2004	7/1/2034	589.08	360	360	77.73	7/1/2004	110000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	589.08
58530619	7	O		8	8.95	75900	75815.9	8/1/2004	7/1/2034	607.98	360	360	72.98	7/1/2004	104000	1	0	0	1	8.95	0	0			0	0	0	0	0	607.98
58530635	3	O		1	8	202500	201938.28	7/1/2004	6/1/2034	1485.88	360	360	90	7/1/2004	225000	1	100000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	1485.88
58530999	1	N		6	7.4	100300	100147.65	8/1/2004	7/1/2034	694.46	360	360	65	7/1/2004	118000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	694.46
58531393	1	O		8	5.4	96000	95785.38	8/1/2004	7/1/2034	539.07	360	360	80	7/1/2004	120000	1	0	0	1	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	539.07
58531569	1	O		1	7.8	218500	218193.67	8/1/2004	7/1/2034	1572.92	360	360	95	7/1/2004	230000	1	0	0	1	7.8	0	0			0	0	0	0	0	1572.92
58532078	1	O		6	8.45	60350	60238.37	7/1/2004	6/1/2034	461.91	360	360	85	8/1/2004	71000	1	110000	0	1	8.45	0	0			0	0	0	0	0	461.91
58532177	1		2	1	7.75	105041	104418.32	8/1/2004	7/1/2019	988.73	180	180	80	8/1/2004	132000	1	10000	0	1	7.75	0	0			0	0	0	0	0	988.73
58532250	7	O		6	6.8	136000	135758.18	8/1/2004	7/1/2034	868.58	360	360	80.47	8/1/2004	169000	1	10000	0	1	6.8	0	0			0	0	0	0	0	868.58
58532318	5	O		1	10.2	25440	25407.36	7/1/2004	6/1/2034	227.03	360	360	20	8/1/2004	127200	2	210000	0	1	10.2	0	0			0	0	0	0	0	227.03
58533852	1	O		6	5.55	340000	338888.86	7/1/2004	6/1/2034	1941.17	360	360	57.82	8/1/2004	588000	1	110000	0	1	5.55	0	0			0	0	0	0	0	1941.17
58534157	1	O		8	6.7	220000	219616.36	8/1/2004	7/1/2034	1419.62	360	360	80	8/1/2004	275000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1419.62
58534173	1	O		1	8.25	207000	206601.26	7/1/2004	6/1/2034	1555.13	360	360	90	8/1/2004	232000	1	110000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	1555.13
58534736	2	N		6	6.99	342000	341436.58	8/1/2004	7/1/2034	2273.04	360	360	90	7/1/2004	380000	1	0	0	2	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2273.04
58535055	1	O		1	9.6	59580	59522.37	8/1/2004	7/1/2034	505.34	360	360	90	8/1/2004	66200	1	10000	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	505.34
58535238	1	O		6	7.65	136000	135703.29	7/1/2004	6/1/2034	964.94	360	360	80	7/1/2004	170000	1	200000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	964.94
58535519	1	O		1	11.9	25900	25877.04	7/1/2004	6/1/2034	264.42	360	360	20	7/1/2004	129500	2	100000	0	1	11.9	0	0			0	0	0	0	0	264.42
58535691	1	O		1	7.9	111600	111446.66	8/1/2004	7/1/2034	811.12	360	360	90	7/1/2004	124000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	811.12
58536418	1	O		6	7.95	110000	109850.37	8/1/2004	7/1/2034	803.32	360	360	82.09	8/1/2004	134000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	803.32
58536475	1	O		1	9.8	99980	99840.39	7/1/2004	6/1/2034	862.66	360	360	20	7/1/2004	499900	2	100000	0	1	9.8	0	0			0	0	0	0	0	862.66
58536897	1	O		6	8.45	184500	184273.34	8/1/2004	7/1/2034	1412.12	360	360	90	8/1/2004	205000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1412.12
58536939	5	O		6	7.05	425000	424308.06	8/1/2004	7/1/2034	2841.83	360	360	85	7/1/2004	500000	1	0	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2841.83
58537291	1	O		8	8.95	58500	58402.38	7/1/2004	6/1/2034	468.61	360	360	90	8/1/2004	65000	1	110000	0	1	8.95	0	0			0	0	0	0	0	468.61
58537317	2	N		6	8.75	50400	50312.36	7/1/2004	6/1/2034	396.5	360	360	80	7/1/2004	63000	1	100000	0	3	8.75	8	6	6/1/2007	7/1/2007	6	6	1	14.75	8.75	396.5
58537671	1	N		6	8.65	133450	133292.68	8/1/2004	7/1/2034	1040.34	360	360	85	7/1/2004	157000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1040.34
58537739	2	N		1	8.85	86400	86302.26	8/1/2004	7/1/2034	685.89	360	360	90	7/1/2004	140000	1	0	0	2	8.85	0	0			0	0	0	0	0	685.89
58538356	3	N		1	7.9	117000	116757.42	7/1/2004	6/1/2034	850.37	360	360	90	8/1/2004	130000	1	110000	0	1	7.9	8	6	6/1/2006	7/1/2006	6	6	1	13.9	7.9	850.37
58538398	1	O		6	8.45	76500	76358.51	7/1/2004	6/1/2034	585.52	360	360	90	7/1/2004	85000	1	100000	0	1	8.45	0	0			0	0	0	0	0	585.52
58538695	1	O		1	7.95	115200	114962.74	7/1/2004	6/1/2034	841.29	360	360	90	8/1/2004	129000	1	110000	0	1	7.95	0	0			0	0	0	0	0	841.29
58539156	7	O		1	6.85	76415	76285.6	8/1/2004	7/1/2034	500.72	360	360	85	7/1/2004	89900	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	500.72

58486693	1	O		6	5.2	65000	64290.49	8/1/2004	7/1/2019	520.82	180	180	78.79	8/1/2004	82500	1	10000	0	1	5.2	8	6.5	7/1/2006	8/1/2006	6	6	1	11.2	5.2	520.82
58489295	1	O		6	5.75	73600	73105.42	7/1/2004	6/1/2024	516.74	240	240	80	8/1/2004	92000	1	110000	0	1	5.75	8	8	8/1/2006	7/1/2006	6	6	1	11.75	5.75	516.74
58489998	2	O		8	6.25	440000	438740.99	7/1/2004	6/1/2034	2709.16	360	360	41.12	7/1/2004	1070000	1	300000	0	3	6.25	0	0			0	0	0	0	0	0
58490079	1	O		6	8.825	118400	118197.28	7/1/2004	6/1/2034	937.61	360	360	80	8/1/2004	148000	1	110000	0	1	8.825	0	0			0	0	0	0	0	0
58490475	2	O		1	6.9	324000	323456.7	8/1/2004	7/1/2034	2133.87	360	360	90	8/1/2004	360000	1	10000	0	2	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	2133.87
58490590	1	O		6	7.95	60350	60226.45	7/1/2004	6/1/2034	440.73	360	360	85	7/1/2004	71000	1	200000	0	1	7.95	0	0			0	0	0	0	0	0
58490871	2	O		1	7.05	232000	231622.27	8/1/2004	7/1/2034	1551.31	360	360	80	7/1/2004	290000	1	0	0	2	7.05	0	0			0	0	0	0	0	0
58491259	1	N		1	7.45	72900	72790.36	8/1/2004	7/1/2034	507.24	360	360	90	7/1/2004	81000	1	0	0	1	7.45	0	0			0	0	0	0	0	0
58491457	1	O		6	8.65	108000	107872.66	8/1/2004	7/1/2034	841.94	360	360	80	7/1/2004	135000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	841.94
58492034	1	O		6	6.5	97850	97583.18	7/1/2004	6/1/2034	618.48	360	360	95	8/1/2004	103000	1	110000	0	1	6.5	8	8	6/1/2006	7/1/2006	6	6	1	12.5	6.5	618.48
58493057	1	N		1	7	210150	209804.47	8/1/2004	7/1/2034	1398.14	360	360	90	7/1/2004	233500	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	1398.14
58493131	1	O		6	7.15	81000	80163.63	7/1/2004	6/1/2034	547.08	360	360	61.83	11/1/2004	131000	1	111110	0	1	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	547.08
58493479	7	O		6	7.125	141800	141572.52	8/1/2004	7/1/2034	955.34	360	360	81.97	8/1/2004	173000	1	10000	0	1	7.125	0	0			0	0	0	0	0	0
58493834	1	O		8	7.95	171000	170649.95	7/1/2004	6/1/2034	1248.79	360	360	95	7/1/2004	180000	1	300000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	1248.79
58494535	7	O		6	7.9	89250	89127.36	8/1/2004	7/1/2034	648.68	360	360	85	8/1/2004	105000	1	10000	0	1	7.9	0	0			0	0	0	0	0	0
58494550	1	O		8	7.8	128250	128070.19	8/1/2004	7/1/2034	923.24	360	360	95	8/1/2004	135000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	923.24
58495433	1	O		6	11.5	50250	50201.33	7/1/2004	6/1/2034	497.63	360	360	75	8/1/2004	67000	1	110000	0	1	11.5	8	6	6/1/2006	7/1/2006	6	6	1	17.5	11.5	497.63
58496530	1	N		6	6.9	96000	95757.83	7/1/2004	6/1/2034	632.26	360	360	80	7/1/2004	120000	1	200000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	632.26
58497298	1	O		1	8.6	102800	102473.95	8/1/2004	7/1/2034	796.19	360	360	90	8/1/2004	114000	1	10000	0	1	8.6	8	8	7/1/2006	8/1/2006	6	6	1	14.6	8.6	796.19
58497694	1	O		6	8.5	100350	100227.97	8/1/2004	7/1/2034	771.61	360	360	90	8/1/2004	111500	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	771.61
58497991	1	O		1	9.38	56000	55943.27	8/1/2004	7/1/2034	465.99	360	360	80	7/1/2004	70000	1	0	0	1	9.38	8	8	7/1/2006	8/1/2006	6	6	1	15.38	9.38	465.99
58498296	1	O		6	6.65	127300	127075.83	8/1/2004	7/1/2034	817.23	360	360	95	7/1/2004	134000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	817.23
58498676	1	O		1	6.525	95200	94941.65	7/1/2004	6/1/2034	603.3	360	360	80	7/1/2004	119000	1	100000	0	1	6.525	8	6	6/1/2006	7/1/2006	6	6	1	12.525	6.525	603.3
58498718	2	O		6	6.5	381000	379961.1	7/1/2004	6/1/2034	2408.18	360	360	84.67	7/1/2004	450000	1	200000	0	2	6.5	0	0			0	0	0	0	0	0
58499336	3	O		1	6.625	153900	153328.21	8/1/2004	7/1/2034	983.52	360	360	80	7/1/2004	192000	1	0	0	1	6.625	8	6	7/1/2006	8/1/2006	6	6	1	12.625	6.625	983.52
58499534	9	O		6	8.9	189000	188788.4	8/1/2004	7/1/2034	1507.16	360	360	90	7/1/2004	210000	1	0	0	1	8.9	0	0			0	0	0	0	0	0
58499633	2	N		1	8.9	328000	327632.78	8/1/2004	7/1/2034	2615.6	360	360	80	7/1/2004	410000	1	0	0	3	8.9	8	8	7/1/2008	8/1/2008	6	6	1	14.9	8.9	2615.6
58499872	5	O		6	8.5	99000	98879.62	8/1/2004	7/1/2034	761.23	360	360	90	8/1/2004	110000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	761.23
58499930	7	O		1	7.95	68000	67907.49	8/1/2004	7/1/2034	496.6	360	360	80	8/1/2004	85000	1	10000	0	1	7.95	0	0			0	0	0	0	0	0
58500299	7	O		8	8.8	70000	69919.97	8/1/2004	7/1/2034	553.2	360	360	70	8/1/2004	100000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0
58500372	3	O		6	8.2	467500	466895.59	8/1/2004	7/1/2034	3495.76	360	360	85	8/1/2004	550000	1	10000	0	1	8.2	0	0			0	0	0	0	0	0
58500711	1	O		6	7.8	53600	53524.84	8/1/2004	7/1/2034	385.86	360	360	80	8/1/2004	67000	1	16000	0	1	7.8	0	0			0	0	0	0	0	0
58500893	7	O		6	11.35	84000	83944.24	8/1/2004	7/1/2034	822.25	360	360	60	7/1/2004	140000	1	0	0	1	11.35	8	6	7/1/2006	8/1/2006	6	6	1	17.35	11.35	822.25
58501016	2	N		6	7.45	448000	447326.26	8/1/2004	7/1/2034	3117.16	360	360	79.29	8/1/2004	565000	1	10000	0	2	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	3117.16
58501693	1	O		6	8.55	69300	69174.43	7/1/2004	6/1/2034	535.32	360	360	90	7/1/2004	77000	1	100000	0	1	8.55	0	0			0	0	0	0	0	0
58502071	2	O		6	7.95	91200	91075.95	8/1/2004	7/1/2034	668.02	360	360	95	7/1/2004	96000	1	0	0	2	7.95	0	0			0	0	0	0	0	0
58502212	1	O		6	7.95	238000	237512.8	7/1/2004	6/1/2034	1738.08	360	360	83.51	7/1/2004	285000	1	200000	0	1	7.95	0	0			0	0	0	0	0	0
58502758	1	O		6	8.7	143100	142933.01	8/1/2004	7/1/2034	1120.67	360	360	90	8/1/2004	159000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1120.67
58503038	1	O		6	8.7	305500	304698.68	7/1/2004	6/1/2034	1971.33	360	360	89.99	7/1/2004	339500	1	100000	0	1	8.7	0	0			0	0	0	0	0	0
58503238	1	2		6	7.35	240000	239631.8	8/1/2004	7/1/2034	1653.54	360	360	67.61	8/1/2004	355000	1	10000	0	1	7.35	0	0			0	0	0	0	0	0
58504119	2	N		1	8.29	144000	143817.21	8/1/2004	7/1/2034	1085.88	360	360	90	8/1/2004	160000	1	10000	0	2	8.29	8	8	7/1/2007	8/1/2007	6	6	1	14.29	8.29	1085.88
58504317	1	O		6	8.9	127500	127428.89	9/1/2004	8/1/2034	1016.74	360	360	75	8/1/2004	170000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1016.74
58504432	1	O		6	8.45	243000	242701.49	8/1/2004	7/1/2034	1859.86	360	360	90	8/1/2004	270000	1	10000	0	1	8.45	0	0			0	0	0	0	0	0
58504770	1	O		6	8.6	124000	123852.29	8/1/2004	7/1/2034	962.26	360	360	80	7/1/2004	155000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	962.26
58504812	1	O		1	7.1	211500	210987.06	7/1/2004	6/1/2034	1421.35	360	360	90	7/1/2004	237000	1	100000	0	1	7.1	8	6	6/1/2007	7/1/2007	6	6	1	13.1	7.1	1421.35
58504853	2	O		1	6.85	80750	80613.25	8/1/2004	7/1/2034	529.13	360	360	85	8/1/2004	95000	1	10000	0	4	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	529.13
58505611	1	2		1	6.05	170910	170401.86	7/1/2004	6/1/2034	1030.2	360	360	90	7/1/2004	189900	1	200000	0	1	6.05	8	6	6/1/2006	7/1/2006	6	6	1	12.05	6.05	1030.2
58505783	2	O		1	6.45	243000	242330.95	7/1/2004	6/1/2034	1527.95	360	360	90	7/1/2004	270000	1	100000	0	2	6.45	0	0			0	0	0	0	0	0
58505850	5	O		1	9.15	151900	151738.54	8/1/2004	7/1/2034	1238.66	360	360	100	8/1/2004	153500	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1238.66
58505959	1	O		1	10.7	25980	25932.93	7/1/2004	6/1/2034	241.55	360	360	20	9/1/2004	129900	2	111000	0	1	10.7	0	0			0	0	0	0	0	0
58506718	1	N		6	8.5	106000	105861.09	8/1/2004	7/1/2034	815.05	360	360	89.83	8/1/2004	118000	1	10000	0	1	8.5	0	0			0	0	0	0	0	0
58506759	1	O		8	6.4	51200	51057.68	7/1/2004	6/1/2034	320.26	360	360	80	8/1/2004	64000	1	110000	0	1	6.4	0	0			0	0	0	0	0	0
58506791	1	O		1	10.15	41000	40948.84	7/1/2004	6/1/2034	364.36	360	360	20	8/1/2004	205000	2	110000	0	1	10.15	0	0			0	0	0	0	0	0
58507237	1	O		1	6.4	115200	114987.05	8/1/2004	7/1/2034	720.59	360	360	80	7/1/2004	146000	1	0	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	720.59
58507351	1	O		1	6.5	446500	445262.48	7/1/2004	6/1/2034	2822.19	360	360	95	7/1/2004	470000	1	100000	0	1	6.5	0	0			0	0	0	0	0	0
58508177	7	O		8	7.2	76500	78318.07	7/1/2004	6/1/2034	519.28	360	360	85	7/1/2004	90000	1	400000	0	1	7.2	8	6	6/1/2006	7/1/2006	6	6	1	13.2	7.2	519.28
58508557	3	2		6	6.55	222700	222500.62	9/1/2004	8/1/2034	1414.85	360	360	65	8/1/2004	262000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1414.85
58508730	2	O		6	6.5	355000	354356.4	8/1/2004	7/1/2034	2243.85	360	360	83.53	8/1/2004	425000	1	10000	0	3	6.5	0	0			0	0	0	0	0	0
58509118	7	O		1	6.1	233750	233521.71	9/1/2004	8/1/2034	1416.52	360	360	85	8/1/2004	290000	1	0	0	1	6.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	6.1	1416.52
58510090	1	O		6	6.7	98250	98078.67	8/1/2004	7/1/2034	633.99	360	360	75	8/1/2004	131000	1	10000	0	1	6.7	0	0			0	0	0	0	0	0
58510413	1	O		6	7.99	216000	215561.4	7/1/2004	6/1/2034	1583.43	360	360	90	7/1/2004	240000	1	300000	0	1	7.99	8	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	1583.43
58510512	2	O		6	8.65	51000	50939.85	8/1/2004	7/1/2034	397.59	360	360	85	8/1/2004	60000	1	10000	0	2	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	397.59
58510751	1	O		6	6.7	102400	102131.39	7/1/2004	6/1/2034	660.77	360	360	80	7/1/2004	128000	1	100000	0	1	6.7	0	0			0	0	0	0	0	0
58510892	1	O		1	9.3	37221	37163.26	7/1/2004	6/1/2034	307.56	360	360	20	8/1/2004	187000	2	110000	0	1	9.3	0	0			0	0	0	0	0	0
58510975	7	O		6	8.25	128000	127633.74	7/1/2004	6/1/2034	788.12	360	360	80	8/1/2004	160000	1	110000	0	1	8.25	8	8	6/1/2007	7/1/2007	6	6	1	12.25	8.25	788.12
58511098	1	O		6	6.15	384750	383627.77	7/1/2004	6/1/2034	2344.01	360	360	85	8/1/2004	405000	1	110000	0	1	6.15	8	6	8/1/2006	7/1/2006	6	6	1	12.15	6.15	2344.01
58511692	1	O		6	7.3	141000	140671.28	7/1/2004	6/1/2034	966.66	360	360	84.94	8/1/2004	166000	1	110000	0	1	7.3	0	0			0	0	0	0	0	0
58511775	5	O		6	7.85	220000	219540.49	7/1/2004	6/1/2034	1591.34	360	360	77.48	7/1/2004	284000	1	100000	0	1	7.85	0	0			0	0	0	0	0	0
58512013	5	O		6	6	303600	302994.01	8/1/2004	7/1/2034	1820.24	360	360	71.44	8/1/2004	425000	1	10000	0	1	6	0	0			0	0	0	0	0	0
58512195	1	N		1	7.5	162000	161758.79	8/1/2004	7/1/2034	1132.73	360	360	90	7/1/2004	180000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1132.73
58512377	2	N		6	7.15	346500	344335.55	8/1/2004	7/1/2019	3143.57	180	180	90	8/1/2004	385000	1	10000	0	2	7.15	0	0			0	0	0	0	0	0
58512716	7	O		1	8.275	50150	50086.13	8/1/2004	7/1/2034	377.65	360	360	85	7/1/2004	59000	1	0	0	1	8.275	0	0			0	0	0	0	0	0
58512773	1	O		6	7.9	245000	244493.39	7/1/2004	6/1/2034	1780.68	360	360	87.5	7/1/2004	280000	1	200000	0	1	7.9	8	6	8/1/2006	7/1/2006	6	6	1	13.9	7.9	1780.68
58512955	1	N		1	6.5	202410	201858.08	7/1/2004	6/1/2034	1279.37	360	360	90	8/1/2004	224900	1	110000	0	1	6.5	8	6	8/1/2006	7/1/2006	6	6	1	12.5	6.5	1279.37
58513177	3	O		6	11.3	105000	104893.8	7/1/2004	6/1/2034	1023.82	360	360	70	7/1/2004	150000	1	100000	0	1	11.3	8	6	8/1/2006	7/1/2006	6	6	1	17.3	11.3	1023.82
58513532	1	O		6	8.05	67500	67410.02	8/1/2004	7/1/2034	497.65	360	360	90	8/1/2004	75000	1	10000	0	1	8.05	8	4.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	497.65
58513995	1	O		6	8.75	76500	76411.64	8/1/2004	7/1/2034	601.83	360	360	85	8/1/2004	90000	1	10000	0	1	8.75	0	0			0	0	0	0	0	0

58459777	5	O		8	7.325	187200	186911.36	8/1/2004	7/1/2034	1286.58	360	360	80	8/1/2004	234000	1	10000	0	1	7.325	8	6	7/1/2006	8/1/2006	6	6	1	13.325	7.325	1286.58
58459892	1	O		6	11.6	157000	156851.33	7/1/2004	6/1/2034	1566.75	360	360	64.61	7/1/2004	243000	1	300000	0	1	11.6	0	0			0	0	0	0	0	0	0	1566.75
58459975	7	O		8	6.25	120000	119771.67	8/1/2004	7/1/2034	738.87	360	360	82.76	8/1/2004	145000	1	10000	0	1	6.25	0	0			0	0	0	0	0	0	0	738.87
58460114	2	N		8	6.75	496000	494710.89	7/1/2004	6/1/2034	3217.05	360	360	80	7/1/2004	620000	1	100000	0	3	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	3217.05
58460312	1	O		6	7.35	94525	94279.36	8/1/2004	7/1/2034	651.26	360	360	95	8/1/2004	99500	1	10000	0	1	7.35	0	0			0	0	0	0	0	0	0	651.26
58461070	1	O		1	8.6	74700	74568.02	7/1/2004	6/1/2034	579.69	360	360	90	7/1/2004	83000	1	500000	1	1	8.6	0	0			0	0	0	0	0	0	0	579.69
58461112	1	O		1	7.2	198000	197529.15	7/1/2004	6/1/2034	1344.01	360	360	90	8/1/2004	220000	1	110000	0	1	7.2	8	6	6/1/2006	7/1/2006	6	6	1	13.2	7.2	1344.01
58461450	1	N		1	8.25	72000	71907.84	8/1/2004	7/1/2034	540.92	360	360	90	7/1/2004	80000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	540.92
58462078	1	O		6	7.625	294500	293956.45	7/1/2004	6/1/2034	2084.46	360	360	95	7/1/2004	310000	1	400000	0	1	7.625	8	6	6/1/2006	7/1/2006	6	6	1	13.625	7.625	2084.46
58462250	1	O		6	8.6	127300	127148.35	8/1/2004	7/1/2034	987.87	360	360	84.87	7/1/2004	150000	1	0	0	1	8.6	0	0			0	0	0	0	0	0	0	987.87
58462839	1	N		1	8.9	88000	87778.02	7/1/2004	6/1/2034	579.57	360	360	80	8/1/2004	110000	1	110000	0	1	8.9	0	0			0	0	0	0	0	0	0	579.57
58462854	1	O		6	6.963	382500	381888.5	8/1/2004	7/1/2034	2535.29	360	360	75	7/1/2004	510000	1	0	0	1	6.963	8	6	7/1/2006	8/1/2006	6	6	1	12.963	6.963	2535.29
58463753	1	O		6	9.25	132000	131255.35	7/1/2004	6/1/2024	1208.95	240	240	80	8/1/2004	165000	1	210000	0	1	9.25	0	0			0	0	0	0	0	0	0	1208.95
58464439	1	N		6	7.85	238500	237669.69	8/1/2004	7/1/2034	1721.54	360	360	85	7/1/2004	280000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1721.54
58464694	1	O		1	8	239500	238916.7	7/1/2004	6/1/2034	1750.03	360	360	90	7/1/2004	265000	1	200000	0	1	8	8	6	6/1/2007	7/1/2007	6	6	1	14	8	1750.03
58464975	7		2	1	7.2	62400	62251.26	7/1/2004	6/1/2034	423.57	360	360	80	7/1/2004	78000	1	200000	0	1	7.2	8	6	6/1/2007	7/1/2007	6	6	1	13.2	7.2	423.57
58465071	1	O		6	7.2	200000	199663.89	8/1/2004	7/1/2034	1357.58	360	360	80	7/1/2004	250000	1	0	0	1	7.2	0	0			0	0	0	0	0	0	0	1357.58
58465758	2	N		6	7.99	130500	130235	7/1/2004	6/1/2034	956.66	360	360	90	7/1/2004	145000	1	200000	0	2	7.99	0	0			0	0	0	0	0	0	0	956.66
58468194	1	O		6	9.05	176000	175808.99	8/1/2004	7/1/2034	1422.48	360	360	80	8/1/2004	220000	1	10000	0	1	9.05	0	0			0	0	0	0	0	0	0	1422.48
58468459	2	N		6	8.45	50000	49907.53	7/1/2004	6/1/2034	382.69	360	360	64.1	7/1/2004	78000	1	200000	0	2	8.45	0	0			0	0	0	0	0	0	0	382.69
58467176	2	O		6	6.1	155000	154543.54	7/1/2004	6/1/2034	939.3	360	360	51.67	7/1/2004	300000	1	200000	0	2	6.1	0	0			0	0	0	0	0	0	0	939.3
58468414	1	N		6	7.99	67500	67362.75	7/1/2004	6/1/2034	494.83	360	360	90	7/1/2004	75000	1	200000	0	1	7.99	0	0			0	0	0	0	0	0	0	494.83
58468778	1	O		6	8.8	72000	71914.23	8/1/2004	7/1/2034	558.73	360	360	75	8/1/2004	96000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0	0	558.73
58470337	3	O		1	8.3	132988	132734.41	7/1/2004	6/1/2034	1003.78	360	360	85	8/1/2004	156457	1	110000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	1003.78
58470618	2	O		1	9.8	62000	61913.41	7/1/2004	6/1/2034	534.98	360	360	20	7/1/2004	310000	2	300000	0	2	9.8	0	0			0	0	0	0	0	0	0	534.98
58470832	3	O		6	6.9	80750	80509.83	7/1/2004	6/1/2034	531.82	360	360	83.25	8/1/2004	97000	1	110000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	531.82
58470857	1	O		6	7.1	76500	76376.67	8/1/2004	7/1/2034	514.11	360	360	78.06	8/1/2004	98000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	514.11
58471053	1	N		6	7.575	216000	215523.24	7/1/2004	6/1/2034	1521.42	360	360	90	7/1/2004	240000	1	200000	0	1	7.575	8	6	6/1/2006	7/1/2006	6	6	1	13.575	7.575	1521.42
58471137	1	N		6	7.45	231000	230852.59	8/1/2004	7/1/2034	1607.29	360	360	84.93	8/1/2004	272000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1607.29
58471459	5	O		1	11.15	24600	24574.28	7/1/2004	6/1/2034	237.07	360	360	20	7/1/2004	123000	2	200000	0	1	11.15	0	0			0	0	0	0	0	0	0	237.07
58472374	2	O		6	7.85	130000	129728.48	7/1/2004	6/1/2034	940.34	360	360	83.87	7/1/2004	155000	1	200000	0	2	7.85	8	6	6/1/2007	7/1/2007	6	6	1	13.85	7.85	940.34
58472713	1	O		1	7.99	135900	135716.65	8/1/2004	7/1/2034	996.24	360	360	90	7/1/2004	151000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	996.24
58473372	1	O		8	7.65	180000	179531.02	7/1/2004	6/1/2034	1277.13	360	360	90	7/1/2004	200000	1	400000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	1277.13
58473679	3	O		1	8.05	104500	104360.72	8/1/2004	7/1/2034	770.43	360	360	95	8/1/2004	115000	1	10000	0	1	8.05	0	0			0	0	0	0	0	0	0	770.43
58474412	1	O		6	7.55	70000	69844.73	7/1/2004	6/1/2034	491.85	360	360	80	8/1/2004	87500	1	110000	0	1	7.55	0	0			0	0	0	0	0	0	0	491.85
58474578	5	N		1	8.7	70000	69877.01	7/1/2004	6/1/2034	548.2	360	360	80	7/1/2004	87500	1	100000	0	1	8.7	0	0			0	0	0	0	0	0	0	548.2
58474958	5	O		1	10.55	29800	29764.53	7/1/2004	6/1/2034	273.71	360	360	20	8/1/2004	150000	2	110000	0	1	10.55	0	0			0	0	0	0	0	0	0	273.71
58475179	7	O		1	8.5	65680	65600.12	8/1/2004	7/1/2034	505.03	360	360	80	7/1/2004	82100	1	0	0	1	8.5	0	0			0	0	0	0	0	0	0	505.03
58475757	1	O		1	7.5	216000	215678.38	8/1/2004	7/1/2034	1510.31	360	360	90	7/1/2004	240000	1	0	0	1	7.5	0	0			0	0	0	0	0	0	0	1510.31
58476193	1	O		1	7.55	346750	346238.85	8/1/2004	7/1/2034	2436.41	360	360	95	7/1/2004	365000	1	0	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	2436.41
58476250	1	O		6	7.675	68000	67902.22	8/1/2004	7/1/2034	483.65	360	360	80	8/1/2004	85000	1	10000	0	1	7.675	0	0			0	0	0	0	0	0	0	483.65
58476672	1	O		6	8.9	148000	147750.53	7/1/2004	6/1/2034	1180.21	360	360	80	7/1/2004	185000	1	100000	0	1	8.9	0	0			0	0	0	0	0	0	0	1180.21
58476714	5	O		6	7.9	167400	167169.99	8/1/2004	7/1/2034	1216.68	360	360	90	7/1/2004	186000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1216.68
58476730	3	O		1	7.4	125000	124810.12	8/1/2004	7/1/2034	865.48	360	360	86.27	7/1/2004	144900	1	0	0	1	7.4	8	4.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	865.48
58477217	2	O		6	5.35	340000	339232.74	8/1/2004	7/1/2034	1898.61	360	360	52.31	8/1/2004	650000	1	10000	0	3	5.35	0	0			0	0	0	0	0	0	0	1898.61
58477555	1	N		6	8.2	51850	51749.08	7/1/2004	6/1/2034	387.72	360	360	85	8/1/2004	61000	1	110000	0	1	8.2	0	0			0	0	0	0	0	0	0	387.72
58478439	1	O		6	5.725	107625	107398.51	8/1/2004	7/1/2034	626.37	360	360	75	8/1/2004	143500	1	10000	0	1	5.725	8	6	7/1/2006	8/1/2006	6	6	1	11.725	5.725	626.37
58478777	1	O		6	8.6	297500	297145.62	8/1/2004	7/1/2034	2308.64	360	360	89.88	8/1/2004	331000	1	10000	0	1	8.6	0	0			0	0	0	0	0	0	0	2308.64
58479437	1	O		1	6.3	250000	249528.89	8/1/2004	7/1/2034	1547.44	360	360	80.91	7/1/2004	330000	1	0	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	1547.44
58479494	1	N		1	7.45	67410	67257.44	7/1/2004	6/1/2034	469.04	360	360	90	7/1/2004	90000	1	300000	0	1	7.45	8	6	6/1/2008	7/1/2008	6	6	1	13.45	7.45	469.04
58479833	1	O		6	9.15	134100	133957.46	8/1/2004	7/1/2034	1093.51	360	360	90	7/1/2004	149000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1093.51
58480534	1	O		1	9.1	71910	71832.77	8/1/2004	7/1/2034	583.79	360	360	94.48	8/1/2004	76125	1	10000	0	1	9.1	0	0			0	0	0	0	0	0	0	583.79
58480872	1	N		6	7.9	84600	84483.78	8/1/2004	7/1/2034	614.88	360	360	90	8/1/2004	94000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	614.88
58481078	1	O		6	11.5	33700	33667.38	7/1/2004	6/1/2034	333.73	360	360	20	8/1/2004	168500	2	110000	0	1	11.5	0	0			0	0	0	0	0	0	0	333.73
58481516	1	O		8	7.95	70300	70156.1	7/1/2004	6/1/2034	513.39	360	360	95	7/1/2004	74000	1	200000	0	1	7.95	0	0			0	0	0	0	0	0	0	513.39
58481672	1	O		6	6.8	66000	65887.12	8/1/2004	7/1/2034	430.28	360	360	88	8/1/2004	75000	1	10000	0	1	6.8	0	0			0	0	0	0	0	0	0	430.28
58482159	1	O		8	7.5	243000	242455.58	7/1/2004	6/1/2034	1699.1	360	360	94.92	8/1/2004	256000	1	110000	0	1	7.5	8	6	6/1/2007	7/1/2007	6	6	1	13.5	7.5	1699.1
58482878	1	O		6	7.45	112500	112126.74	7/1/2004	6/1/2034	782.77	360	360	60.36	7/1/2004	140000	1	100000	0	1	7.45	0	0			0	0	0	0	0	0	0	782.77
58483074	5	O		6	6.85	106250	106070.07	8/1/2004	7/1/2034	696.22	360	360	85	7/1/2004	125000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	696.22
58483330	1	O		6	6.65	73800	73604.51	7/1/2004	6/1/2034	473.78	360	360	90	8/1/2004	82000	1	210000	0	1	6.65	0	0			0	0	0	0	0	0	0	473.78
58483470	1	O		6	9.5	56000	55918.7	7/1/2004	6/1/2034	470.88	360	360	70	7/1/2004	80000	1	100000	0	1	9.5	8	6	6/1/2006	7/1/2006	6	6	1	15.5	9.5	470.88
58483736	1	O		1	8.6	73100	73012.91	8/1/2004	7/1/2034	567.27	360	360	85	8/1/2004	86000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	567.27
58483751	1		2	6	7.85	146200	145997.08	8/1/2004	7/1/2034	1057.52	360	360	85	8/1/2004	172000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1057.52
58484130	2	N		1	7.99	513000	511957.96	7/1/2004	6/1/2034	3760.64	360	360	90	7/1/2004	570000	1	200000	0	2	7.99	8	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	3760.64
58484593	1	O		6	5.8	286400	285507.09	7/1/2004	6/1/2034	1680.47	360	360	80	7/1/2004	358000	1	100000	0	1	5.8	8	6	6/1/2006	7/1/2006	6	6	1	11.8	5.8	1680.47
58484650	2	O		1	7.9	258400	258044.96	8/1/2004	7/1/2034	1878.07	360	360	95	7/1/2004	308000	1	0	0	2	7.9	0	0			0	0	0	0	0	0	0	1878.07
58484858	2	O		1	7.5	356250	355719.55	8/1/2004	7/1/2034	2490.96	360	360	95	8/1/2004	375000	1	10000	0	2	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	2490.96
58485376	2	N		1	7.99	535500	534777.52	8/1/2004	7/1/2034	3925.58	360	360	90	7/1/2004	595000	1	0	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3925.58
58486572	1	O		1	10.6	66600	66485.47	7/1/2004	6/1/2034	614.21	360	360	20	8/1/2004	345000	2	110000	0	1	10.6	0	0			0	0	0	0	0	0	0	614.21
58486614	5	O		1	8.2	96000	95813.18	7/1/2004	6/1/2034	717.85	360	360	80	8/1/2004	120000	1	110000	0	1	8.2	8	4.5	6/1/2007	7/1/2007	6	6	1	14.2	8.2	717.85
58486895	2	O		6	6.5	306000	305165.61	7/1/2004	6/1/2034	1934.13	360	360	90	7/1/2004	340000	1	100000	0	2	6.5	8	4.5	6/1/2007	7/1/2007	6	6	1	12.5	6.5	1934.13
58487158	2	O		6	7.85	190800	190535.18	8/1/2004	7/1/2034	1380.13	360	360	90	7/1/2004	212000	1	0	0	2	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1380.13
58487455	2	O		6	6.85	331200	330639.18	8/1/2004	7/1/2034	2170.22	360	360	90	7/1/2004	368000	1	0	0	2	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	2170.22
58487778	5	O		6	9.05	123300	123168.19	8/1/2004	7/1/2034	996.54	360	360	90	8/1/2004	137000	1	10000	0	1	9.05	0	0			0	0	0	0	0	0	0	996.54
58487810	3	O		6	7.75	323000	322542.57	8/1/2004	7/1/2034	2314.02	360	360	93.62	8/1/2004	345000	1	10000	0	1	7.75	0	0			0	0	0	0	0	0	0	2314.02
58488016	1	O		1	8.5	160000	179781.13	8/1/2004	7/1/2034	1384.05	360	360	75	7/1/2004	240000	1	0	0	1	8.5	8	6	7/1/2008	8/1/2006	6	6	1	14.5	8.5	1384.05
58488198	7	O		8	7.4	67500	67397.46	8/1/2004	7/1/2034	467.36	360	360	75	8/1/2004	90000	1	10000	0	1	7.4	0	0			0	0	0	0	0	0	0	467.36

58428871	7	O		6	7.5	93600	93460.63	8/1/2004	7/1/2034	654.47	360	360	80	8/1/2004	117000	1	10000	0	1	7.5	8	4.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	654.47
58428897	1	O		6	6.725	468000	467187.89	8/1/2004	7/1/2034	3027.67	360	360	90	7/1/2004	520000	1	0	0	1	6.725	8	6	7/1/2006	8/1/2006	6	6	1	12.725	6.725	3027.67
58429218	1	O		6	6.2	59500	59328.11	7/1/2004	6/1/2034	364.42	360	360	85	8/1/2004	70000	1	110000	0	1	6.2	8	6	6/1/2006	7/1/2006	6	6	1	12.2	6.2	364.42
58429275	1	O		6	8.99	212500	212148.42	7/1/2004	6/1/2034	1708.3	360	360	73.53	7/1/2004	289000	1	500000	1	1	8.99	8	6	6/1/2007	7/1/2007	6	6	1	14.99	8.99	1708.3
58429798	1	O		1	12.25	36780	36749.82	7/1/2004	6/1/2034	385.42	360	360	20	8/1/2004	183900	2	110000	0	1	12.25	0	0			0	0	0	0	0	385.42
58430273	5	O		6	6.85	114750	114555.69	8/1/2004	7/1/2034	751.91	360	360	85	7/1/2004	135000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	751.91
58430315	1	O		6	8.6	81600	81502.79	8/1/2004	7/1/2034	633.23	360	360	80	8/1/2004	102000	1	10000	0	1	8.6	0	0			0	0	0	0	0	633.23
58430596	1	O		6	6.55	405000	404272.85	8/1/2004	7/1/2034	2573.21	360	360	90	7/1/2004	450000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	2573.21
58430695	1	O		1	7.25	292500	291036.22	8/1/2004	7/1/2034	1995.37	360	360	87.31	8/1/2004	335000	1	10000	0	1	7.25	0	0			0	0	0	0	0	1995.37
58431099	7	O		1	6.85	84000	84756.23	8/1/2004	7/1/2034	556.32	360	360	84.56	7/1/2004	102000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	556.32
58431131	1	O		6	9.7	157500	157350.87	8/1/2004	7/1/2034	1347.39	360	360	75	7/1/2004	210000	1	0	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	1347.39
58431651	5	O		6	6.65	76000	75798.7	7/1/2004	6/1/2034	487.9	360	360	63.33	8/1/2004	120000	1	110000	0	1	6.65	8	4.5	6/1/2007	7/1/2007	6	6	1	12.65	6.65	487.9
58432477	1	O		8	8.35	58000	57885.31	7/1/2004	6/1/2034	439.82	360	360	77.33	8/1/2004	75000	1	110000	0	1	8.35	0	0			0	0	0	0	0	439.82
58432733	5	O		6	7.25	272000	271359.58	7/1/2004	6/1/2034	1855.52	360	360	85	8/1/2004	320000	1	110000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	1855.52
58432873	3	O		1	7.55	100000	99778.16	7/1/2004	6/1/2034	702.65	360	360	80	8/1/2004	125000	1	110000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	702.65
58433897	5	O		6	8.15	361000	360290.36	7/1/2004	6/1/2034	2686.74	360	360	95	7/1/2004	380000	1	200000	0	1	8.15	8	6	6/1/2007	7/1/2007	6	6	1	14.15	8.15	2686.74
58433996	1	O		6	6.2	500000	498555.51	7/1/2004	6/1/2034	3062.35	360	360	68.49	7/1/2004	730000	1	200000	0	1	6.2	0	0			0	0	0	0	0	3062.35
58434531	1	O		1	6.85	102400	102228.59	8/1/2004	7/1/2034	670.99	360	360	80	8/1/2004	129000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	670.99
58434598	1	O		6	8.55	167400	167096.73	7/1/2004	6/1/2034	1293.1	360	360	90	7/1/2004	186000	1	200000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	1293.1
58434952	1	N		6	10.85	143000	142840.52	7/1/2004	6/1/2034	1345.64	360	360	64.71	8/1/2004	221000	1	110000	0	1	10.85	8	6	6/1/2006	7/1/2006	6	6	1	16.85	10.85	1345.64
58435454	3	O		1	11.2	24000	23975.17	7/1/2004	6/1/2034	232.2	360	360	20	7/1/2004	120000	2	200000	0	1	11.2	0	0			0	0	0	0	0	232.2
58435637	1	O		6	8.65	116000	115863.23	8/1/2004	7/1/2034	904.31	360	360	89.23	8/1/2004	130000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	904.31
58436395	7	O		6	8.9	178500	178000.52	7/1/2004	6/1/2034	1175.61	360	360	85	8/1/2004	210000	1	110000	0	1	8.9	0	0			0	0	0	0	0	1175.61
58438110	1	O		8	8.75	425000	424634.08	8/1/2004	8/1/2034	2756.55	360	360	42.5	8/1/2004	1000000	1	1000	0	1	8.75	0	0			0	0	0	0	0	2756.55
58438334	5	O		8	8.35	102000	101807.48	7/1/2004	6/1/2034	773.48	360	360	75	7/1/2004	136000	1	100000	0	1	8.35	0	0			0	0	0	0	0	773.48
58439613	1	O		6	7.95	100000	99794.56	7/1/2004	6/1/2034	730.29	360	360	80	7/1/2004	125000	1	100000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	730.29
58439639	5	O		1	11	49800	49746.23	7/1/2004	6/1/2034	474.26	360	360	20	7/1/2004	249000	2	100000	0	1	11	0	0			0	0	0	0	0	474.26
58439811	1	O		6	7.5	55000	54876.77	7/1/2004	6/1/2034	384.57	360	360	79.71	8/1/2004	69000	1	110000	0	1	7.5	8	4.5	6/1/2006	7/1/2006	6	6	1	13.5	7.5	384.57
58440470	3	O		1	11.1	26000	25972.51	7/1/2004	6/1/2034	249.58	360	360	20	8/1/2004	130000	2	110000	0	1	11.1	0	0			0	0	0	0	0	249.58
58441296	1	O		8	7.8	270000	269430.33	7/1/2004	6/1/2034	1943.66	360	360	88.52	7/1/2004	305000	1	100000	0	1	7.8	0	0			0	0	0	0	0	1943.66
58442690	1	O		6	6.7	109800	109393.12	7/1/2004	6/1/2034	708.52	360	360	90	8/1/2004	122000	1	110000	0	1	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	708.52
58442757	1	O		1	7.55	387695	386835.03	7/1/2004	6/1/2034	2724.11	360	360	95	7/1/2004	408100	1	200000	0	1	7.55	8	4.5	6/1/2006	7/1/2006	6	6	1	13.55	7.55	2724.11
58443573	3	O		1	6	168720	168383.22	8/1/2004	7/1/2034	1011.57	360	360	80	6/1/2004	210900	1	10000	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	1011.57
58444399	1	O		6	6.938	70000	69824.71	7/1/2004	6/1/2034	462.81	360	360	75.27	7/1/2004	93000	1	200000	0	1	6.938	0	0			0	0	0	0	0	462.81
58444530	5	O		1	10.65	26000	25969.67	7/1/2004	6/1/2034	240.78	360	360	20	8/1/2004	130000	2	110000	0	1	10.65	0	0			0	0	0	0	0	240.78
58445115	1	O		8	7.45	157500	157263.13	8/1/2004	7/1/2034	1095.88	360	360	75	8/1/2004	210000	1	10000	0	1	7.45	0	0			0	0	0	0	0	1095.88
58445339	1	O		6	6.55	173500	173025.38	7/1/2004	6/1/2034	1102.35	360	360	69.12	8/1/2004	251000	1	110000	0	1	6.55	0	0			0	0	0	0	0	1102.35
58445537	1	O		8	7.65	122400	122223.14	8/1/2004	7/1/2034	868.45	360	360	90	8/1/2004	136000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	868.45
58445610	1	O		8	8.6	75650	75514.33	7/1/2004	6/1/2034	587.06	360	360	85	7/1/2004	89000	1	200000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	587.06
58446212	1	N		1	8.35	197100	196847.45	8/1/2004	7/1/2034	1494.83	360	360	90	8/1/2004	219000	1	10000	0	1	8.35	8	8	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1494.83
58446279	1	N		6	8.75	153900	153722.25	8/1/2004	7/1/2034	1210.74	360	360	90	7/1/2004	171000	1	0	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	1210.74
58446394	1	O		6	8.7	72750	72622.2	7/1/2004	6/1/2034	569.73	360	360	75	7/1/2004	97000	1	200000	0	1	8.7	8	4.5	6/1/2006	7/1/2006	6	6	1	14.7	8.7	569.73
58446634	2	O		1	7.8	79800	79688.12	8/1/2004	7/1/2034	574.46	360	360	95	7/1/2004	84000	1	0	0	2	7.8	0	0			0	0	0	0	0	574.46
58447038	1	N		1	7.85	71100	70951.47	7/1/2004	6/1/2034	514.3	360	360	90	8/1/2004	79000	1	510000	1	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	514.3
58447152	1	O		2	8.95	130000	129783.12	7/1/2004	6/1/2034	1041.34	360	360	84.2	7/1/2004	138000	1	400000	0	1	8.95	0	0			0	0	0	0	0	1041.34
58447210	1	O		1	9.55	27000	26948.78	6/1/2004	5/1/2034	228.02	360	360	20	8/1/2004	135000	2	1110000	0	1	9.55	0	0			0	0	0	0	0	228.02
58447939	1	O		1	8.55	288000	287653.39	8/1/2004	7/1/2034	2224.69	360	360	90	7/1/2004	320000	1	0	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	2224.69
58448275	1	O		6	7.25	404700	403747.14	7/1/2004	6/1/2034	2760.77	360	360	95	7/1/2004	426000	1	200000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	2760.77
58448598	1	N		6	6.9	76500	76307.03	7/1/2004	6/1/2034	503.83	360	360	90	7/1/2004	85000	1	200000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	503.83
58450156	1	O		1	8.3	213750	213479.22	8/1/2004	7/1/2034	1613.36	360	360	90	8/1/2004	237500	1	10000	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	1613.36
58450412	1	O		6	6.5	69750	69559.77	7/1/2004	6/1/2034	440.87	360	360	75	8/1/2004	93000	1	110000	0	1	6.5	0	0			0	0	0	0	0	440.87
58450636	1	O		1	11.8	22600	22572.53	6/1/2004	5/1/2034	229	360	360	20	7/1/2004	113000	2	5400000	1	1	11.8	0	0			0	0	0	0	0	229
58451295	1	O		6	8	122400	122151.96	7/1/2004	6/1/2034	898.13	360	360	90	8/1/2004	136000	1	110000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	898.13
58451733	1	N		1	7.85	66600	66460.87	7/1/2004	6/1/2034	481.75	360	360	90	7/1/2004	74000	1	300000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	481.75
58451873	1	O		6	8.8	58500	58433.12	8/1/2004	7/1/2034	462.32	360	360	90	8/1/2004	65000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	462.32
58452079	1	O		6	9.65	74700	74560.01	7/1/2004	6/1/2034	636.31	360	360	90	7/1/2004	83000	1	400000	0	1	9.65	0	0			0	0	0	0	0	636.31
58452111	1	N		1	8.25	67500	67413.61	8/1/2004	7/1/2034	507.11	360	360	90	7/1/2004	75000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	507.11
58452137	1	O		1	7.95	153000	152791.89	8/1/2004	7/1/2034	1117.34	360	360	90	8/1/2004	170000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1117.34
58452152	1	O		6	8.55	180000	179668.23	7/1/2004	6/1/2034	1390.43	360	360	90	8/1/2004	200000	1	210000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	1390.43
58453754	1	N		1	8.2	245000	244292.2	7/1/2004	6/1/2034	1500.55	360	360	70	7/1/2004	350000	1	100000	0	1	8.2	8	6	6/1/2006	7/1/2006	6	6	1	12.2	6.2	1500.55
58453770	7	O		6	6.75	113475	113279.05	8/1/2004	7/1/2034	736	360	360	85	8/1/2004	133500	1	10000	0	1	6.75	0	0			0	0	0	0	0	736
58453937	1	O		6	8.575	123300	123152.36	8/1/2004	7/1/2034	954.64	360	360	90	7/1/2004	137000	1	0	0	1	8.575	8	6	7/1/2007	8/1/2007	6	6	1	14.575	8.575	954.64
58454018	5		2	1	8.99	140245	140012.39	7/1/2004	6/1/2034	1127.44	360	360	95	8/1/2004	147628	1	110000	0	1	8.99	8	6	6/1/2006	7/1/2006	6	6	1	14.99	8.99	1127.44
58454497	1	O		8	7.25	378000	377408.46	8/1/2004	7/1/2034	2578.63	360	360	90	7/1/2004	420000	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	2578.63
58454653	1	O		6	7.9	52200	52128.26	8/1/2004	7/1/2034	379.4	360	360	90	7/1/2004	58000	1	0	0	1	7.9	8	6	7/1/2008	8/1/2006	6	6	1	13.9	7.9	379.4
58455692	1	O		1	10.8	27000	26968.19	7/1/2004	6/1/2034	249.01	360	360	20	8/1/2004	142000	2	110000	0	1	10.8	0	0			0	0	0	0	0	249.01
58455817	1	O		1	12	27000	26978.57	7/1/2004	6/1/2034	277.73	360	360	20	8/1/2004	135000	2	110000	0	1	12	0	0			0	0	0	0	0	277.73
58456294	1	O		1	10.45	46000	45844.05	7/1/2004	6/1/2034	419.07	360	360	20	8/1/2004	230000	2	110000	0	1	10.45	0	0			0	0	0	0	0	419.07
58456633	1	O		1	11.3	34039	34004.55	7/1/2004	6/1/2034	331.91	360	360	20	8/1/2004	170199	2	110000	0	1	11.3	0	0			0	0	0	0	0	331.91
58457177	1	O		8	8.25	85500	85390.57	8/1/2004	7/1/2034	642.34	360	360	95	8/1/2004	90000	1	10000	0	1	8.25	8	4.5	7/1/2007	8/1/2007	6	6	1	14.25	8.25	642.34
58457193	7	O		1	7.35	146250	146025.62	8/1/2004	7/1/2034	1007.63	360	360	75	8/1/2004	195000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1007.63
58457292	3	O		6	5.8	143250	142952.97	8/1/2004	7/1/2034	840.53	360	360	75	8/1/2004	191000	1	10000	0	1	5.8	0	0			0	0	0	0	0	840.53
58457714	3	N		8	8.25	138600	138338.29	8/1/2004	7/1/2034	853.39	360	360	90	7/1/2004	154000	1	0	0	1	6.25	0	0			0	0	0	0	0	853.39
58457813	1	O		6	5.95	285000	284425.68	8/1/2004	7/1/2034	1699.57	360	360	57	8/1/2004	500000	1	10000	0	1	5.95	0	0			0	0	0	0	0	1699.57
58457854	1	O		8	7.65	232500	231954.37	7/1/2004	6/1/2034	1649.63	360	360	75	7/1/2004	310000	1	100000	0	1	7.65	0	0			0	0	0	0	0	1649.63
58459090	1	O		6	7	344000	343149.11	7/1/2004	6/1/2034	2288.65	360	360	86	8/1/2004	400000	1	110000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	2288.65
58459256	7	N		6	7.7	145600	145286.56	7/1/2004	6/1/2034	1038.08	360	360	80	8/1/2004	182000	1	110000	0	1	7.7	0	0			0	0	0	0	0	1038.08

58400193	1	O		8	8.15	58500	58384.99	7/1/2004	6/1/2034	435.39	360	360	88.64	7/1/2004	66000	1	100000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	435.39
58401076	7	O		6	8.1	91700	91517.9	7/1/2004	6/1/2034	679.27	360	360	65.97	7/1/2004	139000	1	100000	0	1	8.1	0	0			0	0	0	0	0	0	679.27
58401555	3	N		1	8.65	80100	79957.83	7/1/2004	6/1/2034	624.44	360	360	90	7/1/2004	89000	1	200000	0	1	8.65	8	6	6/1/2006	7/1/2006	6	6	1	14.65	8.65	624.44
58401795	2	O		1	7.34	318012	317523.16	8/1/2004	7/1/2034	2188.85	360	360	95	7/1/2004	334750	1	0	0	2	7.34	8	4.5	7/1/2007	8/1/2007	6	6	1	13.34	7.34	2188.85
58402256	1	O		6	8	162000	161871.73	7/1/2004	6/1/2034	1188.7	360	360	90	8/1/2004	180000	1	110000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	1188.7
58402652	2	O		1	8.6	269000	268751.04	8/1/2004	7/1/2034	1821.87	360	360	95	7/1/2004	220000	1	0	0	2	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	1821.87
58402975	3	O		6	8.95	180000	179800.58	8/1/2004	7/1/2034	1441.85	360	360	90	8/1/2004	200000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1441.85
58404690	1	O		6	9.05	386750	386118.05	7/1/2004	6/1/2034	3125.81	360	360	65	7/1/2004	595000	1	100000	0	1	9.05	8	6	6/1/2006	7/1/2006	6	6	1	15.05	9.05	3125.81
58406812	2	O		6	6.05	267750	266953.96	7/1/2004	6/1/2034	1613.92	360	360	81.14	7/1/2004	330000	1	100000	0	2	6.05	8	6	6/1/2006	7/1/2006	6	6	1	12.05	6.05	1613.92
58408139	5	O		1	11.85	22898	22878.07	7/1/2004	6/1/2034	232.61	360	360	20	7/1/2004	114978	2	200000	0	1	11.85	0	0			0	0	0	0	0	0	232.61
58408337	7	O		6	7	112500	112066.8	8/1/2004	7/1/2024	872.22	240	240	70.31	8/1/2004	160000	1	10000	0	1	7	0	0			0	0	0	0	0	0	872.22
58408758	5	O		6	6.55	298500	297693.9	7/1/2004	6/1/2034	1896.55	360	360	88.84	7/1/2004	336000	1	100000	0	1	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	1896.55
58408857	1	O		1	9.3	91000	90858.84	8/1/2004	7/1/2034	751.94	360	360	20	7/1/2004	455000	2	100000	0	1	9.3	0	0			0	0	0	0	0	0	751.94
58408998	1	O		6	8.6	89200	89039.52	7/1/2004	6/1/2034	692.21	360	360	80	7/1/2004	111500	1	200000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	692.21
58409038	3	O		1	7.45	320000	319275.88	7/1/2004	6/1/2034	2226.55	360	360	80	8/1/2004	400000	1	110000	0	1	7.45	8	6	6/1/2007	7/1/2007	6	6	1	13.45	7.45	2226.55
58409137	1	O		1	7.125	174900	174618.43	8/1/2004	7/1/2034	1178.34	360	360	87.49	8/1/2004	199900	1	10000	0	1	7.125	8	6	7/1/2007	8/1/2007	6	6	1	13.125	7.125	1178.34
58409152	1	O		6	8.7	50000	49941.65	8/1/2004	7/1/2034	391.57	360	360	84.75	9/1/2004	59000	1	11000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	391.57
58409392	1	O		8	9.85	68000	67906.05	7/1/2004	6/1/2034	589.23	360	360	85	7/1/2004	80000	1	100000	0	1	9.85	0	0			0	0	0	0	0	0	589.23
58409418	1	O		6	7.45	58650	58561.79	8/1/2004	7/1/2034	408.09	360	360	85	8/1/2004	69000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	408.09
58409475	1	O		6	8.25	119500	119259.8	7/1/2004	6/1/2034	897.77	360	360	74.69	7/1/2004	160000	1	100000	0	1	8.25	0	0			0	0	0	0	0	0	897.77
58409491	1	N		1	7.5	112500	112332.49	8/1/2004	7/1/2034	786.62	360	360	90	8/1/2004	125000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	786.62
58409715	2	N		8	6.8	135000	134652.74	7/1/2004	6/1/2034	880.1	360	360	90	8/1/2004	150000	1	110000	0	2	6.8	8	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	880.1
58410036	1	O		1	9.4	25578	25532.31	7/1/2004	6/1/2034	213.21	360	360	20	8/1/2004	128000	2	110000	0	1	9.4	0	0			0	0	0	0	0	0	213.21
58410176	1	O		6	5.95	514000	512442.48	7/1/2004	6/1/2034	3065.19	360	360	71.89	7/1/2004	715000	1	200000	0	1	5.95	0	0			0	0	0	0	0	0	3065.19
58410390	7	O		6	7.6	76500	76331.99	7/1/2004	6/1/2034	540.15	360	360	85	8/1/2004	90000	1	210000	0	1	7.6	0	0			0	0	0	0	0	0	540.15
58410499	1	O		6	5	149600	149239.74	8/1/2004	7/1/2034	803.09	360	360	80	7/1/2004	187000	1	0	0	1	5	8	6	7/1/2006	8/1/2006	6	6	1	11	5	803.09
58410838	7	O		8	7.85	102200	101985.94	7/1/2004	6/1/2034	739.25	360	360	70	8/1/2004	146000	1	110000	0	1	7.85	0	0			0	0	0	0	0	0	739.25
58411539	3	O		1	10.7	36200	36172.3	8/1/2004	7/1/2034	336.57	360	360	20	8/1/2004	181000	2	10000	0	1	10.7	0	0			0	0	0	0	0	0	336.57
58412115	7	O		6	7.9	131750	131568.97	8/1/2004	7/1/2034	957.57	360	360	85	7/1/2004	155000	1	0	0	1	7.9	8	6	7/1/2008	8/1/2006	6	6	1	13.9	7.9	957.57
58412255	2	N		6	9.65	90000	89869.93	7/1/2004	6/1/2034	766.84	360	360	75	7/1/2004	120000	1	100000	0	2	9.65	0	0			0	0	0	0	0	0	766.84
58412891	1	N		6	6.8	151200	150811.04	7/1/2004	6/1/2034	985.72	360	360	90	7/1/2004	168000	1	100000	0	1	6.8	8	6	6/1/2006	7/1/2006	6	6	1	12.8	6.8	985.72
58413071	1	O		6	7.5	63650	63296.81	7/1/2004	6/1/2024	512.77	240	240	95	7/1/2004	67000	1	100000	0	1	7.5	0	0			0	0	0	0	0	0	512.77
58413352	5	O		1	11.9	26200	26178.73	7/1/2004	6/1/2034	267.49	360	360	20	8/1/2004	131000	2	110000	0	1	11.9	0	0			0	0	0	0	0	0	267.49
58413774	1	O		1	11.15	22000	21977.01	7/1/2004	6/1/2034	212.01	360	360	20	7/1/2004	110000	2	100000	0	1	11.15	0	0			0	0	0	0	0	0	212.01
58413931	7	O		8	7.55	112200	112034.6	8/1/2004	7/1/2034	788.37	360	360	85	8/1/2004	132000	1	10000	0	1	7.55	0	0			0	0	0	0	0	0	788.37
58414970	1	O		1	11.95	26400	26376.85	7/1/2004	6/1/2034	270.54	360	360	20	8/1/2004	132000	2	110000	0	1	11.95	0	0			0	0	0	0	0	0	270.54
58414996	7	O		1	7	100000	99752.63	7/1/2004	6/1/2034	665.31	360	360	80	8/1/2004	125000	1	110000	0	1	7	0	0			0	0	0	0	0	0	665.31
58415175	5	N		1	7.85	470160	469177.97	7/1/2004	6/1/2034	3400.84	360	360	90	7/1/2004	524900	1	200000	0	1	7.85	8	6	6/1/2007	7/1/2007	6	6	1	13.85	7.85	3400.84
58415415	1	O		6	6.99	422750	421702.29	7/1/2004	6/1/2034	2809.73	360	360	94.79	8/1/2004	445000	1	110000	0	1	6.99	8	6	6/1/2006	7/1/2006	6	6	1	12.99	6.99	2809.73
58415431	7	O		8	6.6	127500	127240.35	8/1/2004	7/1/2034	814.29	360	360	79.69	8/1/2004	160000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	814.29
58415636	1	O		6	7.65	105000	104787.43	8/1/2004	7/1/2034	745	360	360	100	8/1/2004	105000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	745
58416272	1	O		6	7.1	128000	127689.54	7/1/2004	6/1/2034	860.21	360	360	80.5	7/1/2004	159000	1	100000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	860.21
58416710	1	O		6	6.9	310000	309127.24	7/1/2004	6/1/2034	2041.67	360	360	93.94	7/1/2004	330000	1	100000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	2041.67
58416819	1	O		6	7	457500	456368.39	7/1/2004	6/1/2034	3043.76	360	360	87.14	7/1/2004	525000	1	300000	0	1	7	8	6	6/1/2007	7/1/2007	6	6	1	13	7	3043.76
58417478	1	O		6	5.55	350000	348693.99	7/1/2004	6/1/2034	1998.26	360	360	60.67	8/1/2004	575000	1	110000	0	1	5.55	0	0			0	0	0	0	0	0	1998.26
58417551	1	O		6	7	420000	418961.12	7/1/2004	6/1/2034	2794.28	360	360	89.36	7/1/2004	470000	1	200000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	2794.28
58417850	1	N		6	6	438750	437433.1	7/1/2004	6/1/2034	2630.53	360	360	65	8/1/2004	675000	1	110000	0	1	6	0	0			0	0	0	0	0	0	2630.53
58418617	2	O		6	7	104000	103599.53	8/1/2004	7/1/2024	806.32	240	240	74.29	8/1/2004	140000	1	10000	0	2	7	0	0			0	0	0	0	0	0	806.32
58419698	1	O		6	5.75	246000	245420.37	8/1/2004	7/1/2034	1435.59	360	360	89.78	8/1/2004	274000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1435.59
58420597	1	N		6	7	50000	49816.65	6/1/2004	5/1/2034	332.66	360	360	79.37	6/1/2004	63000	1	1110000	0	1	7	8	6	5/1/2006	6/1/2006	6	6	1	13	7	332.66
58420738	3	O		6	8.4	108750	108615.03	8/1/2004	7/1/2034	828.5	360	360	75	8/1/2004	145000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	828.5
58420795	7	O		1	8.8	62400	62328.68	8/1/2004	7/1/2034	493.14	360	360	80	8/1/2004	78000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0	493.14
58420811	1	O		6	5.7	248500	247710.49	7/1/2004	6/1/2034	1442.3	360	360	70	8/1/2004	355000	1	110000	0	1	5.7	8	6	6/1/2007	7/1/2007	6	6	1	11.7	5.7	1442.3
58422270	5	O		6	9.4	75000	74924.34	8/1/2004	7/1/2034	625.18	360	360	75	7/1/2004	100000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	625.18
58422353	1	O		1	8.25	133950	133864.58	9/1/2004	8/1/2034	1006.33	360	360	95	8/1/2004	190000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1006.33
58422791	1	O		1	7.1	94000	93772	7/1/2004	6/1/2034	631.72	360	360	80	8/1/2004	119000	1	110000	0	1	7.1	0	0			0	0	0	0	0	0	631.72
58422858	7	O		6	6.99	180000	179703.46	8/1/2004	7/1/2034	1196.34	360	360	80	8/1/2004	225000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1196.34
58422973	1	O		1	8.35	244710	244248.14	7/1/2004	6/1/2034	1855.66	360	360	90	7/1/2004	271900	1	100000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	1855.66
58423013	1	O		6	7.5	155000	154652.72	7/1/2004	6/1/2034	1083.79	360	360	79.9	8/1/2004	194000	1	110000	0	1	7.5	0	0			0	0	0	0	0	0	1083.79
58423039	1	O		6	8.2	117900	117747.17	8/1/2004	7/1/2034	881.61	360	360	90	8/1/2004	131000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	881.61
58423377	1	O		6	9.4	59500	59439.97	8/1/2004	7/1/2034	495.98	360	360	85	8/1/2004	70000	1	10000	0	1	9.4	8	6	7/1/2007	8/1/2007	6	6	1	15.4	9.4	495.98
58423672	7	O		1	6.75	93500	93257.13	7/1/2004	6/1/2034	606.44	360	360	85	7/1/2004	110000	1	200000	0	1	6.75	0	0			0	0	0	0	0	0	606.44
58424433	2	N		1	9.3	180000	179814.58	8/1/2004	7/1/2034	1487.35	360	360	90	7/1/2004	200000	1	0	0	2	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1487.35
58424573	1	O		1	7.05	105300	105128.56	8/1/2004	7/1/2034	704.11	360	360	90	8/1/2004	117000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	704.11
58424898	1	O		6	6.8	496000	495151.84	8/1/2004	7/1/2034	3233.55	360	360	27.56	8/1/2004	1800000	1	10000	0	1	6.8	0	0			0	0	0	0	0	0	3233.55
58425091	1	N		6	7.925	81600	81468.43	8/1/2004	7/1/2034	594.5	360	360	85	8/1/2004	96000	1	10000	0	1	7.925	8	4.5	7/1/2007	8/1/2007	6	6	1	13.925	7.925	594.5
58425372	5		2	1	8.05	173700	173468.48	8/1/2004	7/1/2034	1280.61	360	360	90	8/1/2004	193000	1	10000	0	1	8.05	0	0			0	0	0	0	0	0	1280.61
58426255	3	O		1	8.25	363480	363014.84	8/1/2004	7/1/2034	2730.71	360	360	90	8/1/2004	403870	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	2730.71
58426370	1	O		6	7.2	213750	213241.73	7/1/2004	6/1/2034	1450.91	360	360	75	7/1/2004	285000	1	100000	0	1	7.2	0	0			0	0	0	0	0	0	1450.91
58426859	5	N		1	9.3	137750	137678.33	9/1/2004	8/1/2034	1138.23	360	360	95	8/1/2004	145000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	1138.23
58427071	1	N		1	7.2	214899	214559.35	8/1/2004	7/1/2034	1458.71	360	360	90	7/1/2004	240000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1458.71
58427477	7	O		8	6.5	53000	52855.47	7/1/2004	6/1/2034	335	360	360	65.43	7/1/2004	81000	1	200000	0	1	6.5	0	0			0	0	0	0	0	0	335
58427634	1	O		6	8.75	126000	125854.47	8/1/2004	7/1/2034	991.25	360	360	90	7/1/2004	140000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	991.25
58427816	1	O		6	8.2	76500	76401.08	8/1/2004	7/1/2034	572.04	360	360	90	8/1/2004	85000	1	10000	0	1	8.2	8	6	7/1/2008	8/1/2006	6	6	1	14.2	8.2	572.04
58428012	1	O		6	8.15	141000	140815.85	8/1/2004	7/1/2034	1049.39	360	360	84.84	8/1/2004	166000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1049.39
58428137	1	O		6	6.9	92200	92045.4	8/1/2004	7/1/2034	607.23	360	360	90.39	7/1/2004	102000	1	0	0	1	6.9	0	0			0	0	0	0	0	0	607.23
58428277	1	O		1	10.7	34400	34360.36	7/1/2004	6/1/2034	319.83	360	360	20	7/1/2004	174000	2	200000	0	1	10.7	0	0			0	0	0	0	0	0	319.83

58371378	2	N		1	7.35	114750	114573.95	8/1/2004	7/1/2034	790.6	360	360	85	7/1/2004	135000	1	0	0	3	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	790.6
58372012	3	O		8	9.1	168750	168477.1	7/1/2004	6/1/2034	1369.97	360	360	75	7/1/2004	225000	1	200000	0	1	9.1	0	0			0	0	0	0	0	0	1369.97
58372095	7	O		6	5.5	324700	323442.28	7/1/2004	6/1/2034	1843.62	360	360	85	8/1/2004	382000	1	110000	0	1	5.5	0	0			0	0	0	0	0	0	1843.62
58372251	5	O		1	10.75	57000	56933.17	7/1/2004	6/1/2034	532.09	360	360	20	8/1/2004	285000	2	110000	0	1	10.75	0	0			0	0	0	0	0	0	532.09
58373036	1	O		1	11.15	27000	26971.77	7/1/2004	6/1/2034	260.2	360	360	20	7/1/2004	135000	2	100000	0	1	11.15	0	0			0	0	0	0	0	0	260.2
58373077	1	O		6	7.65	332000	330923.67	7/1/2004	6/1/2034	2355.59	360	360	94.86	7/1/2004	350000	1	100000	0	1	7.65	0	0			0	0	0	0	0	0	2355.59
58373838	1	O		6	5.25	225000	224221.81	7/1/2004	6/1/2034	1242.46	360	360	90	7/1/2004	250000	1	100000	0	1	5.25	8	6	6/1/2007	7/1/2007	6	6	1	11.25	5.25	1242.46
58374091	1	O		6	8	305900	305280.11	7/1/2004	6/1/2034	2244.59	360	360	95	7/1/2004	322000	1	200000	0	1	8	8	6	6/1/2007	7/1/2007	6	6	1	14	8	2244.59
58374315	1	O		6	11.5	112000	111928.08	8/1/2004	7/1/2034	1108.13	360	360	70	7/1/2004	160000	1	0	0	1	11.5	8	6	7/1/2006	8/1/2006	6	6	1	17.5	11.5	1109.13
58374539	5	O		6	6	656250	654946.11	8/1/2004	7/1/2034	3934.56	360	360	75	7/1/2004	875000	1	0	0	1	6	0	0			0	0	0	0	0	0	3934.56
58374950	1	O		6	8.85	53500	53408.88	7/1/2004	6/1/2034	424.72	360	360	83.59	8/1/2004	64000	1	110000	0	1	8.85	0	0			0	0	0	0	0	0	424.72
58375775	1	O		6	8.15	141750	141471.33	7/1/2004	6/1/2034	1054.98	360	360	75	8/1/2004	189000	1	110000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	1054.98
58375890	1	O		6	7.45	122400	122123.01	7/1/2004	6/1/2034	851.66	360	360	90	7/1/2004	136000	1	900000	0	1	7.45	8	6	6/1/2007	7/1/2007	6	6	1	13.45	7.45	851.66
58375932	1	O		6	8.4	81000	80848.68	7/1/2004	6/1/2034	617.09	360	360	90	7/1/2004	90000	1	200000	0	1	8.4	8	6	6/1/2006	7/1/2006	6	6	1	14.4	8.4	617.09
58376278	1	N		8	7.3	70700	70535.18	7/1/2004	6/1/2034	484.7	360	360	70	8/1/2004	101000	1	110000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	484.7
58376658	3	O		1	10.05	24980	24948.9	7/1/2004	6/1/2034	220.15	360	360	20	8/1/2004	124900	2	110000	0	1	10.05	0	0			0	0	0	0	0	0	220.15
58376914	1	O		1	8.05	141300	141111.67	8/1/2004	7/1/2034	1041.74	360	360	90	8/1/2004	157000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1041.74
58377011	3	O		6	8.65	153000	152819.6	8/1/2004	7/1/2034	1192.75	360	360	90	7/1/2004	170000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1192.75
58377177	1	O		6	7.55	279000	278381.15	7/1/2004	6/1/2034	1960.37	360	360	90	8/1/2004	310000	1	110000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	1960.37
58377235	1	O		6	8.2	75000	74624.85	7/1/2004	6/1/2024	636.7	240	240	60	8/1/2004	125000	1	110000	0	1	8.2	0	0			0	0	0	0	0	0	636.7
58377979	2	O		6	7.55	319500	318791.3	7/1/2004	6/1/2034	2244.94	360	360	90	7/1/2004	355000	1	200000	0	2	7.55	8	4.5	6/1/2006	7/1/2006	6	6	1	13.55	7.55	2244.94
58378118	1	O		6	7.25	91350	91207.05	8/1/2004	7/1/2034	623.17	360	360	90	8/1/2004	101500	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	623.17
58378316	1	O		1	8.4	237500	237205.23	8/1/2004	7/1/2034	1809.37	360	360	95	8/1/2004	250000	1	10000	0	1	8.4	0	0			0	0	0	0	0	0	1809.37
58379173	1	N		6	8.85	229500	229240.37	8/1/2004	7/1/2034	1821.9	360	360	90	7/1/2004	255000	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1821.9
58379470	1	O		8	7	59500	59352.81	7/1/2004	6/1/2034	395.86	360	360	85	7/1/2004	70000	1	100000	0	1	7	0	0			0	0	0	0	0	0	395.86
58380353	1	O		6	8.8	75000	74914.27	8/1/2004	7/1/2034	592.71	360	360	25	8/1/2004	300000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0	592.71
58380551	7	O		1	7.7	88000	87797.78	7/1/2004	6/1/2034	484.82	360	360	85	8/1/2004	80000	1	110000	0	1	7.7	8	6	6/1/2006	7/1/2006	6	6	1	13.7	7.7	484.82
58382359	1	O		6	7.5	75650	75537.35	8/1/2004	7/1/2034	528.96	360	360	85	8/1/2004	89000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	528.96
58382698	1	O		6	10.15	360000	359533.36	7/1/2004	6/1/2034	3199.24	360	360	73.47	7/1/2004	490000	1	200000	0	1	10.15	8	6	6/1/2006	7/1/2006	6	6	1	16.15	10.15	3199.24
58383936	1	O		1	7.55	394250	393375.48	7/1/2004	6/1/2034	2770.17	360	360	95	7/1/2004	415000	1	200000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	2770.17
58384074	1	N		6	8.75	73800	73714.76	8/1/2004	7/1/2034	580.59	360	360	90	7/1/2004	82000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	580.59
58384090	1	O		6	7.75	275400	274813.1	7/1/2004	8/1/2034	1973	360	360	90	7/1/2004	306000	1	100000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	1973
58384215	2	O		6	7.1	175000	174575.57	7/1/2004	6/1/2034	1176.06	360	360	83.73	7/1/2004	209000	1	100000	0	2	7.1	0	0			0	0	0	0	0	0	1176.06
58384298	1	O		6	6.7	132000	131769.82	8/1/2004	7/1/2034	851.77	360	360	79.52	8/1/2004	166000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	851.77
58384652	1	N		1	7.15	292500	292033.1	8/1/2004	7/1/2034	1975.57	360	360	90	8/1/2004	325000	1	10000	0	1	7.15	8	4.5	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1975.57
58384710	1	O		1	9.05	142200	141967.64	7/1/2004	6/1/2034	1149.3	360	360	90	7/1/2004	158000	1	300000	0	1	9.05	8	6	6/1/2007	7/1/2007	6	6	1	15.05	9.05	1149.3
58385279	7	O		6	8.85	60800	60696.39	7/1/2004	6/1/2034	482.67	360	360	80	8/1/2004	76000	1	110000	0	1	8.85	0	0			0	0	0	0	0	0	482.67
58385519	1	O		8	6.8	132050	131824.19	8/1/2004	7/1/2034	860.87	360	360	95	7/1/2004	139000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	860.87
58386079	1	O		8	7.7	88400	88209.7	7/1/2004	6/1/2034	630.26	360	360	80	7/1/2004	110500	1	100000	0	1	7.7	0	0			0	0	0	0	0	0	630.26
58386715	1	O		8	8.8	86400	86251.32	7/1/2004	6/1/2034	682.8	360	360	80	8/1/2004	108000	1	110000	0	1	8.8	0	0			0	0	0	0	0	0	682.8
58386954	1	O		1	9.2	45670	45597.65	7/1/2004	6/1/2034	374.07	360	360	20	8/1/2004	228350	2	110000	0	1	9.2	0	0			0	0	0	0	0	0	374.07
58386539	1	O		6	6.95	292500	291769.37	7/1/2004	6/1/2034	1936.2	360	360	90	8/1/2004	325000	1	110000	0	1	6.95	8	6	6/1/2006	7/1/2006	6	6	1	12.95	6.95	1936.2
58388679	1	N		1	8.9	92700	92596.21	8/1/2004	7/1/2034	739.23	360	360	90	7/1/2004	103000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	739.23
58389552	1	O		6	6.875	140000	139845.09	7/1/2004	6/1/2034	919.71	360	360	66.42	8/1/2004	162000	1	110000	0	1	6.875	0	0			0	0	0	0	0	0	919.71
58389594	3	O		6	8.55	50350	50258.63	7/1/2004	6/1/2034	388.94	360	360	95	7/1/2004	53000	1	200000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	388.94
58389636	7		2	1	8.55	62050	61975.31	8/1/2004	7/1/2034	479.32	360	360	85	8/1/2004	73000	1	10000	0	1	8.55	0	0			0	0	0	0	0	0	479.32
58390055	1	O		6	9.3	42000	41934.84	7/1/2004	6/1/2034	347.05	360	360	20	8/1/2004	210000	2	110000	0	1	9.3	0	0			0	0	0	0	0	0	347.05
58390071	1	O		1	11.3	36600	36562.96	7/1/2004	6/1/2034	356.88	360	360	20	8/1/2004	183000	2	110000	0	1	11.3	0	0			0	0	0	0	0	0	356.88
58390578	3	N		8	7.875	162000	161663.32	7/1/2004	6/1/2034	1174.62	360	360	90	7/1/2004	180000	1	200000	0	1	7.875	8	6	6/1/2007	7/1/2007	6	6	1	13.875	7.875	1174.62
58391053	2	O		1	11.3	31000	30968.65	7/1/2004	6/1/2034	302.27	360	360	20	7/1/2004	160000	2	200000	0	2	11.3	0	0			0	0	0	0	0	0	302.27
58391699	1	O		6	5.8	193500	192896.73	7/1/2004	6/1/2034	1135.37	360	360	90	7/1/2004	215000	1	200000	0	1	5.8	8	6	6/1/2006	7/1/2006	6	6	1	11.8	5.8	1135.37
58391772	1	O		6	7.5	170100	169718.9	7/1/2004	6/1/2034	1189.37	360	360	90	7/1/2004	189000	1	100000	0	1	7.5	8	6	6/1/2007	7/1/2007	6	6	1	13.5	7.5	1189.37
58392176	1	O		6	8.45	67500	67375.17	7/1/2004	6/1/2034	516.63	360	360	90	8/1/2004	75000	1	110000	0	1	8.45	0	0			0	0	0	0	0	0	516.63
58392374	2	O		1	7.75	257600	257235.2	8/1/2004	7/1/2034	1845.48	360	360	80	7/1/2004	322000	1	0	0	3	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1845.48
58392598	5	N		1	8.3	322900	322289.33	7/1/2004	6/1/2034	2437.24	360	360	95	8/1/2004	339900	1	110000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	2437.24
58392630	1	O		6	7.1	394250	393293.84	7/1/2004	6/1/2034	2649.49	360	360	95	7/1/2004	415000	1	200000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	2649.49
58392879	1	N		6	7.55	140250	139909.54	7/1/2004	6/1/2034	985.46	360	360	85	9/1/2004	165000	1	111000	0	1	7.55	8	4.5	6/1/2006	7/1/2006	6	6	1	13.55	7.55	985.48
58393059	5	N		1	8.3	361000	360311.67	7/1/2004	6/1/2034	2724.78	360	360	95	7/1/2004	380000	1	110000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	2724.78
58393935	5		2	1	7.85	163890	163531.19	7/1/2004	6/1/2034	1185.48	360	360	89.99	8/1/2004	182120	1	110000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	1185.48
58394158	1	O		1	10.6	23290	23262.58	7/1/2004	6/1/2034	214.79	360	360	20	7/1/2004	116450	2	200000	0	1	10.6	0	0			0	0	0	0	0	0	214.79
58394339	1	O		6	8.6	71600	71007.33	7/1/2004	6/1/2019	709.28	180	180	80	8/1/2004	89500	1	110000	0	1	8.6	0	0			0	0	0	0	0	0	709.28
58394651	5	O		8	8.4	120600	120374.69	7/1/2004	6/1/2034	918.78	360	360	90	7/1/2004	134000	1	100000	0	1	8.4	8	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	918.78
58394750	2	N		1	8.95	180000	179800.56	8/1/2004	7/1/2034	1441.85	360	360	90	7/1/2004	200000	1	0	0	2	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1441.85
58394958	1	N		6	7.55	110500	110207.29	7/1/2004	6/1/2034	776.42	360	360	85	8/1/2004	130000	1	110000	0	1	7.55	8	4.5	6/1/2006	7/1/2006	6	6	1	13.55	7.55	776.42
58395153	1	O		1	6.4	174900	174413.79	7/1/2004	6/1/2034	1094.01	360	360	75	7/1/2004	265000	1	200000	0	1	6.4	0	0			0	0	0	0	0	0	1094.01
58395310	7	O		6	6.9	88900	88750.82	8/1/2004	7/1/2034	585.5	360	360	70	7/1/2004	127000	1	0	0	1	0.9	0	0			0	0	0	0	0	0	585.5
58395732	5	O		1	8.5	71550	71419.04	7/1/2004	6/1/2034	550.16	360	360	90	8/1/2004	79500	1	110000	0	1	8.5	0	0			0	0	0	0	0	0	550.16
58395872	1	O		6	10.65	51200	51138.55	7/1/2004	6/1/2034	474.1	360	360	20	8/1/2004	256000	2	110000	0	1	10.65	0	0			0	0	0	0	0	0	474.1
58396318	1	N		1	7.99	56704	56627.49	8/1/2004	7/1/2034	415.68	360	360	90	7/1/2004	63005	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	415.68
58396730	1	N		6	7.3	170000	169568.93	7/1/2004	6/1/2034	1165.48	360	360	85	8/1/2004	200000	1	111000	0	1	7.3	8	4.5	6/1/2006	7/1/2006	6	6	1	13.3	7.3	1165.48
58397936	1	O		1	7.8	119700	119532.18	8/1/2004	7/1/2034	861.69	360	360	95	8/1/2004	126000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	861.69
58398397	1	O		1	7	61200	61048.61	7/1/2004	6/1/2034	407.17	360	360	90	8/1/2004	68000	1	110000	0	1	7	0	0			0	0	0	0	0	0	407.17
58398512	1	O		6	7.55	105300	105144.78	8/1/2004	7/1/2034	739.89	360	360	90	7/1/2004	117000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	739.89
58399058	2	O		8	9	237500	237239.57	8/1/2004	7/1/2034	1910.98	360	360	95	8/1/2004	250000	1	10000	0	2	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	1910.98
58399296	1	O		6	7.3	88000	87813.33	8/1/2004	7/1/2034	603.31	360	360	83.81	8/1/2004	105000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	603.31
58399775	2	O		6	9.65	279000	276897.97	7/1/2004	6/1/2019	2938.7	180	180	90	8/1/2004	310000	1	110000	0	2	9.65	0	0			0	0	0	0	0	0	2938.7
58400037	1	O		6	6.95	471600	469916.19	7/1/2004	6/1/2034	3121.75	360	360	90	8/1/2004	524000	1	110000	0	1	6.95	8	6	8/1/2006	7/1/2006	6	6	1	12.95	6.95	3121.75

58345059	1	N		6	6.9	72000	71939.8	9/1/2004	8/1/2034	474.2	360	360	68.57	8/1/2004	105000	1	0	0	1	6.9	0	0			0	0	0	0	0	474.2
58345091	5	O		1	11.3	32400	32367.24	7/1/2004	6/1/2034	315.92	360	360	20	8/1/2004	162000	2	110000	0	1	11.3	0	0			0	0	0	0	0	315.92
58345612	1	N		1	6.75	94500	94254.52	7/1/2004	6/1/2034	612.93	360	360	90	7/1/2004	105000	1	200000	0	1	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	612.93
58346073	1	O		6	7.1	238000	237422.21	7/1/2004	6/1/2034	1599.44	360	360	85	8/1/2004	280000	1	110000	0	1	7.1	0	0			0	0	0	0	0	1599.44
58346230	1	N		6	7.9	67500	67407.24	8/1/2004	7/1/2034	490.6	360	360	75	8/1/2004	90000	1	10000	0	1	7.9	8	6	7/1/2008	8/1/2006	6	6	1	13.9	7.9	490.6
58347691	1	O		6	6.1	300810	300220.94	8/1/2004	7/1/2034	1822.9	360	360	85	8/1/2004	353900	1	10000	0	1	6.1	0	0			0	0	0	0	0	1822.9
58347857	3	O		1	8.1	144000	143608.65	8/1/2004	7/1/2034	1066.68	360	360	90	8/1/2004	160000	1	10000	0	1	8.1	0	0			0	0	0	0	0	1068.68
58348897	7	O		1	5.5	101405	101182.49	8/1/2004	7/1/2034	575.77	360	360	85	8/1/2004	130000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	575.77
58348954	3	O		1	11.8	23600	23578.61	7/1/2004	6/1/2034	239.13	360	360	20	8/1/2004	118000	2	110000	0	1	11.8	0	0			0	0	0	0	0	239.13
58349978	1	O		6	9.95	87500	87421.42	8/1/2004	7/1/2034	764.65	360	360	72.92	8/1/2004	120000	1	10000	0	1	9.95	0	0			0	0	0	0	0	764.65
58350778	1	O		6	11.15	28420	26392.38	7/1/2004	6/1/2034	254.61	360	360	20	7/1/2004	132100	2	200000	0	1	11.15	0	0			0	0	0	0	0	254.61
58350851	5	N		6	7.3	166500	166111.83	7/1/2004	6/1/2034	1141.48	360	360	90	7/1/2004	185000	1	200000	0	1	7.3	0	0			0	0	0	0	0	1141.48
58351339	7	O		6	6.9	53520	53384.97	7/1/2004	6/1/2034	352.49	360	360	80	8/1/2004	66900	1	110000	0	1	6.9	0	0			0	0	0	0	0	352.49
58351933	1	N		6	8.7	52400	52307.93	7/1/2004	6/1/2034	410.37	360	360	80	7/1/2004	65500	1	100000	0	1	8.7	0	0			0	0	0	0	0	410.37
58352014	1	O		6	8	166500	166162.81	7/1/2004	6/1/2034	1221.72	360	360	90	8/1/2004	185000	1	110000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	1221.72
58352071	7	O		6	9.73	61100	61013.41	7/1/2004	6/1/2034	524.05	360	360	65	8/1/2004	94000	1	110000	0	1	9.73	0	0			0	0	0	0	0	524.05
58352238	1	O		6	8.65	142000	141832.59	8/1/2004	7/1/2034	1106.99	360	360	89.87	7/1/2004	158000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1106.99
58353012	1	O		6	7.1	104400	104231.68	8/1/2004	7/1/2034	701.61	360	360	89.23	8/1/2004	117000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	701.61
58353111	1	O		6	7.85	61200	61115.04	8/1/2004	7/1/2034	442.69	360	360	85	8/1/2004	72000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	442.69
58353137	1	O		8	8.6	166250	165954.38	8/1/2004	7/1/2034	1061.78	360	360	92.36	8/1/2004	180000	1	10000	0	1	8.6	0	0			0	0	0	0	0	1061.78
58353152	1	O		6	7.05	86700	86487.62	7/1/2004	6/1/2034	579.74	360	360	85	8/1/2004	102000	1	210000	0	1	7.05	0	0			0	0	0	0	0	579.74
58353459	1	O		6	6.5	300000	299181.95	7/1/2004	6/1/2034	1896.21	360	360	82.19	7/1/2004	365000	1	100000	0	1	6.5	0	0			0	0	0	0	0	1896.21
58353517	5	O		6	7.6	101600	100681.72	7/1/2004	6/1/2019	947.63	180	180	80	8/1/2004	127000	1	110000	0	1	7.6	0	0			0	0	0	0	0	947.63
58353632	5	O		1	8.85	260910	260814.84	8/1/2004	7/1/2034	2071.25	360	360	90	7/1/2004	289900	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	2071.25
58353798	1	O		6	7.1	170000	169587.69	7/1/2004	6/1/2034	1142.46	360	360	85	7/1/2004	200000	1	900000	0	1	7.1	8	6	8/1/2006	7/1/2006	6	6	1	13.1	7.1	1142.46
58354457	2	O		1	8.45	125600	125367.74	7/1/2004	6/1/2034	961.31	360	360	80	8/1/2004	157000	1	110000	0	2	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	961.31
58354531	2	O		1	7.6	459000	457991.9	7/1/2004	6/1/2034	3240.89	360	360	90	7/1/2004	510000	1	100000	0	2	7.6	8	6	6/1/2007	7/1/2007	6	6	1	13.6	7.6	3240.89
58355033	2	N		1	6.95	90000	89850.55	8/1/2004	7/1/2034	595.76	360	360	90	8/1/2004	100000	1	10000	0	2	6.95	8	4.5	7/1/2007	8/1/2007	6	6	1	12.95	6.95	595.76
58355074	1	O		6	6.45	309000	308434.34	8/1/2004	7/1/2034	1942.95	360	360	88.29	8/1/2004	350000	1	10000	0	1	6.45	8	6	7/1/2008	8/1/2008	6	6	1	12.45	6.45	1942.95
58355355	1	O		6	8.1	184500	184133.63	7/1/2004	6/1/2034	1366.68	360	360	90	7/1/2004	205000	1	200000	0	1	8.1	8	6	8/1/2007	7/1/2007	6	6	1	14.1	8.1	1366.68
58355371	5	O		1	6.5	364500	363508.1	7/1/2004	6/1/2034	2303.89	360	360	90	7/1/2004	405000	1	100000	0	1	6.5	8	6	6/1/2008	7/1/2006	6	6	1	12.5	6.5	2303.89
58355878	5	O		6	7.35	108300	107521.03	7/1/2004	6/1/2024	862.56	240	240	88.05	8/1/2004	123000	1	110000	0	1	7.35	0	0			0	0	0	0	0	862.56
58355934	7	O		6	7.25	135000	134682.15	7/1/2004	6/1/2034	920.94	360	360	75	7/1/2004	180000	1	200000	0	1	7.25	8	6	8/1/2006	7/1/2006	6	6	1	13.25	7.25	920.94
58356296	5	O		1	9	89250	89102.63	7/1/2004	6/1/2034	718.13	360	360	85	8/1/2004	105000	1	110000	0	1	9	0	0			0	0	0	0	0	718.13
58356676	2	O		6	7.45	498750	497621.4	7/1/2004	6/1/2034	3470.28	360	360	95	8/1/2004	525000	1	110000	0	2	7.45	8	4.5	6/1/2007	7/1/2007	6	6	1	13.45	7.45	3470.28
58356973	1	O		6	7.8	96000	95865.4	8/1/2004	7/1/2034	691.08	360	360	60	8/1/2004	160000	1	10000	0	1	7.8	0	0			0	0	0	0	0	691.08
58357179	7	N		8	7.9	102500	102288.04	7/1/2004	6/1/2034	744.98	360	360	82	8/1/2004	125000	1	110000	0	1	7.9	0	0			0	0	0	0	0	744.98
58357435	1	O		6	7.55	57120	56993.29	7/1/2004	6/1/2034	401.35	360	360	85	10/1/2004	67200	1	111100	0	1	7.55	0	0			0	0	0	0	0	401.35
58357830	1	O		6	6.9	106000	105732.61	7/1/2004	6/1/2034	698.12	360	360	79.7	8/1/2004	133000	1	110000	0	1	6.9	0	0			0	0	0	0	0	698.12
58358011	1	O		6	8.245	144000	143722.34	7/1/2004	6/1/2034	1081.32	360	360	80	8/1/2004	180000	1	110000	0	1	8.245	8	4.5	6/1/2007	7/1/2007	6	6	1	14.245	8.245	1081.32
58358474	7	O		6	8.25	76000	75951.5	9/1/2004	8/1/2034	570.97	360	360	78.35	9/1/2004	97000	1	1000	0	1	8.25	0	0			0	0	0	0	0	570.97
58359373	1	O		1	7.7	269100	268517.64	7/1/2004	6/1/2034	1918.58	360	360	90	7/1/2004	299000	1	300000	0	1	7.7	0	0			0	0	0	0	0	1918.58
58359654	1	O		6	6.25	74800	74585.95	7/1/2004	6/1/2034	460.58	360	360	85	8/1/2004	88000	1	110000	0	1	6.25	0	0			0	0	0	0	0	460.58
58359878	1	O		6	7.2	89250	88414.85	7/1/2004	6/1/2019	812.22	180	180	75	8/1/2004	119000	1	110000	0	1	7.2	0	0			0	0	0	0	0	812.22
58361098	5	O		1	6.35	145600	145191.31	7/1/2004	6/1/2034	905.98	360	360	80	8/1/2004	182000	1	110000	0	1	6.35	8	6	6/1/2008	7/1/2006	6	6	1	12.35	6.35	905.98
58361452	5		2	1	7.25	220150	219631.84	7/1/2004	6/1/2034	1501.82	360	360	85	7/1/2004	259000	1	900000	0	1	7.25	0	0			0	0	0	0	0	1501.82
58361577	1	N		1	6.25	225000	224355.17	7/1/2004	6/1/2034	1385.37	360	360	90	10/1/2004	275000	1	111100	0	1	6.25	8	6	6/1/2006	7/1/2006	6	6	1	12.25	6.25	1385.37
58361791	1	O		6	6.15	136000	135603.3	7/1/2004	6/1/2034	828.56	360	360	80	8/1/2004	170000	1	110000	0	1	6.15	0	0			0	0	0	0	0	828.58
58361957	1	O		6	11.15	92250	92153.58	7/1/2004	6/1/2034	889	360	360	75	7/1/2004	123000	1	100000	0	1	11.15	8	6	6/1/2006	7/1/2006	6	6	1	17.15	11.15	889
58361973	2	O		1	11.05	79000	78915.61	7/1/2004	6/1/2034	755.33	360	360	20	7/1/2004	395000	2	100000	0	2	11.05	0	0			0	0	0	0	0	755.33
58362633	7	O		8	8.15	82400	82292.36	8/1/2004	7/1/2034	613.27	360	360	80	8/1/2004	103000	1	10000	0	1	8.15	0	0			0	0	0	0	0	613.27
58362955	5	O		1	12	38400	38368.43	7/1/2004	6/1/2034	374.42	360	360	20	8/1/2004	192000	2	110000	0	1	12	0	0			0	0	0	0	0	374.42
58363219	1	O		6	6.75	105000	104727.26	7/1/2004	6/1/2034	681.03	360	360	70	7/1/2004	150000	1	200000	0	1	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	681.03
58363235	2	O		6	6.05	280000	279446.42	8/1/2004	7/1/2034	1687.76	360	360	62.22	8/1/2004	450000	1	10000	0	3	6.05	8	4.5	7/1/2006	8/1/2006	6	6	1	12.05	6.05	1687.76
58363615	1	O		6	8.3	147000	146718.1	7/1/2004	6/1/2034	1109.54	360	360	89.09	8/1/2004	165000	1	110000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	1109.54
58365271	1	O		8	6.25	63750	63567.59	7/1/2004	6/1/2034	392.52	360	360	85	7/1/2004	75000	1	100000	0	1	6.25	8	6	6/1/2007	7/1/2007	6	6	1	12.25	6.25	392.52
58365412	1	O		6	7.95	60000	59877.18	7/1/2004	6/1/2034	438.17	360	360	89.55	8/1/2004	67000	1	110000	0	1	7.95	0	0			0	0	0	0	0	438.17
58365495	1	O		1	6.85	119200	118898.36	7/1/2004	6/1/2034	781.07	360	360	80	7/1/2004	149000	1	100000	0	1	6.85	8	6	6/1/2007	7/1/2007	6	6	1	12.85	6.85	781.07
58365851	1	O		8	7.99	67500	67408.92	8/1/2004	7/1/2034	494.83	360	360	75	8/1/2004	90000	1	10000	0	1	7.99	0	0			0	0	0	0	0	494.83
58365735	2	O		6	7.15	484500	482944.01	6/1/2004	5/1/2034	3272.35	360	360	95	8/1/2004	510000	1	2110000	0	2	7.15	0	0			0	0	0	0	0	3272.35
58365875	1	O		6	8.8	112500	112306.35	7/1/2004	6/1/2034	889.06	360	360	90	8/1/2004	125000	1	110000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	889.06
58365891	1	O		8	8.1	67200	67066.53	7/1/2004	6/1/2034	497.79	360	360	80	7/1/2004	84000	1	100000	0	1	8.1	0	0			0	0	0	0	0	497.79
58366055	1	O		8	7.7	71400	71297.85	8/1/2004	7/1/2034	509.06	360	360	85	7/1/2004	84000	1	0	0	1	7.7	0	0			0	0	0	0	0	509.06
58366378	1	O		8	8.55	70300	70172.64	7/1/2004	6/1/2034	543.04	360	360	95	8/1/2004	74000	1	110000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	543.04
58366394	1	N		6	7.25	90000	89788.1	7/1/2004	6/1/2034	613.96	360	360	90	8/1/2004	100000	1	110000	0	1	7.25	8	6	8/1/2007	7/1/2007	6	6	1	13.25	7.25	613.96
58366915	1	O		1	9.1	73710	73530.84	8/1/2004	7/1/2034	598.4	360	360	90	8/1/2004	81900	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	598.4
58367038	1	O		6	8.75	123200	122883.69	8/1/2004	7/1/2034	969.22	360	360	80	8/1/2004	154000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	969.22
58367616	3	O		6	8.4	50000	49906.59	7/1/2004	6/1/2034	380.92	360	360	66.67	8/1/2004	75000	1	111000	0	1	8.4	0	0			0	0	0	0	0	380.92
58367814	1	O		1	10.6	31800	31762.56	7/1/2004	6/1/2034	293.27	360	360	20	7/1/2004	160500	2	200000	0	1	10.6	0	0			0	0	0	0	0	293.27
58367996	1	O		6	8.15	113400	113177.08	7/1/2004	6/1/2034	843.98	360	360	90	7/1/2004	126000	1	100000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	843.98
58368499	1	O		1	8.4	90400	90064.02	6/1/2004	5/1/2034	565.46	360	360	80	7/1/2004	113000	1	5400000	1	1	8.4	8	6	5/1/2006	6/1/2006	6	6	1	12.4	6.4	565.46
58369059	3	O		1	11.3	50000	49678.19	7/1/2004	6/1/2019	577.76	180	180	20	8/1/2004	250000	2	110000	0	1	11.3	0	0			0	0	0	0	0	577.76
58369315	1	O		6	8.4	95200	95081.85	8/1/2004	7/1/2034	725.27	360	360	80	7/1/2004	119000	1	0	0	1	8.4	8	6	7/1/2008	8/1/2006	6	6	1	14.4	8.4	725.27
58369992	5	O		1	11.3	27780	27751.89	7/1/2004	6/1/2034	270.88	360	360	20	7/1/2004	138900	2	100000	0	1	11.3	0	0			0	0	0	0	0	270.88
58370172	7	O		6	8.75	89200	89044.11	7/1/2004	6/1/2034	701.74	360	360	80	7/1/2004	111500	1	100000	0	1	8.75	8	6	6/1/2008	7/1/2006	6	6	1	14.75	8.75	701.74
58370677	1	O		6	7.75	238500	237991.72	7/1/2004	6/1/2034	1708.65	360	360	90	7/1/2004	265000	1	100000	0	1	7.75	8	6	8/1/2008	7/1/2008	6	6	1	13.75	7.75	1708.65
58371212	1	O		6	6.2	269000	268126.49	7/1/2004	6/1/2034	1647.55	360	360	79.12	8/1/2004	340000	1	110000	0	1	6.2	0	0			0	0	0	0	0	1647.55

58315698	1	O		6	8.45	50400	50338.08	8/1/2004	7/1/2034	385.75	360	360	90	7/1/2004	56000	1	0	0	1	8.45	0	0			0	0	0	0	0	385.75
58316654	1	O		1	11.3	33000	32966.63	7/1/2004	6/1/2034	321.77	360	360	20	8/1/2004	168000	2	110000	0	1	11.3	0	0			0	0	0	0	0	321.77
58316936	2	N		1	8.95	72000	71856.45	7/1/2004	6/1/2034	576.74	360	360	80	8/1/2004	90000	1	110000	0	2	8.95	0	0			0	0	0	0	0	576.74
58316951	2	O		6	7.5	153000	152857.22	7/1/2004	6/1/2034	1069.8	360	360	90	8/1/2004	170000	1	210000	0	2	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1069.8
58317132	5	N		6	6.95	247500	247089.03	8/1/2004	7/1/2034	1638.33	360	360	87.77	8/1/2004	282000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1638.33
58317439	2	N		1	7.75	220000	219688.44	8/1/2004	7/1/2034	1578.11	360	360	80	7/1/2004	275000	1	0	0	2	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1578.11
58318239	3	N		1	9	148410	147622.65	8/1/2004	7/1/2019	1505.28	180	180	90	8/1/2004	164900	1	10000	0	1	9	0	0			0	0	0	0	0	1505.28
58318874	1	O		1	5.85	549900	548201.77	7/1/2004	6/1/2034	3244.09	360	360	90	8/1/2004	611000	1	110000	0	1	5.85	0	0			0	0	0	0	0	3244.09
58318890	1	O		6	7.15	150100	149860.4	8/1/2004	7/1/2034	1013.79	360	360	95	7/1/2004	158000	1	0	0	1	7.15	0	0			0	0	0	0	0	1013.79
58319039	1	O		6	7.9	50000	49896.59	7/1/2004	6/1/2034	363.41	360	360	84.75	8/1/2004	59000	1	110000	0	1	7.9	8	6	6/1/2006	7/1/2006	6	6	1	13.9	7.9	363.41
58319153	1	O		1	10.45	55400	55332.64	7/1/2004	6/1/2034	504.7	360	360	20	7/1/2004	277000	2	200000	0	1	10.45	0	0			0	0	0	0	0	504.7
58319179	5	O		6	7.9	475000	474017.82	7/1/2004	6/1/2034	3452.33	360	360	95	7/1/2004	500000	1	200000	0	1	7.9	8	6	6/1/2007	7/1/2007	6	6	1	13.9	7.9	3452.33
58319237	5	O		1	7.8	427500	426900.66	8/1/2004	7/1/2034	3077.45	360	360	90	8/1/2004	475000	1	10000	0	1	7.8	0	0			0	0	0	0	0	3077.45
58319450	1	O		1	11.95	28360	28335.12	7/1/2004	6/1/2034	290.63	360	360	20	7/1/2004	141800	2	200000	0	1	11.95	0	0			0	0	0	0	0	290.63
58319492	1	N		1	7.5	63750	63655.08	8/1/2004	7/1/2034	445.75	360	360	85	7/1/2004	75000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	445.75
58320136	7	O		6	8.8	72000	71876.1	7/1/2004	6/1/2034	569	360	360	80	7/1/2004	90000	1	100000	0	1	8.8	0	0			0	0	0	0	0	569
58320896	1	O		8	6.65	315000	314445.34	8/1/2004	7/1/2034	2022.19	360	360	90	7/1/2004	350000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	2022.19
58321050	1	O		6	5.6	387000	385747.1	7/1/2004	6/1/2034	2221.69	360	360	90	8/1/2004	430000	1	110000	0	1	5.6	0	0			0	0	0	0	0	2221.69
58321076	7	O		8	7.6	82400	82157.95	6/1/2004	5/1/2034	581.81	360	360	80	7/1/2004	103000	1	4200000	0	1	7.6	8	6	5/1/2006	6/1/2006	8	6	1	13.6	7.6	581.81
58321159	1	O		6	6.1	61250	61069.8	7/1/2004	6/1/2034	371.18	360	360	72.08	7/1/2004	85000	1	100000	0	1	6.1	0	0			0	0	0	0	0	371.18
58321357	7	O		1	7.5	132000	131678.88	7/1/2004	6/1/2034	922.97	360	360	80	8/1/2004	165000	1	110000	0	1	7.5	0	0			0	0	0	0	0	922.97
58322439	1	O		8	8.2	56100	55990.81	7/1/2004	6/1/2034	419.5	360	360	85	7/1/2004	66000	1	200000	0	1	8.2	8	6	6/1/2007	7/1/2007	6	6	1	14.2	8.2	419.5
58322611	7	O		6	8.6	75000	74910.66	8/1/2004	7/1/2034	582.01	360	360	75	7/1/2004	100000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	582.01
58322710	1	O		6	6.45	193500	193145.77	8/1/2004	7/1/2034	1216.7	360	360	90	8/1/2004	215000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1216.7
58322736	1	O		8	7.85	157500	157281.39	8/1/2004	7/1/2034	1139.28	360	360	90	8/1/2004	175000	1	10000	0	1	7.85	0	0			0	0	0	0	0	1139.28
58322819	1	N		1	9	73800	73719.08	8/1/2004	7/1/2034	593.82	360	360	90	7/1/2004	82000	1	0	0	1	9	0	0			0	0	0	0	0	593.82
58323056	7	O		1	10.35	71400	71341.12	8/1/2004	7/1/2034	645.14	360	360	70	7/1/2004	102000	1	0	0	1	10.35	0	0			0	0	0	0	0	645.14
58323791	1	N		6	9.1	55500	55409.8	7/1/2004	6/1/2034	450.57	360	360	75	7/1/2004	74000	1	100000	0	1	9.1	0	0			0	0	0	0	0	450.57
58323932	1	N		8	9.85	89900	89817.52	8/1/2004	7/1/2034	779	360	360	89.99	8/1/2004	99900	1	10000	0	1	9.85	0	0			0	0	0	0	0	779
58324898	1	O		6	10.3	266700	266364.69	7/1/2004	6/1/2034	2399.83	360	360	70	8/1/2004	381000	1	110000	0	1	10.3	8	6	6/1/2006	7/1/2006	6	6	1	16.3	10.3	2399.83
58324955	1	O		1	6.3	393300	392185.39	7/1/2004	6/1/2034	2434.42	360	360	90	7/1/2004	437000	1	900000	0	1	6.3	8	6	6/1/2006	7/1/2006	6	6	1	12.3	6.3	2434.42
58325192	2	N		1	6.25	137700	137437.99	8/1/2004	7/1/2034	847.85	360	360	85	7/1/2004	162000	1	0	0	2	6.25	8	6	7/1/2007	8/1/2007	6	6	1	12.25	6.25	847.85
58326653	1	O		6	8.25	69750	69615.64	7/1/2004	6/1/2034	524.01	360	360	75	7/1/2004	93000	1	100000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	524.01
58326877	1	O		6	8.5	186000	185492.81	7/1/2004	6/1/2034	1175.65	360	360	80.67	7/1/2004	230000	1	200000	0	1	8.5	0	0			0	0	0	0	0	1175.65
58327172	5	O		1	6.45	210400	209625.51	6/1/2004	5/1/2034	1322.97	360	360	80	8/1/2004	265000	1	5110000	1	1	6.45	8	6	5/1/2006	6/1/2006	6	6	1	12.45	6.45	1322.97
58327354	1	O		6	7.75	150100	149887.43	8/1/2004	7/1/2034	1075.34	360	360	95	8/1/2004	158000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1075.34
58327438	1	O		6	7.538	144000	143679.81	7/1/2004	6/1/2034	1010.62	360	360	90	8/1/2004	160000	1	110000	0	1	7.538	0	0			0	0	0	0	0	1010.62
58327990	1	O		1	5.95	123840	123396.92	7/1/2004	6/1/2034	738.51	360	360	80	8/1/2004	154600	1	110000	0	1	5.95	8	6	6/1/2007	7/1/2007	6	6	1	11.95	5.95	738.51
58328780	1	O		1	10.9	30960	30917.36	7/1/2004	6/1/2034	292.51	360	360	20	8/1/2004	154800	2	110000	0	1	10.9	0	0			0	0	0	0	0	292.51
58330655	1	O		6	7	112500	112169.59	7/1/2004	6/1/2034	748.47	360	360	90	7/1/2004	125000	1	100000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	748.47
58330739	5	O		6	7	200000	199505.3	7/1/2004	6/1/2034	1330.61	360	360	80	7/1/2004	250000	1	200000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	1330.61
58331091	1	O		6	7.65	310500	309824.88	7/1/2004	6/1/2034	2203.05	360	360	90	8/1/2004	345000	1	110000	0	1	7.65	8	6	6/1/2006	7/1/2006	6	6	1	13.65	7.65	2203.05
58331372	1	O		1	10.45	44000	43946.49	7/1/2004	6/1/2034	400.85	360	360	20	7/1/2004	220000	2	200000	0	1	10.45	0	0			0	0	0	0	0	400.85
58332057	1	O		1	5.65	474050	472529.65	7/1/2004	6/1/2034	2736.39	360	360	95	8/1/2004	499000	1	110000	0	1	5.65	8	6	6/1/2006	7/1/2006	6	6	1	11.65	5.65	2736.39
58332099	1	O		6	5.8	357000	355844.21	7/1/2004	6/1/2034	2049.47	360	360	85	7/1/2004	420000	1	200000	0	1	5.8	0	0			0	0	0	0	0	2049.47
58332776	1	O		1	11.8	51000	50953.77	7/1/2004	6/1/2034	516.76	360	360	20	8/1/2004	255000	2	110000	0	1	11.8	0	0			0	0	0	0	0	516.76
58334350	1	O		1	7.99	72250	72103.27	7/1/2004	6/1/2034	529.65	360	360	85	8/1/2004	85000	1	110000	0	1	7.99	8	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	529.65
58334731	1	O		8	8.8	189000	188674.77	7/1/2004	6/1/2034	1493.62	360	360	90	7/1/2004	210000	1	200000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1493.62
58335035	3	O		6	8.7	158400	158121.72	7/1/2004	6/1/2034	1240.49	360	360	80	7/1/2004	198000	1	200000	0	1	8.7	0	0			0	0	0	0	0	1240.49
58335175	1	N		6	7.4	65600	65237.96	7/1/2004	6/1/2024	524.47	240	240	80	7/1/2004	82000	1	200000	0	1	7.4	0	0			0	0	0	0	0	524.47
58335332	1	O		6	7.95	154000	153790.53	8/1/2004	7/1/2034	1124.64	360	360	94.54	8/1/2004	162900	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1124.64
58335399	1	O		6	7.65	69300	69149.31	7/1/2004	6/1/2034	491.7	360	360	90	8/1/2004	77000	1	110000	0	1	7.65	0	0			0	0	0	0	0	491.7
58336835	1	O		6	8.3	162000	161891.09	7/1/2004	6/1/2034	1222.76	360	360	87.57	7/1/2004	185000	1	200000	0	1	8.3	0	0			0	0	0	0	0	1222.76
58337312	3	O		6	7.7	80000	79574.38	7/1/2004	6/1/2024	654.3	240	240	82.47	8/1/2004	97000	1	110000	0	1	7.7	0	0			0	0	0	0	0	654.3
58338153	1	O		1	8.1	119000	118842.99	8/1/2004	7/1/2034	881.49	360	360	85	7/1/2004	150000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	881.49
58338534	3	O		1	8.45	105300	105170.64	8/1/2004	7/1/2034	805.94	360	360	90	8/1/2004	117000	1	10000	0	1	8.45	0	0			0	0	0	0	0	805.94
58338732	1		2	6	6.3	57000	56838.45	7/1/2004	6/1/2034	352.82	360	360	65.52	8/1/2004	87000	1	110000	0	1	6.3	8	6	6/1/2006	7/1/2006	6	6	1	12.3	6.3	352.82
58338815	5	O		6	8.6	135000	134722.46	7/1/2004	6/1/2034	1047.62	360	360	75	8/1/2004	180000	1	110000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	1047.62
58339110	7	O		6	7.2	129600	129395.17	8/1/2004	7/1/2034	879.71	360	360	83.61	7/1/2004	155000	1	0	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	879.71
58339755	1	O		6	7.95	68850	68709.06	7/1/2004	6/1/2034	502.8	360	360	85	7/1/2004	81000	1	400000	0	1	7.95	0	0			0	0	0	0	0	502.8
58339771	1	O		1	8.35	53550	53448.92	7/1/2004	6/1/2034	406.08	360	360	85	8/1/2004	63000	1	210000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	406.08
58340035	1	O		8	7.45	132000	131701.3	7/1/2004	6/1/2034	918.45	360	360	80	7/1/2004	165000	1	200000	0	1	7.45	0	0			0	0	0	0	0	918.45
58340258	1	N		6	8.25	57000	56830.6	6/1/2004	5/1/2034	428.23	360	360	75	7/1/2004	76000	1	9400000	0	1	8.25	0	0			0	0	0	0	0	428.23
58340472	1	N		1	7.3	93977	93757.91	7/1/2004	6/1/2034	644.28	360	360	89.95	8/1/2004	104473	1	110000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	644.28
58340696	1	O		8	7.99	110500	110350.92	8/1/2004	7/1/2034	810.04	360	360	85	8/1/2004	130000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	810.04
58341637	1	O		1	10.85	31400	31353.08	6/1/2004	5/1/2034	295.48	360	360	20	8/1/2004	157000	2	1110000	0	1	10.85	0	0			0	0	0	0	0	295.48
58341819	2	N		8	9.5	59500	59411.5	7/1/2004	6/1/2034	500.31	360	360	85	8/1/2004	70000	1	110000	0	2	9.5	0	0			0	0	0	0	0	500.31
58341934	5	O		1	10.65	35000	34858.34	7/1/2004	6/1/2034	324.1	360	360	20	8/1/2004	175000	2	110000	0	1	10.65	0	0			0	0	0	0	0	324.1
58343179	3	O		1	11.3	54000	53926.81	6/1/2004	5/1/2034	526.54	360	360	20	7/1/2004	270000	2	1100000	0	1	11.3	0	0			0	0	0	0	0	526.54
58343393	1	N		1	6.7	180000	179527.85	7/1/2004	6/1/2034	1161.51	360	360	90	8/1/2004	200000	1	210000	0	1	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	1161.51
58343672	7	O		6	7.85	84000	83824.53	7/1/2004	6/1/2034	607.61	360	360	80	7/1/2004	105000	1	200000	0	1	7.85	0	0			0	0	0	0	0	607.61
58343914	5	O		6	7.05	227050	226680.33	8/1/2004	7/1/2034	1518.21	360	360	95	7/1/2004	239000	1	0	0	1	7.05	0	0			0	0	0	0	0	1518.21
58343930	1	N		6	6.6	450000	449199.67	8/1/2004	7/1/2034	2873.97	360	360	78.26	6/1/2004	575000	1	10000	0	1	6.6	0	0			0	0	0	0	0	2873.97
58344235	1	O		8	7.1	90000	89763.67	7/1/2004	6/1/2034	604.83	360	360	75	8/1/2004	120000	1	110000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	604.83
58344359	5	O		6	8	482000	481023.28	7/1/2004	6/1/2034	3536.75	360	360	83.83	7/1/2004	575000	1	200000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	3536.75
58344813	1	O		6	7.2	315000	314502.13	8/1/2004	7/1/2034	2138.19	360	360	90	8/1/2004	350000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2138.19
58344938	3	O		1	6.5	94400	94142.57	7/1/2004	6/1/2034	596.68	360	360	80	8/1/2004	118000	1	110000	0	1	6.5	0	0			0	0	0	0	0	596.68

58284399	1	O		6	8.5	280000	279467.5	7/1/2004	6/1/2034	2152.96	360	360	80	7/1/2004	350000	1	200000	0	1	8.5	8	6	6/1/2007	7/1/2007	6	6	1	14.5	8.5	2152.96		
58284753	7	O		8	8.85	66750	66522.63	8/1/2004	5/1/2034	437.39	360	360	75	8/1/2004	89000	1	1110000	0	0	8.85	0	0			0	0	0	0	0	437.39		
58285297	7	O		8	7.575	133450	133155.44	7/1/2004	6/1/2034	939.97	360	360	85	7/1/2004	157000	1	100000	0	1	7.575	8	6	6/1/2006	7/1/2006	6	6	1	13.575	7.575	939.97		
58285810	1	O		1	7.99	72010	71961.58	9/1/2004	8/1/2034	527.89	360	360	95	8/1/2004	75800	1	0	0	1	7.99	0	0			0	0	0	0	0	527.89		
58285990	1	O		6	7.05	110500	110229.34	7/1/2004	6/1/2034	738.68	360	360	85	8/1/2004	130000	1	110000	0	1	7.05	0	0			0	0	0	0	0	738.68		
58286311	1	O		6	6.7	74100	73905.81	7/1/2004	6/1/2034	478.16	360	360	95	7/1/2004	78000	1	100000	0	1	6.7	8	4.5	6/1/2006	7/1/2006	6	6	1	12.7	6.7	478.16		
58286592	1	O		6	9.05	128250	128040.44	7/1/2004	6/1/2034	1036.55	360	360	95	8/1/2004	135000	1	110000	0	1	9.05	0	0			0	0	0	0	0	1036.55		
58287418	1	O		6	5.6	495000	493934.12	8/1/2004	7/1/2034	2841.7	360	360	90	7/1/2004	550000	1	0	0	1	5.6	8	8	7/1/2006	8/1/2006	6	6	1	11.6	5.6	2841.7		
58288697	1	O		1	7.5	213300	212822.12	7/1/2004	6/1/2034	1491.43	360	360	90	7/1/2004	237000	1	200000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1491.43		
58289018	2	N		6	7.9	56800	56642.87	6/1/2004	5/1/2034	412.83	360	360	83.53	7/1/2004	68000	1	2200000	0	2	7.9	0	0			0	0	0	0	0	412.83		
58289075	1	O		6	6.25	400000	398855.45	7/1/2004	6/1/2034	2462.87	360	360	65.57	7/1/2004	610000	1	200000	0	1	6.25	8	4.5	6/1/2006	7/1/2006	6	6	1	12.25	6.25	2462.87		
58289331	1	O		6	7.15	284750	284066.17	7/1/2004	6/1/2034	1923.23	360	360	85	8/1/2004	335000	1	110000	0	1	7.15	0	0			0	0	0	0	0	1923.23		
58291899	7	O		6	6.75	87520	87368.86	8/1/2004	7/1/2034	567.66	360	360	80	8/1/2004	109400	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	567.66		
58292855	1	O		6	7	425000	424301.22	6/1/2004	7/1/2034	2827.54	360	360	85	7/1/2004	500000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	2827.54		
58293234	7	O		6	7.15	207000	206669.56	6/1/2004	7/1/2034	1398.1	360	360	90	8/1/2004	230000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1398.1		
58293911	9	O		1	11.3	48000	45937.66	8/1/2004	5/1/2034	448.53	360	360	20	8/1/2004	230000	2	1110000	0	1	11.3	0	0			0	0	0	0	0	448.53		
58294497	1	N		6	7.15	73800	73622.73	7/1/2004	6/1/2034	498.46	360	360	90	8/1/2004	82000	1	110000	0	1	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	498.46		
58294638	1	O		6	8.25	120000	119714.39	7/1/2004	6/1/2034	901.52	360	360	77.42	8/1/2004	155000	1	410000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	901.52		
58295254	1	O		1	8.15	217550	217122.33	7/1/2004	6/1/2034	1619.12	360	360	95	7/1/2004	229000	1	200000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	1619.12		
58296237	7	O		6	7.75	80250	80078.95	7/1/2004	6/1/2034	574.93	360	360	75	7/1/2004	107000	1	200000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	574.93		
58296856	1	N		1	8.95	51660	51573.79	7/1/2004	6/1/2034	413.82	360	360	90	8/1/2004	67000	1	110000	0	1	8.95	8	6	6/1/2007	7/1/2007	6	6	1	14.95	8.95	413.82		
58296914	1	O		8	5.85	72000	71777.64	7/1/2004	6/1/2034	424.76	360	360	90	7/1/2004	80000	1	200000	0	1	5.85	8	6	6/1/2006	7/1/2006	6	6	1	11.85	5.85	424.76		
58296971	1	O		1	7.55	283500	282658.9	6/1/2004	5/1/2034	1991.99	360	360	90	7/1/2004	315000	1	2500000	1	1	7.55	8	6	5/1/2006	6/1/2006	6	6	1	13.55	7.55	1991.99		
58297052	1	N		6	9.65	66500	66436.35	8/1/2004	7/1/2034	566.47	360	360	70	8/1/2004	95000	1	10000	0	1	9.65	8	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	566.47		
58297557	1	O		6	8.1	99000	98803.38	7/1/2004	6/1/2034	733.35	360	360	90	7/1/2004	110000	1	100000	0	1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	733.35		
58297813	1	N		8	7.65	71100	70945.4	7/1/2004	6/1/2034	504.47	360	360	90	8/1/2004	79000	1	310000	0	1	7.65	0	0			0	0	0	0	0	504.47		
58298118	1	O		6	8.85	81200	81061.7	7/1/2004	6/1/2034	644.61	360	360	70	8/1/2004	116000	1	110000	0	1	8.85	0	0			0	0	0	0	0	644.61		
58298159	2	O		1	8.7	65450	65296.15	6/1/2004	5/1/2034	512.56	360	360	85	7/1/2004	77000	1	2200000	0	2	8.7	0	0			0	0	0	0	0	512.56		
58298597	3	O		1	7.05	161600	161330.89	8/1/2004	7/1/2034	1080.57	360	360	80	7/1/2004	202000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1080.57		
58299215	1	O		1	6.8	470250	469040.38	7/1/2004	6/1/2034	3065.68	360	360	95	7/1/2004	495000	1	100000	0	1	6.8	0	0			0	0	0	0	0	3065.68		
58299439	1	O		6	5.85	96000	95696.43	7/1/2004	6/1/2034	566.35	360	360	80	8/1/2004	120000	1	110000	0	1	5.85	0	0			0	0	0	0	0	566.35		
58300070	7	O		6	9.551	56500	56418.85	7/1/2004	6/1/2034	477.19	360	360	74.34	7/1/2004	76000	1	200000	0	1	9.551	0	0			0	0	0	0	0	477.19		
58301318	1	O		1	7.8	148000	147792.51	8/1/2004	7/1/2034	1065.41	360	360	80	7/1/2004	185000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1065.41		
58301433	1	O		6	7.7	146200	145990.87	8/1/2004	7/1/2034	1042.35	360	360	85	8/1/2004	172000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1042.35		
58301656	1	N		1	6.95	75510	75321.38	7/1/2004	6/1/2034	499.84	360	360	90	7/1/2004	83900	1	200000	0	1	6.95	8	6	6/1/2007	7/1/2007	6	6	1	12.95	6.95	499.84		
58301672	5		2	1	7.2	137727	137509.31	8/1/2004	7/1/2034	934.88	360	360	85	8/1/2004	162032	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	934.88		
58301870	3	N		1	8.8	78930	78839.77	8/1/2004	7/1/2034	623.77	360	360	89.8	7/1/2004	87900	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	623.77		
58301938	1	O		1	8.5	82555	82403.88	7/1/2004	6/1/2034	634.78	360	360	95	8/1/2004	86900	1	110000	0	1	8.5	0	0			0	0	0	0	0	634.78		
58302415	1	O		6	9.2	318750	318245.18	7/1/2004	6/1/2034	2610.74	360	360	75	7/1/2004	425000	1	100000	0	1	9.2	8	4.5	6/1/2007	7/1/2007	6	6	1	15.2	9.2	2610.74		
58302431	9	O		1	11.8	22400	22378.77	7/1/2004	6/1/2034	223.54	360	360	20	7/1/2004	112000	2	100000	0	1	11.8	0	0			0	0	0	0	0	223.54		
58302472	7	O		1	7.15	83300	83099.94	7/1/2004	6/1/2034	562.62	360	360	85	7/1/2004	98000	1	300000	0	1	7.15	0	0			0	0	0	0	0	562.62		
58302910	1	O		6	7.5	467500	466452.62	7/1/2004	6/1/2034	3268.83	360	360	85	7/1/2004	550000	1	200000	0	1	7.5	0	0			0	0	0	0	0	3268.83		
58303579	2	O		1	7.35	263500	262891.75	7/1/2004	6/1/2034	1815.45	360	360	85	7/1/2004	310000	1	200000	0	3	7.35	0	0			0	0	0	0	0	1815.45		
58303650	7	O		1	7.8	66400	66257.87	7/1/2004	6/1/2034	478	360	360	80	7/1/2004	83000	1	200000	0	1	7.8	0	0			0	0	0	0	0	478		
58304056	7	O		8	7.25	164000	163743.35	8/1/2004	7/1/2034	1118.77	360	360	80	8/1/2004	205000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1118.77		
58304213	1	O		6	7.2	127040	126837.3	7/1/2004	6/1/2034	862.34	360	360	80	8/1/2004	158800	1	110000	0	1	7.2	0	0			0	0	0	0	0	862.34		
58304254	1	O		6	5.99	300000	299097.82	7/1/2004	6/1/2034	1796.73	360	360	85.23	7/1/2004	352000	1	200000	0	1	5.99	8	4.5	6/1/2007	7/1/2007	6	6	1	11.99	5.99	1796.73		
58304452	5	O		6	6.3	65000	64782.36	7/1/2004	6/1/2034	402.34	360	360	77.38	8/1/2004	84000	1	110000	0	1	6.3	0	0			0	0	0	0	0	402.34		
58304593	1	O		6	9.2	83300	83168.01	7/1/2004	6/1/2034	682.28	360	360	70	8/1/2004	119000	1	110000	0	1	9.2	8	6	6/1/2006	7/1/2006	6	6	1	15.2	9.2	682.28		
58304619	1	O		6	6.938	70650	70473.1	7/1/2004	6/1/2034	467.1	360	360	90	7/1/2004	78500	1	100000	0	1	6.938	8	6	6/1/2006	7/1/2006	6	6	1	12.938	6.938	467.1		
58304916	1	O		1	8.1	161500	161179.29	7/1/2004	6/1/2034	1196.31	360	360	84.55	7/1/2004	191000	1	200000	0	1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	1196.31		
58305053	1	N		1	8.65	97750	97576.5	7/1/2004	6/1/2034	782.03	360	360	85	8/1/2004	120000	1	110000	0	1	8.65	0	0			0	0	0	0	0	782.03		
58305178	1	N		6	7.25	183150	182863.38	8/1/2004	7/1/2034	1249.41	360	360	86.6	8/1/2004	211000	1	10000	0	1	7.25	0	0			0	0	0	0	0	1249.41		
58305558	1	N		6	8.4	71200	71066.92	7/1/2004	6/1/2034	542.43	360	360	80	9/1/2004	89000	1	111000	0	1	8.4	0	0			0	0	0	0	0	542.43		
58305632	1	N		6	8.15	50150	50084.48	8/1/2004	7/1/2034	373.25	360	360	85	8/1/2004	59000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	373.25		
58305913	1	N		1	7.45	75375	75204.42	7/1/2004	6/1/2034	524.46	360	360	90	7/1/2004	83750	1	300000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	524.46		
58306432	1	O		6	7.25	157000	156754.3	8/1/2004	7/1/2034	1071.02	360	360	84.86	7/1/2004	185000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1071.02		
58306556	7	O		6	7.2	120000	119714.64	7/1/2004	6/1/2034	814.55	360	360	80	9/1/2004	150000	1	111000	0	1	7.2	0	0			0	0	0	0	0	814.55		
58307133	1	O		6	5.99	165000	164503.81	7/1/2004	6/1/2034	988.2	360	360	54.1	7/1/2004	305000	1	100000	0	1	5.99	0	0			0	0	0	0	0	988.2		
58309154	1	O		6	8.7	68850	68769.65	8/1/2004	7/1/2034	539.19	360	360	85	8/1/2004	81000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	539.19		
58309519	1	O		6	8.3	201000	200616.75	7/1/2004	6/1/2034	1517.12	360	360	87.39	7/1/2004	230000	1	200000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	1517.12		
58309592	1	O		6	7.35	288800	288356.93	8/1/2004	7/1/2034	1989.76	360	360	80	7/1/2004	361000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1989.76		
58310194	7	O		8	6.9	124950	124740.46	8/1/2004	7/1/2034	822.93	360	360	79.59	8/1/2004	157000	1	10000	0	1	6.9	0	0			0	0	0	0	0	822.93		
58310319	7	O		6	7.25	136000	135787.17	8/1/2004	7/1/2034	927.76	360	360	72.73	7/1/2004	187000	1	0	0	1	7.25	0	0			0	0	0	0	0	927.78		
58310871	1	O		6	8.2	63000	62877.4	7/1/2004	6/1/2034	471.09	360	360	90	7/1/2004	70000	1	100000	0	1	8.2	0	0			0	0	0	0	0	471.09		
58311317	2	N		6	7.5	141300	141089.6	8/1/2004	7/1/2034	988	360	360	90	8/1/2004	157000	1	10000	0	2	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	988		
58311671	1	O		8	7.3	99900	99745.2	8/1/2004	7/1/2034	684.89	360	360	90	8/1/2004	111000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	684.89		
58311739	1	O		8	8.25	380000	378912.4	7/1/2004	6/1/2034	2339.73	360	360	95	7/1/2004	400000	1	100000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	12.25	6.25	2339.73		
58311895	7	N		6	7	168000	167584.46	7/1/2004	6/1/2034	1117.71	360	360	80	8/1/2004	210000	1	110000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	1117.71		
58312570	1	O		1	10.25	33980	33934.56	7/1/2004	6/1/2034	304.5	360	360	20	8/1/2004	170000	2	110000	0	1	10.25	0	0			0	0	0	0	0	304.5		
58312919	1	O		1	10.45	39800	39735.2	6/1/2004	5/1/2034	362.58	360	360	20	7/1/2004	199000	2	1100000	0	1	10.45	0	0			0	0	0	0	0	362.58		
58312992	1	O		6	10.3	162000	161708.7	7/1/2004	6/1/2034	1457.71	360	360	90	7/1/2004	180000	1	200000	0	1	10.3	8	6	6/1/2006	7/1/2006	6	6	1	16.3	10.3	1457.71		
58313636	2	N		1	8.85	63000	62892.7	7/1/2004	6/1/2034	500.13	360	360	90	7/1/2004	70000	1	100000	0	2	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	500.13		
58313778	1	O		6	7.2	109600	108574.41	7/1/2004	6/1/2019	997.42	180	180	80	7/1/2004	137000	1	100000	0	1	7.2	0	0			0	0	0	0	0	997.42		
58314113	1	O		1	8.025	116100	115944.48	8/1/2004	7/1/2034	853.93	360	360	90	7/1/2004	129000	1	0	0	1	8.025	8	6	7/1/2006	8/1/2006	6	6	1	14.025	8.025	853.93		
58314436	1	O		6	8.55	54900	54800.51	7/1/2004	6/1/2034	424.09	360	360	90	8/1/2004	61000	1	110000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	424.09		
58315276	7	O		1	7.55	77350	77235.96	8/1/2004	7/1/2034	543.5	360	360	85	7/1/2004	91000	1	0	0	1	7.55	0	0			0	0	0	0	0	543.5		

58248071	3	2	1	7.95	182500	182251.76	8/1/2004	7/1/2034	1332.77	360	360	66.36	8/1/2004	275000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1332.77
58248535	2 N		6	9.15	416500	415607.87	6/1/2004	5/1/2034	3396.31	360	360	85	7/1/2004	490000	1	9200000	0	2	9.15	0	0			0	0	0	0	0	0	3396.31
58248998	1 O		1	9.45	69700	69595.22	7/1/2004	6/1/2034	583.54	360	360	85	7/1/2004	82000	1	200000	0	1	9.45	0	0			0	0	0	0	0	0	583.54
58249111	1 O		1	7.85	55100	55023.53	8/1/2004	7/1/2034	398.56	360	360	95	8/1/2004	58000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	398.56
58249590	1 O		1	6.075	92000	91818.96	8/1/2004	7/1/2034	556.04	360	360	80	7/1/2004	116000	1	0	0	1	6.075	8	6	7/1/2006	8/1/2006	6	6	1	12.075	6.075	556.04
58249996	1 O		6	6.5	250000	249318.28	7/1/2004	6/1/2034	1580.18	360	360	84.75	7/1/2004	295000	1	200000	0	1	6.5	0	0			0	0	0	0	0	0	1580.18
58250713	1 O		6	8.85	198000	197662.79	7/1/2004	6/1/2034	1571.83	360	360	80.16	8/1/2004	247000	1	110000	0	1	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	1571.83
58250911	1 O		1	7.7	400500	399927.1	8/1/2004	7/1/2034	2855.41	360	360	90	7/1/2004	445000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	2855.41
58251190	1 O		1	6.95	127500	127288.28	8/1/2004	7/1/2034	843.99	360	360	75	7/1/2004	175000	1	0	0	1	6.95	0	0			0	0	0	0	0	0	843.99
58251356	3 O		6	7.6	427500	426244.25	6/1/2004	5/1/2034	3018.47	360	360	95	7/1/2004	450000	1	1200000	0	1	7.6	8	6	5/1/2006	6/1/2006	6	6	1	13.6	7.6	3018.47
58252396	1 O		6	5.35	315000	313808.17	7/1/2004	6/1/2034	1759.01	360	360	57.27	8/1/2004	550000	1	110000	0	1	5.35	0	0			0	0	0	0	0	0	1759.01
58252792	1 O		6	7.99	355500	354778.15	7/1/2004	6/1/2034	2606.06	360	360	90	8/1/2004	395000	1	110000	0	1	7.99	8	6	6/1/2006	7/1/2006	6	6	1	13.99	7.99	2606.06
58253477	1 O		6	8.25	446500	445639.95	7/1/2004	6/1/2034	3354.41	360	360	95	8/1/2004	470000	1	410000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	3354.41
58253972	3 O		1	6.45	149150	148600.96	6/1/2004	5/1/2034	937.84	360	360	95	7/1/2004	157000	1	2200000	0	1	6.45	0	0			0	0	0	0	0	0	937.84
58255035	1 O		6	9.05	292500	292182.56	8/1/2004	7/1/2034	2364.06	360	360	90	7/1/2004	325000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	2364.06
58255910	1 N		6	7.8	105300	105077.82	7/1/2004	6/1/2034	758.03	360	360	90	7/1/2004	117000	1	200000	0	1	7.8	8	6	6/1/2007	7/1/2007	6	6	1	13.8	7.8	758.03
58257114	1 O		6	7.95	95500	95304.52	7/1/2004	6/1/2034	697.42	360	360	78.83	7/1/2004	121000	1	100000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	697.42
58257213	1 O		6	8.75	162000	161720.26	8/1/2004	7/1/2034	1050.73	360	360	90	8/1/2004	180000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	8.75	1050.73
58257478	1 O		6	7.5	95000	94858.54	8/1/2004	7/1/2034	664.28	360	360	84.07	8/1/2004	113000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	664.28
58257692	1 N		1	7.3	234000	233637.42	8/1/2004	7/1/2034	1604.24	360	360	90	8/1/2004	260000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1604.24
58257899	1 O		1	8.1	280000	279443.97	7/1/2004	6/1/2034	2074.1	360	360	80	8/1/2004	350000	1	410000	0	1	8.1	8	4.5	6/1/2007	7/1/2007	6	6	1	14.1	8.1	2074.1
58258336	1 N		1	7.45	292500	291959.5	8/1/2004	7/1/2034	2035.2	360	360	90	8/1/2004	325000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	2035.2
58258435	1 N		1	8.2	216000	215720.75	8/1/2004	7/1/2034	1615.15	360	360	90	7/1/2004	240000	1	0	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	1615.15
58258219	1 N		6	7.55	184700	184457.19	8/1/2004	7/1/2034	1157.26	360	360	90	7/1/2004	183000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1157.26
58259599	2 O		6	6.7	310000	309186.87	7/1/2004	6/1/2034	2000.37	360	360	84.93	8/1/2004	365000	1	110000	0	2	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	2000.37
58261231	1 O		8	8.2	135000	134737.31	7/1/2004	6/1/2034	1009.47	360	360	94.41	8/1/2004	143000	1	110000	0	1	8.2	0	0			0	0	0	0	0	0	1009.47
58261330	1 O		1	6.5	145000	144644.64	6/1/2004	5/1/2034	1114.93	360	360	100	8/1/2004	145000	1	1110000	0	1	6.5	8	6	5/1/2006	6/1/2006	6	6	1	14.5	8.5	1114.93
58261397	1 N		1	9.35	67500	67396.38	7/1/2004	6/1/2034	560.21	360	360	90	7/1/2004	75000	1	200000	0	1	9.35	0	0			0	0	0	0	0	0	560.21
58261637	1 O		6	7.65	50000	49732.35	7/1/2004	6/1/2024	407.4	240	240	79.37	7/1/2004	63000	1	200000	0	1	7.65	0	0			0	0	0	0	0	0	407.4
58262379	1 N		1	8.35	337500	337078.81	8/1/2004	7/1/2034	2559.3	360	360	90	7/1/2004	375000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	2559.3
58262494	1 N		6	8.85	63000	62892.7	7/1/2004	6/1/2034	500.13	360	360	90	8/1/2004	70000	1	110000	0	1	8.85	0	0			0	0	0	0	0	0	500.13
58262858	1 O		6	7.3	80000	79813.49	7/1/2004	6/1/2034	548.46	360	360	80	8/1/2004	100000	1	110000	0	1	7.3	0	0			0	0	0	0	0	0	548.46
58263070	1 O		6	7.75	112950	112790.04	8/1/2004	7/1/2034	809.19	360	360	90	8/1/2004	125500	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	809.19
58264391	1 O		6	7.65	168000	167634.71	7/1/2004	6/1/2034	1191.99	360	360	80	8/1/2004	210000	1	110000	0	1	7.65	0	0			0	0	0	0	0	0	1191.99
58265570	2 O		6	7.1	350000	349151.13	7/1/2004	6/1/2034	2352.12	360	360	80.46	7/1/2004	435000	1	100000	0	2	7.1	0	0			0	0	0	0	0	0	2352.12
58265653	1 N		1	7.7	60680	60529.41	7/1/2004	6/1/2034	432.49	360	360	90	7/1/2004	67400	1	100000	0	1	7.7	8	6	6/1/2007	7/1/2007	6	6	1	13.7	7.7	432.49
58265836	1 O		1	8.1	156750	156438.71	7/1/2004	6/1/2034	1161.13	360	360	95	8/1/2004	165000	1	110000	0	1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	1161.13
58265935	7 O		1	7.05	57375	57234.46	7/1/2004	6/1/2034	383.65	360	360	85	8/1/2004	67500	1	110000	0	1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	383.65
58266073	1 N		6	7.15	234000	233438.03	7/1/2004	6/1/2034	1580.46	360	360	90	7/1/2004	260000	1	400000	0	1	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	1580.46
58266677	5	2	1	7	186300	185993.69	8/1/2004	7/1/2034	1239.46	360	360	90	7/1/2004	207000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1239.46
58267212	1 O		6	9.55	135000	134801.28	7/1/2004	6/1/2034	1140.09	360	360	90	7/1/2004	150000	1	900000	0	1	9.55	8	4.5	6/1/2006	7/1/2006	6	6	1	15.55	9.55	1140.09
58267675	1 O		6	9.1	58500	58437.17	8/1/2004	7/1/2034	474.92	360	360	90	8/1/2004	65000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	474.92
58268012	2 O		6	9.775	396500	395943.46	7/1/2004	6/1/2034	3413.83	360	360	65	6/1/2004	610000	1	110000	0	2	9.775	8	6	6/1/2007	7/1/2007	6	6	1	15.775	9.775	3413.83
58268533	1	2	1	7.8	294500	293668.86	6/1/2004	5/1/2034	2120.02	360	360	95	8/1/2004	310000	1	1210000	0	1	7.8	8	6	5/1/2006	6/1/2006	6	6	1	13.8	7.8	2120.02
58268673	5 O		1	10.45	51118	51034.76	6/1/2004	5/1/2034	465.69	360	360	20	8/1/2004	255590	2	1110000	0	1	10.45	0	0			0	0	0	0	0	0	465.69
58271214	1 O		6	6.5	185000	184495.54	7/1/2004	6/1/2034	1169.33	360	360	84.09	8/1/2004	220000	1	110000	0	1	6.5	0	0			0	0	0	0	0	0	1169.33
58271370	1 O		6	5.5	144000	143684.04	8/1/2004	7/1/2034	817.62	360	360	80	8/1/2004	180000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	817.62
58271917	7 O		6	7.75	106250	106099.53	8/1/2004	7/1/2034	761.19	360	360	85	7/1/2004	125000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	761.19
58272253	1 O		6	9.35	228000	227767.6	8/1/2004	7/1/2034	1892.25	360	360	57.58	8/1/2004	396000	1	10000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1892.25
58273038	7 O		6	8.3	87900	87732.4	7/1/2004	6/1/2034	663.46	360	360	84.93	7/1/2004	103500	1	100000	0	1	8.3	0	0			0	0	0	0	0	0	663.46
58274150	2 N		8	10.5	123500	123351.46	7/1/2004	6/1/2034	1129.71	360	360	65	8/1/2004	190000	1	110000	0	3	10.5	8	6	6/1/2006	7/1/2006	6	6	1	16.5	10.5	1129.71
58274770	1 O		6	7	293250	292767.85	8/1/2004	7/1/2034	1951	360	360	85	7/1/2004	345000	1	0	0	1	7	0	0			0	0	0	0	0	0	1951
58274796	1 O		1	10.95	38990	38947.45	7/1/2004	6/1/2034	369.84	360	360	20	8/1/2004	194950	2	110000	0	1	10.95	0	0			0	0	0	0	0	0	369.84
58274952	1 O		6	8.15	65700	65570.82	7/1/2004	6/1/2034	488.98	360	360	90	8/1/2004	73000	1	110000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	488.98
58275199	1 O		6	6.55	100000	98817.16	7/1/2004	6/1/2019	873.86	180	180	80	8/1/2004	125000	1	210000	0	1	6.55	0	0			0	0	0	0	0	0	873.86
58277914	2 O		1	9	350000	349422.15	7/1/2004	6/1/2034	2816.18	360	360	94.59	8/1/2004	370000	1	110000	0	2	9	0	0			0	0	0	0	0	0	2816.18
58278787	1 O		6	8.2	55250	55142.47	7/1/2004	6/1/2034	413.14	360	360	64.62	8/1/2004	85500	1	110000	0	1	8.2	0	0			0	0	0	0	0	0	413.14
58278839	1 N		1	8.45	64800	64720.38	8/1/2004	7/1/2034	495.97	360	360	90	7/1/2004	72000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	495.97
58279035	1 O		6	8.7	73600	73446.74	7/1/2004	6/1/2034	576.39	360	360	80	7/1/2004	92000	1	200000	0	1	8.7	0	0			0	0	0	0	0	0	576.39
58279134	1 O		6	8.55	90000	89836.93	7/1/2004	6/1/2034	695.22	360	360	72	7/1/2004	125000	1	100000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	695.22
58279290	2 N		8	8.2	252000	251509.61	7/1/2004	6/1/2034	1884.35	360	360	90	8/1/2004	280000	1	110000	0	2	8.2	8	6	6/1/2007	7/1/2007	6	6	1	14.2	8.2	1884.35
58279373	2 N		1	8	69840	69745.95	8/1/2004	7/1/2034	512.47	360	360	90	7/1/2004	77600	1	0	0	2	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	512.47
58279654	1 O		6	7.6	78200	78067.33	8/1/2004	5/1/2034	559.22	360	360	90	7/1/2004	86900	1	2200000	0	1	7.6	8	6	5/1/2006	6/1/2006	6	6	1	13.6	7.6	559.22
58279910	3 O		1	8.65	121500	121243.77	7/1/2004	6/1/2034	947.18	360	360	90	8/1/2004	135000	1	110000	0	1	8.65	8	4.5	6/1/2007	7/1/2007	6	6	1	14.65	8.65	947.18
58279977	1 O		1	7.2	72000	71885.93	8/1/2004	7/1/2034	488.73	360	360	90	8/1/2004	80000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	488.73
58280470	1 O		6	8.25	389500	388749.73	7/1/2004	6/1/2034	2926.19	360	360	95	7/1/2004	410000	1	100000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	2926.19
58281296	1 N		6	7.2	76500	76318.07	7/1/2004	6/1/2034	519.28	360	360	85	7/1/2004	90000	1	200000	0	1	7.2	8	6	6/1/2006	7/1/2006	6	6	1	13.2	7.2	519.28
58281312	2 N		6	9.375	64000	63902.28	7/1/2004	6/1/2034	532.32	360	360	80	7/1/2004	80000	1	300000	0	3	9.375	0	0			0	0	0	0	0	0	532.32
58281379	7 O		6	7.8	66400	66306.9	8/1/2004	7/1/2034	478	360	360	78.12	8/1/2004	85000	1	10000	0	1	7.8	0	0			0	0	0	0	0	0	478
58281478	2 O		1	12.5	36500	36471.68	7/1/2004	6/1/2034	389.55	360	360	20	8/1/2004	182500	2	110000	0	2	12.5	0	0			0	0	0	0	0	0	389.55
58281734	7 O		6	9	119200	118660.53	7/1/2004	6/1/2024	1072.48	240	240	80	8/1/2004	149000	1	110000	0	1	9	0	0			0	0	0	0	0	0	1072.48
58281916	1 N		8	7.68	205000	204556.93	7/1/2004	6/1/2034	1458.75	360	360	89.91	8/1/2004	228000	1	110000	0	1	7.68	8	6	6/1/2007	7/1/2007	6	6	1	13.68	7.68	1458.75
58282070	1 O		6	10.7	107350	106914.93	7/1/2004	6/1/2034	998.06	360	360	94.83	8/1/2004	113200	1	110000	0	1	10.7	8	6	6/1/2007	7/1/2007	6	6	1	16.7	10.7	998.06
58282138	2 N		1	8.95	80550	80460.75	8/1/2004	7/1/2034	645.23	360	360	90	7/1/2004	89500	1	0	0	2	8.95	0	0			0	0	0	0	0	0	645.23
58282591	1 O		6	7.25	142750	142413.89	7/1/2004	6/1/2034	973.81	360	360	84.97	7/1/2004	168000	1	100000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	973.81
58283771	5 O		6	8.99	112500	112313.85	7/1/2004	6/1/2034	904.4	360	360	83.33	7/1/2004	135000	1	200000	0	1	8.99	8	6	6/1/2007	7/1/2007	6	6	1	14.99	8.99	904.4
58284258	1 O		1	6.85	374400	373766	8/1/2004	7/1/2034	2453.3	360	360	80	7/1/2004	468000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2453.3

58222175	1	N		1	8.45	171000	170789.94	8/1/2004	7/1/2034	1308.79	360	360	90	8/1/2004	190000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1308.79
58222373	1	O		1	7.9	133200	132924.56	7/1/2004	6/1/2034	968.11	360	360	90	7/1/2004	148000	1	100000	0	1	7.9	8	6	6/1/2007	7/1/2007	6	6	1	13.9	7.9	968.11
58223595	1	O		1	9.15	50000	49946.88	8/1/2004	7/1/2034	407.72	360	360	80	8/1/2004	62500	1	10000	0	1	9.15	0	0			0	0	0	0	0	407.72
58223934	1	N		6	6.5	306000	305165.61	7/1/2004	6/1/2034	1934.13	360	360	90	7/1/2004	340000	1	200000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	1934.13
58224296	1	N		6	7.51	71100	70941.03	7/1/2004	6/1/2034	497.63	360	360	90	8/1/2004	79000	1	210000	0	1	7.51	8	6	6/1/2006	7/1/2006	6	6	1	13.51	7.51	497.63
58224395	1	N		6	7.51	74700	74532.96	7/1/2004	6/1/2034	522.83	360	360	90	8/1/2004	83000	1	210000	0	1	7.51	8	6	6/1/2006	7/1/2006	6	6	1	13.51	7.51	522.83
58224973	1	N		1	10.05	181050	180810.26	7/1/2004	6/1/2034	1595.54	360	360	85	7/1/2004	213000	1	300000	0	1	10.05	0	0			0	0	0	0	0	1595.54
58225111	1	O		1	11.7	45400	45357.82	7/1/2004	6/1/2034	456.54	360	360	20	8/1/2004	227000	2	110000	0	1	11.7	0	0			0	0	0	0	0	456.54
58225715	1	N		6	8.05	99000	98868.03	8/1/2004	7/1/2034	729.89	360	360	90	7/1/2004	110000	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	729.89
58226598	1	O		1	11.7	68000	68717.08	6/1/2004	5/1/2034	671.73	360	360	20	8/1/2004	334000	2	1110000	0	1	11.7	0	0			0	0	0	0	0	671.73
58227190	1	O		8	6.5	232000	231367.39	7/1/2004	6/1/2034	1468.4	360	360	80	7/1/2004	290000	1	200000	0	1	6.5	0	0			0	0	0	0	0	1468.4
58227358	1	O		1	7.55	136000	135598.48	8/1/2004	5/1/2034	955.6	360	360	100	7/1/2004	140000	1	4400000	0	1	7.55	8	6	5/1/2006	6/1/2006	6	6	1	13.55	7.55	955.6
58227372	7	O		6	7.95	66500	68409.54	8/1/2004	7/1/2034	485.64	360	360	72.28	8/1/2004	92000	1	10000	0	1	7.95	0	0			0	0	0	0	0	485.64
58227398	1	O		6	9.25	112500	112323.68	7/1/2004	6/1/2034	925.51	360	360	75	7/1/2004	150000	1	200000	0	1	9.25	8	6	6/1/2006	7/1/2006	6	6	1	15.25	9.25	925.51
58227752	5	O		6	7.2	396150	395208.01	7/1/2004	6/1/2034	2689.02	360	360	95	7/1/2004	417000	1	200000	0	1	7.2	8	6	6/1/2007	7/1/2007	6	6	1	13.2	7.2	2689.02
58227935	1	O		1	8.9	141550	141391.51	8/1/2004	7/1/2034	1128.78	360	360	95	7/1/2004	149000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1128.78
58227992	1	O		1	11.8	68000	67938.37	7/1/2004	6/1/2034	689.01	360	360	20	7/1/2004	340000	2	100000	0	1	11.8	0	0			0	0	0	0	0	689.01
58228230	1	O		1	6.95	154375	152670.27	6/1/2004	5/1/2034	1021.89	360	360	95	8/1/2004	162500	1	1110000	0	1	6.95	0	0			0	0	0	0	0	1021.89
58228255	1	O		6	8.8	78400	78265.07	7/1/2004	6/1/2034	619.58	360	360	80	7/1/2004	98000	1	200000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	619.58
58228370	3	N		1	7.6	54000	53881.38	7/1/2004	6/1/2034	381.29	360	360	90	7/1/2004	60000	1	200000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	381.29
58228453	5	O		6	10.15	201000	200739.46	7/1/2004	6/1/2034	1786.24	360	360	75	7/1/2004	268000	1	200000	0	1	10.15	8	6	6/1/2007	7/1/2007	6	6	1	16.15	10.15	1786.24
58228818	1	N		1	8.7	50400	50311.46	7/1/2004	6/1/2034	394.7	360	360	80	7/1/2004	63000	1	200000	0	1	8.7	0	0			0	0	0	0	0	394.7
58228933	1	N		1	9.35	84500	84403.67	8/1/2004	7/1/2034	784.29	360	360	90	8/1/2004	107000	1	10000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	784.29
58229352	2	N		1	9.15	155250	155084.99	8/1/2004	7/1/2034	1265.97	360	360	90	8/1/2004	172500	1	10000	0	2	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1265.97
58230012	3	O		1	7.3	198500	197881.11	6/1/2004	5/1/2034	1360.88	360	360	100	6/1/2004	198500	1	1110000	0	1	7.3	8	6	5/1/2006	6/1/2006	6	6	1	13.3	7.3	1360.88
58230251	1	N		1	7.85	175500	175256.41	8/1/2004	7/1/2034	1269.46	360	360	90	8/1/2004	195000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1269.46
58231473	1	O		6	7.925	265500	264126.05	7/1/2004	6/1/2024	2208.38	240	240	90	7/1/2004	295000	1	200000	0	1	7.925	0	0			0	0	0	0	0	2208.38
58231515	1	N		1	9.05	63000	62931.61	8/1/2004	7/1/2034	509.19	360	360	90	7/1/2004	89000	1	0	0	1	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	509.19
58231770	1	O		6	6.5	108500	108188.97	7/1/2004	6/1/2034	685.8	360	360	63.08	7/1/2004	172000	1	200000	0	1	6.5	0	0			0	0	0	0	0	685.8
58231838	1	O		6	7.7	110700	109565.02	7/1/2004	6/1/2024	905.38	240	240	90	7/1/2004	123000	1	300000	0	1	7.7	0	0			0	0	0	0	0	905.38
58232315	1	O		8	8.2	76000	75852.09	7/1/2004	6/1/2034	568.3	360	360	77.55	7/1/2004	98000	1	200000	0	1	8.2	0	0			0	0	0	0	0	568.3
58232638	3	O		8	6.4	142800	141368.79	7/1/2004	6/1/2019	1236.11	180	180	40.8	7/1/2004	350000	1	100000	0	1	6.4	0	0			0	0	0	0	0	1236.11
58232679	1	O		6	10.3	85500	85428.74	8/1/2004	7/1/2034	769.35	360	360	90	8/1/2004	95000	1	10000	0	1	10.3	8	4.5	7/1/2006	8/1/2006	6	6	1	16.3	10.3	769.35
58233958	1	O		1	8.79	118800	118594.36	7/1/2004	6/1/2034	938	360	360	90	7/1/2004	140000	1	200000	0	1	8.79	8	6	6/1/2006	7/1/2006	6	6	1	14.79	8.79	938
58234170	1	O		6	8.5	82650	82251.72	7/1/2004	6/1/2024	717.26	240	240	95	8/1/2004	87000	1	110000	0	1	8.5	0	0			0	0	0	0	0	717.26
58235218	7	O		6	7.55	56625	56499.37	7/1/2004	6/1/2034	397.88	360	360	75	8/1/2004	75500	1	110000	0	1	7.55	0	0			0	0	0	0	0	397.88
58235278	1	O		8	10.1	155000	154755.07	7/1/2004	6/1/2034	1371.71	360	360	58.27	7/1/2004	266000	1	300000	0	1	10.1	8	6	6/1/2006	7/1/2006	6	6	1	16.1	10.1	1371.71
58235730	7	O		1	8.35	60800	60762.01	8/1/2004	8/1/2034	461.06	360	360	80	8/1/2004	77000	1	0	0	1	8.35	0	0			0	0	0	0	0	461.06
58236910	1	O		6	5.35	315000	313931.34	7/1/2004	6/1/2034	1759.01	360	360	90	8/1/2004	350000	1	110000	0	1	5.35	8	6	6/1/2006	7/1/2006	6	6	1	11.35	5.35	1759.01
58236977	1	O		1	7.85	164350	164006.7	7/1/2004	6/1/2034	1188.81	360	360	95	8/1/2004	173000	1	110000	0	1	7.85	0	0			0	0	0	0	0	1188.81
58237371	1	O		6	8.05	105000	104789.36	7/1/2004	6/1/2034	774.12	360	360	78.95	8/1/2004	133000	1	110000	0	1	8.05	8	6	6/1/2006	7/1/2006	6	6	1	14.05	8.05	774.12
58237553	5	O		1	9.55	113040	112817.28	6/1/2004	5/1/2034	954.63	360	360	95	7/1/2004	118990	1	2900000	0	1	9.55	0	0			0	0	0	0	0	954.63
58238072	1	O		8	6.6	166000	165510.53	7/1/2004	6/1/2034	1060.18	360	360	83	7/1/2004	200000	1	100000	0	1	6.6	8	6	6/1/2006	7/1/2006	6	6	1	12.6	6.6	1060.18
58238155	5	O		6	8.2	252000	251509.61	7/1/2004	6/1/2034	1884.35	360	360	90	7/1/2004	280000	1	100000	0	1	8.2	8	6	6/1/2006	7/1/2006	6	6	1	14.2	8.2	1884.35
58238338	1	O		6	7.8	52700	52580.28	7/1/2004	6/1/2034	379.38	360	360	85	8/1/2004	62000	1	110000	0	1	7.8	0	0			0	0	0	0	0	379.38
58238957	2	O		1	9.3	74700	74623.05	8/1/2004	7/1/2034	617.25	360	360	90	7/1/2004	83000	1	0	0	3	9.3	0	0			0	0	0	0	0	617.25
58239310	1	O		1	9.45	33233	33165.11	6/1/2004	5/1/2034	278.23	360	360	20	8/1/2004	168169	2	1110000	0	1	9.45	0	0			0	0	0	0	0	278.23
58239336	3	O		1	7.05	291850	290834.95	7/1/2004	6/1/2034	1950.16	360	360	95	8/1/2004	307000	1	110000	0	1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	1950.16
58239896	1		2	6	9.6	93500	93363.83	7/1/2004	6/1/2034	793.03	360	360	85	7/1/2004	110000	1	100000	0	1	9.6	0	0			0	0	0	0	0	793.03
58240052	1	N		6	6.5	67500	67377.62	8/1/2004	7/1/2034	426.65	360	360	90	8/1/2004	75000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	426.65
58240110	2	O		1	7	424900	424201.37	8/1/2004	7/1/2034	2826.88	360	360	85	7/1/2004	499900	1	0	0	2	7	8	4.5	7/1/2007	8/1/2007	6	6	1	13	7	2826.88
58240698	1	O		6	7.7	159200	158972.25	8/1/2004	7/1/2034	1135.04	360	360	80	8/1/2004	199000	1	10000	0	1	7.7	0	0			0	0	0	0	0	1135.04
58241290	7	O		6	7.15	80000	79867.88	7/1/2004	6/1/2034	540.33	360	360	83.33	8/1/2004	96000	1	110000	0	1	7.15	0	0			0	0	0	0	0	540.33
58241318	1	O		1	12.05	31000	30968.34	7/1/2004	6/1/2034	320.07	360	360	20	8/1/2004	155000	2	110000	0	1	12.05	0	0			0	0	0	0	0	320.07
58241373	1	O		6	10.6	57000	56932.9	7/1/2004	6/1/2034	525.67	360	360	20	8/1/2004	285000	2	110000	0	1	10.6	0	0			0	0	0	0	0	525.67
58241472	1	O		6	6.5	165000	164550.06	7/1/2004	6/1/2034	1042.92	360	360	73.66	8/1/2004	224000	1	110000	0	1	6.5	8	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	1042.92
58241654	1	O		1	7.55	319200	318729.44	8/1/2004	7/1/2034	2242.84	360	360	95	8/1/2004	336000	1	10000	0	1	7.55	8	4.5	7/1/2007	8/1/2007	6	6	1	13.55	7.55	2242.84
58241878	1	O		6	7.95	65800	65465.7	7/1/2004	6/1/2034	479.07	360	360	80	7/1/2004	82000	1	100000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	479.07
58242652	7	O		6	6.5	92650	92482.01	8/1/2004	7/1/2034	585.62	360	360	85	8/1/2004	109000	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	585.62
58242835	1	N		6	7.9	144000	143702.25	7/1/2004	6/1/2034	1046.6	360	360	90	7/1/2004	160000	1	200000	0	1	7.9	8	6	6/1/2006	7/1/2006	6	6	1	13.9	7.9	1046.6
58243577	1	O		1	9.55	43000	42915.27	8/1/2004	5/1/2034	363.14	360	360	20	7/1/2004	215000	2	2200000	0	1	9.55	0	0			0	0	0	0	0	363.14
58243876	1	O		8	7	70550	70374.6	7/1/2004	6/1/2034	469.38	360	360	85	7/1/2004	83000	1	100000	0	1	7	0	0			0	0	0	0	0	469.38
58243874	1	O		1	10.65	26100	26069.61	7/1/2004	6/1/2034	241.68	360	360	20	8/1/2004	135000	2	110000	0	1	10.65	0	0			0	0	0	0	0	241.68
58244096	1	O		6	7.75	238430	236095.17	8/1/2004	7/1/2034	1693.82	360	360	90	7/1/2004	262700	1	0	0	1	7.75	0	0			0	0	0	0	0	1693.82
58244831	1	O		6	7.75	289800	289182.39	7/1/2004	6/1/2034	2078.17	360	360	90	7/1/2004	322000	1	200000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	2078.17
58245614	1	O		6	7.4	180000	179587.97	7/1/2004	6/1/2034	1246.29	360	360	90	7/1/2004	200000	1	200000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	1246.29
58245952	1	O		1	7.7	211500	211197.45	8/1/2004	7/1/2034	1507.92	360	360	90	8/1/2004	235000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1507.92
58246091	7	O		6	7.45	89250	89046.01	7/1/2004	6/1/2034	621	360	360	85	6/1/2004	105000	1	110000	0	1	7.45	0	0			0	0	0	0	0	621
58246232	1	O		6	8.4	185600	185253.24	7/1/2004	6/1/2034	1413.98	360	360	80	7/1/2004	232000	1	400000	0	1	8.4	8	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	1413.98
58246356	5	O		1	8.1	266340	265988.59	8/1/2004	7/1/2034	1972.91	360	360	95	7/1/2004	280360	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1972.91
58246513	2	N		6	7	315000	314226.84	7/1/2004	6/1/2034	2095.71	360	360	90	7/1/2004	350000	1	100000	0	2	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	2095.71
58246598	1	O		1	11.2	22800	22768.4	6/1/2004	5/1/2034	220.59	360	360	19.84	7/1/2004	119000	2	2200000	0	1	11.2	0	0			0	0	0	0	0	220.59
58246851	1	O		6	5.95	242250	241515.93	7/1/2004	6/1/2034	1444.64	360	360	85	8/1/2004	285000	1	110000	0	1	5.95	8	6	6/1/2007	7/1/2007	6	6	1	11.95	5.95	1444.64
58246978	2	O		6	8.85	81000	80862.03	7/1/2004	6/1/2034	643.03	360	360	90	8/1/2004	90000	1	110000	0	2	8.85	8	6	6/1/2007	7/1/2007	6	6	1	14.85	8.85	643.03
58247255	1	N		1	7.788	75600	75493.74	8/1/2004	7/1/2034	543.6	360	360	90	8/1/2004	84000	1	10000	0	1	7.788	8	6	7/1/2006	8/1/2006	6	6	1	13.788	7.788	543.6
58247453	1	O		6	7.5	475000	473576.65	6/1/2004	5/1/2034	3321.27	360	360	95	8/1/2004	500000	1	1110000	0	1	7.5	8	6	5/1/2006	6/1/2006	6	6	1	13.5	7.5	3321.27
58247594	1	O		6	8.375	62000	61883.57	7/1/2004	6/1/2034	471.25	360	360	72.94	8/1/2004	85000	1	110000	0	1	8.375	0	0			0	0	0	0	0	471.25

58183955	1	O		6	5.35	458000	456714.88	8/1/2004	7/1/2034	2557.54	360	360	75.95	8/1/2004	603000	1	10000	0	1	5.35	0	0			0	0	0	0	0	2557.54
58184177	2	O		6	7.25	498750	497575.7	7/1/2004	6/1/2034	3402.36	360	360	95	8/1/2004	525000	1	110000	0	2	7.25	6	6	6/1/2007	7/1/2007	6	6	1	13.25	7.25	3402.36
58184458	5	O		6	6.5	55200	55049.46	7/1/2004	6/1/2034	348.91	360	360	84.92	8/1/2004	65000	1	110000	0	1	6.5	6	6	6/1/2006	7/1/2006	6	6	1	12.5	6.5	348.91
58184557	2	O		1	12.05	62000	61928.75	6/1/2004	5/1/2034	640.13	360	360	20	7/1/2004	310000	2	1100000	0	2	12.05	0	0			0	0	0	0	0	640.13
58184698	1	O		1	5.85	235000	234029.96	6/1/2004	5/1/2034	1386.37	360	360	74.6	8/1/2004	315000	1	1110000	0	1	5.85	6	6	5/1/2006	6/1/2006	6	6	1	11.85	5.85	1386.37
58184839	2	N		1	7.45	504900	503757.48	7/1/2004	6/1/2034	3513.07	360	360	90	8/1/2004	581000	1	110000	0	2	7.45	6	6	6/1/2007	7/1/2007	6	6	1	13.45	7.45	3513.07
58185034	1	O		6	9.15	276250	275807.89	7/1/2004	6/1/2034	2252.66	360	360	85	7/1/2004	325000	1	100000	0	1	9.15	6	6	6/1/2006	7/1/2006	6	6	1	15.15	9.15	2252.66
58185059	1	O		6	10.65	193900	193750.12	8/1/2004	7/1/2034	1795.47	360	360	70	8/1/2004	277000	1	10000	0	1	10.65	6	6	7/1/2006	8/1/2006	6	6	1	16.65	10.65	1795.47
58185679	2	O		6	7.125	219300	218948.2	8/1/2004	7/1/2034	1477.47	360	360	85	8/1/2004	258000	1	10000	0	2	7.125	0	0			0	0	0	0	0	1477.47
58185737	2	N		1	7.9	170000	169788.43	8/1/2004	7/1/2034	1235.57	360	360	85	7/1/2004	200000	1	0	0	3	7.9	6	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1235.57
58185935	1	O		1	11.05	86000	85471.44	8/1/2004	5/1/2034	822.25	360	360	20	8/1/2004	430000	2	2110000	0	1	11.05	0	0			0	0	0	0	0	822.25
58186079	3	O		1	8.85	109592	109405.35	7/1/2004	6/1/2034	870	360	360	95	7/1/2004	115360	1	100000	0	1	8.85	6	6	6/1/2007	7/1/2007	6	6	1	14.85	8.85	870
58188251	7	O		1	7.25	67500	67341.06	7/1/2004	6/1/2034	460.47	360	360	75	8/1/2004	90000	1	110000	0	1	7.25	0	0			0	0	0	0	0	460.47
58188830	2	N		6	7	155200	154944.82	8/1/2004	7/1/2034	1032.55	360	360	80	7/1/2004	194000	1	0	0	2	7	0	0			0	0	0	0	0	1032.55
58189051	1	O		8	8.313	120600	120447.63	8/1/2004	7/1/2034	911.38	360	360	90	7/1/2004	134000	1	0	0	1	8.313	6	6	7/1/2007	8/1/2007	6	6	1	14.313	8.313	911.38
58189432	2	N		1	6.15	240000	239299.97	7/1/2004	6/1/2034	1462.15	360	360	80	7/1/2004	300000	1	200000	0	3	6.15	0	0			0	0	0	0	0	1462.15
58189457	1	O		6	7.6	93800	93594	7/1/2004	6/1/2034	662.3	360	360	70	7/1/2004	134000	1	200000	0	1	7.6	6	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	662.3
58190638	2	N		1	7.55	221000	220674.22	8/1/2004	7/1/2034	1552.84	360	360	85	7/1/2004	260000	1	0	0	3	7.55	6	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1552.84
58190810	1	O		6	6.15	164000	163360.55	6/1/2004	5/1/2034	999.14	360	360	80	8/1/2004	205000	1	1110000	0	1	6.15	0	0			0	0	0	0	0	999.14
58190851	1	O		6	8.8	162000	161721.21	7/1/2004	6/1/2034	1280.25	360	360	90	8/1/2004	180000	1	110000	0	1	8.8	6	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1280.25
58191073	1	O		8	9.025	117900	117771.37	8/1/2004	7/1/2034	950.78	360	360	90	7/1/2004	131000	1	0	0	1	9.025	6	6	7/1/2006	8/1/2006	6	6	1	15.025	9.025	950.78
58191099	1	O		6	7.9	50000	49724.18	6/1/2004	5/1/2034	363.41	360	360	64.1	8/1/2004	78000	1	1110000	0	1	7.9	0	0			0	0	0	0	0	363.41
58192014	2	N		6	7.65	100000	99782.56	7/1/2004	6/1/2034	709.52	360	360	81.97	7/1/2004	122000	1	100000	0	2	7.65	0	0			0	0	0	0	0	709.52
58192436	1	O		6	6.3	255000	254277.3	7/1/2004	6/1/2034	1578.39	360	360	77.27	8/1/2004	330000	1	110000	0	1	6.3	0	0			0	0	0	0	0	1578.39
58192700	5	O		1	7.3	292000	291547.55	8/1/2004	7/1/2034	2001.87	360	360	80	8/1/2004	365000	1	10000	0	1	7.3	0	0			0	0	0	0	0	2001.87
58192899	1	O		8	8.4	92000	91828.1	7/1/2004	6/1/2034	700.9	360	360	80	8/1/2004	115000	1	210000	0	1	8.4	6	6	6/1/2006	7/1/2006	6	6	1	14.4	8.4	700.9
58193038	1	O		6	6.65	69350	69227.87	8/1/2004	7/1/2034	445.21	360	360	95	8/1/2004	73000	1	10000	0	1	6.65	0	0			0	0	0	0	0	445.21
58193459	1	O		6	7.2	382050	381141.51	7/1/2004	6/1/2034	2593.32	360	360	90	8/1/2004	424500	1	110000	0	1	7.2	6	6	6/1/2007	7/1/2007	6	6	1	13.2	7.2	2593.32
58194457	3	O		1	8.5	222500	222229.45	8/1/2004	7/1/2034	1710.84	360	360	64.03	7/1/2004	347500	1	0	0	1	8.5	6	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1710.84
58195157	1	O		1	6.35	72250	71978.87	6/1/2004	5/1/2034	449.57	360	360	85	7/1/2004	85000	1	2200000	0	1	6.35	0	0			0	0	0	0	0	449.57
58195694	1	O		8	8.4	79700	79478.44	7/1/2004	6/1/2034	498.53	360	360	83.89	7/1/2004	95000	1	200000	0	1	8.4	0	0			0	0	0	0	0	498.53
58195918	1	O		6	6.75	212500	211761.93	6/1/2004	5/1/2034	1378.28	360	360	85	7/1/2004	250000	1	1100000	0	1	6.75	0	0			0	0	0	0	0	1378.28
58196197	5	O		1	7.15	199000	198522.11	7/1/2004	6/1/2034	1344.06	360	360	88.05	7/1/2004	226000	1	200000	0	1	7.15	0	0			0	0	0	0	0	1344.06
58196379	1	O		6	9.6	98625	98481.36	7/1/2004	6/1/2034	836.5	360	360	75	7/1/2004	131500	1	100000	0	1	9.6	0	0			0	0	0	0	0	836.5
58197450	1	O		8	8.5	108000	107802.32	7/1/2004	6/1/2034	830.43	360	360	90	7/1/2004	120000	1	290000	0	1	8.5	6	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	830.43
58198870	1	O		6	7.15	275400	274738.6	7/1/2004	6/1/2034	1860.08	360	360	90	7/1/2004	306000	1	100000	0	1	7.15	6	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	1860.08
58199134	2	N		1	8.75	171000	170802.51	8/1/2004	7/1/2034	1345.26	360	360	90	7/1/2004	190000	1	0	0	2	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1345.26
58199399	1	O		6	7.05	67150	66454.3	7/1/2004	6/1/2024	522.64	240	240	85	8/1/2004	79000	1	110000	0	1	7.05	0	0			0	0	0	0	0	522.64
58199951	7	O		8	7.75	59500	59415.73	8/1/2004	7/1/2034	426.27	360	360	79.33	8/1/2004	75000	1	10000	0	1	7.75	0	0			0	0	0	0	0	426.27
58200171	1	O		8	9	148500	148254.81	7/1/2004	6/1/2034	1194.87	360	360	90	7/1/2004	165000	1	200000	0	1	9	6	6	6/1/2006	7/1/2006	6	6	1	15	9	1194.87
58200312	1	O		1	8.55	157500	157217.21	8/1/2004	7/1/2034	1000.7	360	360	90	7/1/2004	175000	1	0	0	1	8.55	6	6	7/1/2006	8/1/2006	6	6	1	12.55	8.55	1000.7
58200385	7	O		1	6.95	127500	127207.29	8/1/2004	7/1/2034	843.99	360	360	75	8/1/2004	170000	1	10000	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	843.99
58201698	7	O		6	7.7	56000	55663.92	7/1/2004	6/1/2024	458.01	240	240	77.78	8/1/2004	72000	1	110000	0	1	7.7	0	0			0	0	0	0	0	458.01
58202219	1	O		1	8	93000	92747.85	6/1/2004	5/1/2034	682.41	360	360	100	7/1/2004	93000	1	1100000	0	1	8	6	6	5/1/2006	6/1/2006	6	6	1	14	8	682.41
58202599	1	N		6	7.1	167400	166857.04	6/1/2004	5/1/2034	1124.99	360	360	90	8/1/2004	186000	1	1110000	0	1	7.1	0	0			0	0	0	0	0	1124.99
58203274	7	O		6	7.05	53900	53589.64	7/1/2004	6/1/2024	419.51	240	240	63.41	8/1/2004	85000	1	110000	0	1	7.05	0	0			0	0	0	0	0	419.51
58204033	2	O		1	7.35	316000	315024.44	8/1/2004	5/1/2034	2177.16	360	360	80	7/1/2004	395000	1	1300000	0	2	7.35	0	0			0	0	0	0	0	2177.16
58204074	1	O		6	7	145000	144641.34	7/1/2004	6/1/2034	964.69	360	360	46.77	7/1/2004	310000	1	200000	0	1	7	0	0			0	0	0	0	0	964.69
58204850	1	O		6	8	140500	140215.3	7/1/2004	6/1/2034	1030.94	360	360	86.73	8/1/2004	162000	1	110000	0	1	8	8	4.5	6/1/2007	7/1/2007	6	6	1	14	8	1030.94
58204918	1	O		1	9.15	65691	65621.18	8/1/2004	7/1/2034	535.67	360	360	95.2	8/1/2004	69000	1	10000	0	1	9.15	0	0			0	0	0	0	0	535.67
58205774	1	O		6	8.85	88000	87850.1	7/1/2004	6/1/2034	698.6	360	360	74.26	8/1/2004	118500	1	110000	0	1	8.85	8	6	6/1/2007	7/1/2007	6	6	1	14.85	8.85	698.6
58205956	1	O		6	6.95	423000	421587.13	6/1/2004	5/1/2034	2800.04	360	360	90	7/1/2004	470000	1	2400000	0	1	6.95	8	6	5/1/2006	6/1/2006	6	6	1	12.95	6.95	2800.04
58206095	3	N		6	7.85	52650	52576.76	8/1/2004	7/1/2034	380.84	360	360	90	8/1/2004	58500	1	10000	0	1	7.85	0	0			0	0	0	0	0	380.84
58206434	1	O		8	7.8	85600	85358.42	6/1/2004	5/1/2034	616.21	360	360	80	7/1/2004	107000	1	1100000	0	1	7.8	0	0			0	0	0	0	0	616.21
58207473	7	O		6	8.9	90100	89948.1	7/1/2004	6/1/2034	718.5	360	360	83.43	7/1/2004	108000	1	200000	0	1	8.9	0	0			0	0	0	0	0	718.5
58208695	2	O		6	6.3	243000	242079.34	6/1/2004	5/1/2034	1504.11	360	360	90	7/1/2004	270000	1	2200000	0	2	6.3	8	6	5/1/2006	6/1/2006	6	6	1	12.3	6.3	1504.11
58208794	7	O		6	7.75	217500	216878.16	6/1/2004	5/1/2034	1558.2	360	360	75	7/1/2004	290000	1	2200000	0	1	7.75	0	0			0	0	0	0	0	1558.2
58209677	1	O		6	7.8	109800	109584.15	7/1/2004	6/1/2034	790.42	360	360	90	8/1/2004	122000	1	110000	0	1	7.8	8	6	6/1/2006	7/1/2006	6	6	1	13.8	7.8	790.42
58210931	1	O		1	8.8	54000	53967.95	9/1/2004	8/1/2034	419.05	360	360	90	8/1/2004	60000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	419.05
58210956	1	O		1	11.05	67000	66928.45	7/1/2004	6/1/2034	640.59	360	360	20	8/1/2004	345000	2	110000	0	1	11.05	0	0			0	0	0	0	0	640.59
58211137	1	O		6	7.95	184500	184249.04	8/1/2004	7/1/2034	1347.38	360	360	90	7/1/2004	205000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1347.38
58211293	1	N		6	7.15	135000	134675.8	7/1/2004	6/1/2034	911.8	360	360	90	7/1/2004	150000	1	200000	0	1	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	911.8
58212333	1	O		8	9.15	147250	147014.34	7/1/2004	6/1/2034	1200.74	360	360	95	8/1/2004	155000	1	110000	0	1	9.15	8	6	6/1/2006	7/1/2006	6	6	1	15.15	9.15	1200.74
58212798	1	O		6	5.95	450000	448177.38	6/1/2004	5/1/2034	2683.53	360	360	62.94	7/1/2004	715000	1	2200000	0	1	5.95	0	0			0	0	0	0	0	2683.53
58212879	5	O		1	11.15	27980	27950.02	7/1/2004	6/1/2034	269.64	360	360	20	8/1/2004	140000	2	110000	0	1	11.15	0	0			0	0	0	0	0	269.64
58213570	1	N		6	6.2	307000	305614.4	6/1/2004	5/1/2034	1880.28	360	360	61.52	7/1/2004	499000	1	2200000	0	1	6.2	0	0			0	0	0	0	0	1880.28
58214859	1	O		1	9.05	189000	188690.71	7/1/2004	6/1/2034	1527.55	360	360	90	7/1/2004	210000	1	200000	0	1	9.05	8	6	6/1/2006	7/1/2006	6	6	1	15.05	9.05	1527.55
58215294	7	O		6	7.125	74750	74630.08	8/1/2004	7/1/2034	503.61	360	360	65	9/1/2004	115000	1	11000	0	1	7.125	0	0			0	0	0	0	0	503.61
58215476	3		2	1	5.05	96792	96561.04	8/1/2004	7/1/2034	522.57	360	360	80	8/1/2004	120990	1	10000	0	1	5.05	8	4.5	7/1/2006	8/1/2008	8	6	1	11.05	5.05	522.57
58216037	1	O		6	8.95	104500	104325.66	7/1/2004	6/1/2034	837.08	360	360	84.27	7/1/2004	124000	1	400000	0	1	8.95	0	0			0	0	0	0	0	837.08
58216052	2	O		6	9.45	396000	395404.13	7/1/2004	6/1/2034	3315.35	360	360	90	7/1/2004	440000	1	100000	0	2	9.45	8	6	6/1/2007	7/1/2007	6	6	1	15.45	9.45	3315.35
58218231	1	O		8	10.15	142000	141877.79	8/1/2004	7/1/2034	1261.93	360	360	88.75	8/1/2004	160000	1	10000	0	1	10.15	8	6	7/1/2006	8/1/2006	6	6	1	16.15	10.15	1261.93
58218371	1	O		1	8.65	53200	53137.26	8/1/2004	7/1/2034	414.74	360	360	95	8/1/2004	56000	1	10000	0	1	8.65	0	0			0	0	0	0	0	414.74
58218498	1	O		6	7.1	182214	181820.59	7/1/2004	6/1/2034	1090.13	360	360	85	7/1/2004	190840	1	100000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	1090.13
58218710	7	O		1	7.65	72250	72092.89	7/1/2004	6/1/2034	512.63	360	360	85	8/1/2004	85000	1	310000	0	1	7.65	0	0			0	0	0	0	0	512.63
58219833	1	O		6	7.3	195000	194545.39	7/1/2004	6/1/2034	1336.87	360	360	75	7/1/2004	260000	1	200000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	1336.87
58220856	3	O		6	7.65	171000	170628.21	7/1/2004	6/1/2034	1213.27	360	360	95	8/1/2004	180000	1	110000	0	1	7.65	8	6	6/1/2007	7/1/2007	6	6	1	13.65	7.65	1213.27

58147497	1	O		6	6.4	113400	112978.52	6/1/2004	5/1/2034	709.33	360	360	62.65	8/1/2004	181000	1	1110000	0	1	6.4	8	6	5/1/2006	6/1/2006	6	6	1	12.4	6.4	709.33
58147612	2	O		1	8.2	315000	314179.92	6/1/2004	5/1/2034	2355.43	360	360	100	7/1/2004	315000	1	3300000	0	2	8.2	8	6	5/1/2006	6/1/2006	6	6	1	14.2	8.2	2355.43
58147810	1	O		1	6.4	150000	149861.74	9/1/2004	8/1/2034	938.26	360	360	75	8/1/2004	200000	1	0	0	1	6.4	0	0			0	0	0	0	0	938.26
58147877	5	O		6	6.4	140000	140275.82	6/1/2004	5/1/2034	880.72	360	360	80	8/1/2004	176000	1	3110000	0	1	6.4	0	0			0	0	0	0	0	880.72
58148032	7	O		6	8.08	52000	51931.09	8/1/2004	7/1/2034	384.47	360	360	76.47	8/1/2004	68000	1	10000	0	1	8.08	8	6	7/1/2007	8/1/2007	6	6	1	14.08	8.08	384.47
58148735	1	O		6	8.65	405000	404281.18	7/1/2004	6/1/2034	3157.26	360	360	90	8/1/2004	450000	1	110000	0	1	8.65	8	6	8/1/2007	7/1/2007	6	6	1	14.65	8.65	3157.26
58148776	1	O		1	7.55	156750	156518.91	8/1/2004	7/1/2034	1101.4	360	360	95	8/1/2004	165000	1	10000	0	1	7.55	0	0			0	0	0	0	0	1101.4
58148917	1	N		1	8.25	52200	52133.19	8/1/2004	7/1/2034	392.17	360	360	90	8/1/2004	58000	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	392.17
58149097	1	O		1	10.35	78000	77870.25	6/1/2004	5/1/2034	704.77	360	360	20	7/1/2004	390000	2	2400000	0	1	10.35	0	0			0	0	0	0	0	704.77
58149378	2	O		1	5.975	216000	215348.59	7/1/2004	6/1/2034	1291.56	360	360	80	7/1/2004	270000	1	100000	0	2	5.975	8	6	6/1/2007	7/1/2007	6	6	1	11.975	5.975	1291.56
58149410	7	O		6	7.7	50000	49400.75	6/1/2004	5/1/2019	469.21	180	180	76.92	7/1/2004	65000	1	1100000	0	1	7.7	0	0			0	0	0	0	0	469.21
58149519	3	O		6	5.95	519200	517103.03	7/1/2004	6/1/2034	3096.2	360	360	80	7/1/2004	649000	1	200000	0	1	5.95	8	6	6/1/2006	7/1/2006	6	6	1	11.95	5.95	3096.2
58150152	1	O		1	8.3	150000	149617.34	6/1/2004	5/1/2034	1132.18	360	360	100	7/1/2004	150000	1	1100000	0	1	8.3	8	6	5/1/2006	6/1/2006	6	6	1	14.3	8.3	1132.18
58150376	7	O		6	7.25	97410	97257.56	8/1/2004	7/1/2034	664.51	360	360	65	8/1/2004	114600	1	10000	0	1	7.25	8	6	7/1/2008	8/1/2008	6	6	1	13.25	7.25	664.51
58150517	3	O		6	8.5	71250	71119.57	7/1/2004	6/1/2034	547.66	360	360	75	7/1/2004	95000	1	200000	0	1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	547.66
58151671	1	O		6	7.99	132000	131731.97	7/1/2004	6/1/2034	967.65	360	360	80	9/1/2004	165000	1	111000	0	1	7.99	0	0			0	0	0	0	0	967.65
58151911	1	O		6	9.15	104000	103833.56	7/1/2004	6/1/2034	848.06	360	360	80	8/1/2004	130000	1	110000	0	1	9.15	0	0			0	0	0	0	0	848.06
58152810	1		2	6	7	405900	404896.01	7/1/2004	6/1/2034	2700.47	360	360	90	7/1/2004	451000	1	100000	0	1	7	8	6	6/1/2007	7/1/2007	6	6	1	13	7	2700.47
58153610	1	O		1	9.05	54000	53911.74	7/1/2004	6/1/2034	436.45	360	360	90	7/1/2004	60000	1	200000	0	1	9.05	8	6	6/1/2006	7/1/2006	6	6	1	15.05	9.05	436.45
58153875	1	O		6	7.7	192950	192394.42	6/1/2004	5/1/2034	1375.68	360	360	85	8/1/2004	227000	1	1110000	0	1	7.7	8	6	5/1/2007	6/1/2007	6	6	1	13.7	7.7	1375.68
58155078	1	N		1	7.6	70695	70539.74	7/1/2004	6/1/2034	499.16	360	360	90	7/1/2004	90000	1	100000	0	1	7.6	8	6	6/1/2008	7/1/2008	6	6	1	13.6	7.6	499.16
58156076	1	O		8	7.25	180000	179718.23	8/1/2004	7/1/2034	1227.92	360	360	70.59	8/1/2004	255000	1	10000	0	1	7.25	8	6	7/1/2008	8/1/2008	6	6	1	13.25	7.25	1227.92
58156092	1	N		6	6.65	445500	444320.04	7/1/2004	6/1/2034	2859.98	360	360	90	7/1/2004	495000	1	200000	0	1	6.65	8	6	6/1/2008	7/1/2008	6	6	1	12.65	6.65	2859.98
58156795	1	O		6	7.5	169000	168621.36	7/1/2004	6/1/2034	1181.68	360	360	83.25	8/1/2004	203000	1	110000	0	1	7.5	8	6	6/1/2008	7/1/2008	6	6	1	13.5	7.5	1181.68
58156910	1	O		6	7.45	234000	233470.5	7/1/2004	6/1/2034	1628.16	360	360	90	7/1/2004	260000	1	100000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	1628.16
58157579	1	O		8	7.75	85000	84241.73	7/1/2004	6/1/2019	800.09	180	180	68	8/1/2004	125000	1	110000	0	1	7.75	0	0			0	0	0	0	0	800.09
58157934	1	O		1	8.63	237100	236680.88	8/1/2004	7/1/2034	1518.97	360	360	84.98	8/1/2004	279000	1	10000	0	1	8.63	8	6	7/1/2008	8/1/2006	6	6	1	12.63	8.63	1518.97
58158098	3	O		6	6.85	182500	181541.52	7/1/2004	6/1/2024	1245.28	240	240	82.91	7/1/2004	196000	1	100000	0	1	6.85	0	0			0	0	0	0	0	1245.28
58158510	1	O		6	8.5	137625	137373.09	7/1/2004	6/1/2034	1058.22	360	360	75	7/1/2004	183500	1	100000	0	1	8.5	8	6	6/1/2008	7/1/2006	6	6	1	14.5	8.5	1058.22
58158833	1	O		6	5.35	500000	497285.49	8/1/2004	7/1/2034	2792.07	360	360	60.98	8/1/2004	820000	1	10000	0	1	5.35	0	0			0	0	0	0	0	2792.07
58160219	5	O		1	9.5	473745	473040.36	7/1/2004	6/1/2034	3983.51	360	360	90	7/1/2004	526384	1	200000	0	1	9.5	8	6	6/1/2006	7/1/2006	6	6	1	15.5	9.5	3983.51
58160391	1		2	6	6.65	44000	43883.44	7/1/2004	6/1/2034	282.47	360	360	75.86	8/1/2004	58000	1	210000	0	1	6.65	8	6	6/1/2006	7/1/2006	6	6	1	12.65	6.65	282.47
58160698	3	O		1	6.55	104000	103719.14	7/1/2004	6/1/2034	660.78	360	360	80	8/1/2004	130000	1	110000	0	1	6.55	0	0			0	0	0	0	0	660.78
58161571	2	O		8	6.9	325000	324180.17	7/1/2004	6/1/2034	2140.46	360	360	81.86	7/1/2004	397000	1	200000	0	2	6.9	0	0			0	0	0	0	0	2140.46
58161894	3	O		1	11.55	26000	25975.1	7/1/2004	6/1/2034	258.47	360	360	20	8/1/2004	130000	2	110000	0	1	11.55	0	0			0	0	0	0	0	258.47
58161910	5	O		1	11.45	34800	34765.92	7/1/2004	6/1/2034	343.3	360	360	20	8/1/2004	175492	2	110000	0	1	11.45	0	0			0	0	0	0	0	343.3
58162132	1	O		6	8.35	83700	83541.43	7/1/2004	6/1/2034	634.71	360	360	90	8/1/2004	93000	1	110000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	634.71
58162538	1	O		8	9.5	97750	97604.59	7/1/2004	6/1/2034	821.94	360	360	85	7/1/2004	115000	1	400000	0	1	9.5	8	6	6/1/2008	7/1/2006	6	6	1	15.5	9.5	821.94
58164833	7	O		6	7.5	108000	107756.01	7/1/2004	6/1/2034	755.16	360	360	80	8/1/2004	135000	1	110000	0	1	7.5	0	0			0	0	0	0	0	755.16
58164997	1	O		8	8.55	109250	109062.03	8/1/2004	7/1/2034	843.92	360	360	95	8/1/2004	115000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	843.92
58165531	5	O		6	5.65	384750	383516.04	7/1/2004	6/1/2034	2220.92	360	360	95	8/1/2004	405000	1	110000	0	1	5.65	0	0			0	0	0	0	0	2220.92
58165614	1	N		6	6.95	83300	82078.42	7/1/2004	6/1/2034	551.41	360	360	85	10/1/2004	98000	1	111100	0	1	6.95	8	6	8/1/2006	7/1/2006	6	6	1	12.95	6.95	551.41
58167339	1	O		1	9.2	98990	98833.21	7/1/2004	6/1/2034	810.79	360	360	20	8/1/2004	494950	2	110000	0	1	9.2	0	0			0	0	0	0	0	810.79
58167651	9	O		1	10.4	25860	25817.41	8/1/2004	5/1/2034	234.63	360	360	20	8/1/2004	129300	2	1310000	0	1	10.4	0	0			0	0	0	0	0	234.63
58167859	1	O		6	6.8	428000	420449.79	7/1/2004	6/1/2034	2790.24	360	360	54.59	7/1/2004	784000	1	100000	0	1	6.8	0	0			0	0	0	0	0	2790.24
58167990	1	O		1	11.15	20000	19868.65	7/1/2004	6/1/2019	229.21	180	180	20	8/1/2004	105000	2	410000	0	1	11.15	0	0			0	0	0	0	0	229.21
58169699	1	O		1	12	51400	51340.27	6/1/2004	5/1/2034	528.71	360	360	20	7/1/2004	257000	2	2200000	0	1	12	0	0			0	0	0	0	0	528.71
58171794	1	O		1	6.3	139000	138738.05	8/1/2004	7/1/2034	860.38	360	360	80	8/1/2004	177000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	860.38
58172610	1	O		8	6.65	84500	83948.86	8/1/2004	7/1/2019	743.08	180	180	77.52	8/1/2004	109000	1	10000	0	1	6.65	0	0			0	0	0	0	0	743.08
58172677	2	N		1	7.65	99875	99723.75	8/1/2004	7/1/2034	708.63	360	360	85	8/1/2004	117500	1	10000	0	2	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	708.63
58173618	1	O		1	10.35	68800	68685.57	6/1/2004	5/1/2034	621.64	360	360	20	8/1/2004	344000	2	1110000	0	1	10.35	0	0			0	0	0	0	0	621.64
58173931	7	O		1	7.9	72880	72779.85	8/1/2004	7/1/2034	529.7	360	360	80	8/1/2004	91100	1	10000	0	1	7.9	0	0			0	0	0	0	0	529.7
58174533	1	O		1	12	32780	32741.92	6/1/2004	5/1/2034	337.18	360	360	20	8/1/2004	163900	2	1110000	0	1	12	0	0			0	0	0	0	0	337.18
58175290	5	O		6	7.9	391500	390690.46	7/1/2004	6/1/2034	2845.45	360	360	90	7/1/2004	435000	1	200000	0	1	7.9	8	6	6/1/2006	7/1/2006	6	6	1	13.9	7.9	2845.45
58175712	7	O		6	7.55	231000	230487.59	7/1/2004	6/1/2034	1623.11	360	360	71.08	8/1/2004	325000	1	110000	0	1	7.55	0	0			0	0	0	0	0	1623.11
58175910	5	O		1	10.85	47450	47375.98	6/1/2004	5/1/2034	439.38	360	360	20	8/1/2004	236000	2	1110000	0	1	10.85	0	0			0	0	0	0	0	439.38
58176496	1	O		8	6.9	306000	305228.12	7/1/2004	6/1/2034	2015.32	360	360	90	7/1/2004	340000	1	100000	0	1	6.9	0	0			0	0	0	0	0	2015.32
58176736	1	O		6	9.8	63000	62941.58	8/1/2004	7/1/2034	543.59	360	360	90	8/1/2004	70000	1	10000	0	1	9.8	8	6	7/1/2006	8/1/2006	6	6	1	15.8	9.8	543.59
58177254	7	O		6	6.95	105400	105022.85	6/1/2004	5/1/2034	697.7	360	360	85	8/1/2004	124000	1	1110000	0	1	6.95	0	0			0	0	0	0	0	697.7
58177379	2	O		6	9.25	378000	377606.55	8/1/2004	7/1/2034	3109.72	360	360	90	8/1/2004	420000	1	10000	0	2	9.25	8	6	7/1/2007	8/1/2007	6	6	1	15.25	9.25	3109.72
58178070	5	O		1	8.875	202000	201541.94	6/1/2004	5/1/2034	1607.21	360	360	100	7/1/2004	202500	1	2400000	0	1	8.875	8	6	5/1/2006	6/1/2006	6	6	1	14.875	8.875	1607.21
58178153	7	O		6	7.5	76500	76386.1	8/1/2004	7/1/2034	534.9	360	360	85	8/1/2004	90000	1	10000	0	1	7.5	0	0			0	0	0	0	0	534.9
58178709	7	O		6	7.25	187000	186411.17	6/1/2004	5/1/2034	1275.67	360	360	85	8/1/2004	220000	1	3110000	0	1	7.25	0	0			0	0	0	0	0	1275.67
58178971	1	O		6	8.45	153000	152812.03	8/1/2004	7/1/2034	1171.03	360	360	90	7/1/2004	170000	1	0	0	1	8.45	8	6	7/1/2008	8/1/2008	6	6	1	14.45	8.45	1171.03
58179292	7	O		6	6.9	97200	96954.81	7/1/2004	6/1/2034	640.16	360	360	90	8/1/2004	108000	1	110000	0	1	6.9	8	6	6/1/2006	7/1/2006	6	6	1	12.9	6.9	640.16
58179698	2	O		1	7.05	297900	297170.37	7/1/2004	6/1/2034	1991.95	360	360	90	7/1/2004	331000	1	200000	0	2	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	1991.95
58179714	5	O		6	7.3	117300	117118.23	8/1/2004	7/1/2034	804.18	360	360	85	8/1/2004	138000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	804.18
58180076	7	O		6	7.1	100400	100156.47	7/1/2004	6/1/2034	674.73	360	360	80	7/1/2004	125500	1	100000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	674.73
58180316	2	O		1	6.9	248000	247183.5	6/1/2004	5/1/2034	1633.33	360	360	80	7/1/2004	310000	1	1900000	0	2	6.9	0	0			0	0	0	0	0	1633.33
58181074	1	O		6	7.2	93500	93352.22	8/1/2004	7/1/2034	634.67	360	360	85	8/1/2004	110000	1	10000	0	1	7.2	8	6	7/1/2008	8/1/2008	6	6	1	13.2	7.2	634.67
58181199	1	O		1	7.75	336316	335599.28	7/1/2004	6/1/2034	2409.41	360	360	90	7/1/2004	373685	1	100000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	2409.41
58181793	1	O		6	7.15	190000	189543.7	7/1/2004	6/1/2034	1283.28	360	360	95	7/1/2004	200000	1	300000	0	1	7.15	0	0			0	0	0	0	0	1283.28
58181835	1	O		1	11.8	35000	34968.27	7/1/2004	6/1/2034	354.64	360	360	20	7/1/2004	175000	2	200000	0	1	11.8	0	0			0	0	0	0	0	354.64
58182130	2	N		6	5.6	160000	159655.47	8/1/2004	7/1/2034	918.53	360	360	80	8/1/2004	200000	1	10000	0	4	5.6	0	0			0	0	0	0	0	918.53
58182437	2	O		6	9.75	105000	104851.82	7/1/2004	6/1/2034	902.12	360	360	61.76	7/1/2004	170000	1	100000	0	2	9.75	8	6	6/1/2008	7/1/2008	6	6	1	15.75	9.75	902.12
58182918	3	O		6	8.35	135000	134830.72	8/1/2004	7/1/2034	1023.72	360	360	90	8/1/2004	150000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1023.72
58183419	7	O		1	7.7	127457	127274.68	8/1/2004	7/1/2034	908.72	360	360	85	7/1/2004	149950	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	908.72

58105792	1	O	6	9.25	74100	74022.86	8/1/2004	7/1/2034	609.61	360	360	95	7/1/2004	78000	1	0	0	1	9.25	0	0			0	0	0	0	0	609.61
58105917	3	O	6	7.6	126320	126042.57	7/1/2004	6/1/2034	891.92	360	360	80	7/1/2004	157900	1	200000	0	1	7.6	0	0			0	0	0	0	0	891.92
58106238	1	O	6	7	141300	140899.89	7/1/2004	6/1/2034	940.08	360	360	90	8/1/2004	157000	1	111000	0	1	7	0	0			0	0	0	0	0	940.08
58107350	1	O	1	8.3	273980	273632.94	8/1/2004	7/1/2034	2067.96	360	360	95	8/1/2004	290000	1	10000	0	1	8.3	0	0			0	0	0	0	0	2067.96
58107913	2	N	6	7.925	274500	273744.49	6/1/2004	5/1/2034	1999.86	360	360	90	7/1/2004	305000	1	2200000	0	2	7.925	8	6	5/1/2006	6/1/2006	6	6	1	13.925	7.925	1999.86
58108135	1	O	6	8.5	244000	242993.41	6/1/2004	5/1/2034	1542.25	360	360	80	7/1/2004	305000	1	1200000	0	1	8.5	0	0			0	0	0	0	0	1542.25
58108515	7	O	6	7.15	102000	101672.41	6/1/2004	5/1/2034	688.92	360	360	89.88	8/1/2004	146000	1	1110000	0	1	7.15	0	0			0	0	0	0	0	688.92
58108952	1	O	8	7.4	159000	158636.6	7/1/2004	6/1/2034	1100.89	360	360	85.95	7/1/2004	185000	1	100000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	1100.89
58109398	3	O	6	8.35	76000	75856.54	7/1/2004	6/1/2034	576.32	360	360	80	8/1/2004	95000	1	110000	0	1	8.35	0	0			0	0	0	0	0	576.32
58109679	1	O	6	5.15	257600	256388.07	6/1/2004	5/1/2034	1406.57	360	360	79.02	8/1/2004	326000	1	1110000	0	1	5.15	8	6	5/1/2006	6/1/2006	6	6	1	11.15	5.15	1406.57
58110073	7	O	6	7.15	70500	70330.67	7/1/2004	6/1/2034	476.17	360	360	75	8/1/2004	94000	1	110000	0	1	7.15	8	6	6/1/2006	7/1/2006	6	6	1	13.15	7.15	476.17
58110584	7	O	8	5.5	79200	78938.73	7/1/2004	6/1/2034	449.69	360	360	80	8/1/2004	99000	1	110000	0	1	5.5	8	4.5	6/1/2007	7/1/2007	6	6	1	11.5	5.5	449.69
58111295	1	O	6	8.1	315000	314374.46	7/1/2004	6/1/2034	2333.36	360	360	90	8/1/2004	350000	1	210000	0	1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	2333.36
58111410	1	O	1	8.9	76500	76371.06	7/1/2004	6/1/2034	610.04	360	360	85	7/1/2004	90000	1	100000	0	1	8.9	8	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	610.04
58111493	1	O	6	8.05	214225	213794.62	7/1/2004	6/1/2034	1579.39	360	360	95	7/1/2004	225500	1	200000	0	1	8.05	8	6	6/1/2006	7/1/2006	6	6	1	14.05	8.05	1579.39
58112251	1	N	1	7.5	135000	134798.99	8/1/2004	7/1/2034	943.94	360	360	90	7/1/2004	150000	1	0	0	1	7.5	0	0			0	0	0	0	0	943.94
58114513	1	N	8	5.85	153900	153583.92	8/1/2004	7/1/2034	907.92	360	360	90	7/1/2004	171000	1	0	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	907.92
58115072	5	O	6	8.5	96800	95442.55	6/1/2004	5/1/2019	843.24	180	180	80	7/1/2004	121000	1	1200000	0	1	6.5	0	0			0	0	0	0	0	843.24
58115312	5	O	6	9.45	76500	76385.01	7/1/2004	6/1/2034	640.47	360	360	89.47	8/1/2004	85500	1	110000	0	1	9.45	8	6	6/1/2006	7/1/2006	6	6	1	15.45	9.45	640.47
58116450	1	O	6	9.2	50200	49826.33	7/1/2004	6/1/2034	411.17	360	360	74.93	8/1/2004	67000	1	110000	0	1	9.2	0	0			0	0	0	0	0	411.17
58116658	1	O	6	8.9	90750	90648.39	8/1/2004	7/1/2034	723.68	360	360	75	8/1/2004	121000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	723.68
58116955	1	O	1	7.95	55500	55386.39	7/1/2004	6/1/2034	405.31	360	360	75	7/1/2004	74000	1	100000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	405.31
58117177	1	O	6	9.55	135000	134733.98	8/1/2004	7/1/2034	1140.09	360	360	99.93	7/1/2004	135100	1	1200000	0	1	9.55	8	4.5	5/1/2006	6/1/2006	6	6	1	15.55	9.55	1140.09
58117250	1	O	6	10.8	64400	64298.46	6/1/2004	5/1/2034	593.92	360	360	19.75	7/1/2004	326000	2	2200000	0	1	10.8	0	0			0	0	0	0	0	593.92
58118498	1	O	6	6.9	175500	175205.71	8/1/2004	7/1/2034	1155.85	360	360	90	8/1/2004	195000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1155.85
58119058	1	O	6	5.75	275000	273843.23	6/1/2004	5/1/2034	1604.83	360	360	74.32	7/1/2004	370000	1	3300000	0	1	5.75	0	0			0	0	0	0	0	1604.83
58120759	1	O	6	8.45	75200	75060.91	7/1/2004	6/1/2034	575.57	360	360	80	7/1/2004	94000	1	200000	0	1	8.45	0	0			0	0	0	0	0	575.57
58121138	1	O	6	8.8	132600	132371.8	7/1/2004	6/1/2034	1047.91	360	360	85	7/1/2004	156000	1	100000	0	1	8.8	0	0			0	0	0	0	0	1047.91
58122177	5	O	1	8.8	162450	162075.87	6/1/2004	5/1/2034	1283.81	360	360	95	7/1/2004	171000	1	1200000	0	1	8.8	8	6	5/1/2006	6/1/2006	6	6	1	14.8	8.8	1283.81
58122292	1	O	6	5.5	97000	96680.01	7/1/2004	6/1/2034	550.76	360	360	80.83	8/1/2004	120000	1	110000	0	1	5.5	8	6	6/1/2006	7/1/2006	6	6	1	11.5	5.5	550.76
58122490	1	O	6	6.95	132300	132080.32	8/1/2004	7/1/2034	875.78	360	360	90	7/1/2004	147000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	875.76
58122516	1	O	6	8.6	76500	76356.05	7/1/2004	6/1/2034	593.65	360	360	90	8/1/2004	85000	1	110000	0	1	8.6	0	0			0	0	0	0	0	593.65
58123175	3	N	1	8.4	108900	108627.78	6/1/2004	5/1/2034	829.65	360	360	90	7/1/2004	121000	1	1200000	0	1	8.4	8	6	5/1/2007	6/1/2007	6	6	1	14.4	8.4	829.65
58123316	1	O	1	5.35	440000	439007.07	8/1/2004	7/1/2034	2457.03	360	360	80	8/1/2004	550000	1	10000	0	1	5.35	0	0			0	0	0	0	0	2457.03
58124538	5	O	6	6.25	546000	543911.47	6/1/2004	5/1/2034	3361.82	360	360	69.91	7/1/2004	781000	1	2200000	0	1	6.25	0	0			0	0	0	0	0	3361.82
58124892	7	O	6	8.1	90950	90591.96	6/1/2004	5/1/2034	551.16	360	360	85	7/1/2004	107000	1	1900000	0	1	8.1	8	6	5/1/2006	6/1/2006	6	6	1	12.1	8.1	551.16
58125832	1	O	6	8.85	55500	55404.62	7/1/2004	6/1/2034	440.59	360	360	75	8/1/2004	74000	1	110000	0	1	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	440.59
58126277	1	O	6	4.8	145000	143547.36	6/1/2004	5/1/2024	940.99	240	240	57.09	7/1/2004	254000	1	2200000	0	1	4.8	8	6	5/1/2006	6/1/2006	6	6	1	10.8	4.8	940.99
58127358	1	O	1	7.05	113050	111904.74	8/1/2004	7/1/2034	755.93	360	360	95	7/1/2004	119000	1	0	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	755.93
58127499	7	O	1	8.4	124950	124719.05	8/1/2004	7/1/2034	781.57	360	360	85	8/1/2004	165000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	781.57
58127655	1	O	1	11.25	31300	31257.12	6/1/2004	5/1/2034	304.01	360	360	20	8/1/2004	156500	2	1110000	0	1	11.25	0	0			0	0	0	0	0	304.01
58127739	1	O	1	6.65	130000	129655.67	7/1/2004	6/1/2034	834.56	360	360	72.22	8/1/2004	180000	1	110000	0	1	6.65	0	0			0	0	0	0	0	834.56
58127895	1	O	6	5.8	540000	538316.48	7/1/2004	6/1/2034	3168.47	360	360	86.4	8/1/2004	625000	1	110000	0	1	5.8	0	0			0	0	0	0	0	3168.47
58128356	8	O	1	11.95	41500	41451.24	6/1/2004	5/1/2034	425.28	360	360	20	7/1/2004	207500	2	2200000	0	1	11.95	0	0			0	0	0	0	0	425.28
58129018	1	O	6	11.2	90750	90654.46	7/1/2004	6/1/2034	877.98	360	360	75	7/1/2004	121000	1	200000	0	1	11.2	8	6	6/1/2006	7/1/2006	6	6	1	17.2	11.2	877.98
58130493	1	O	6	7.35	422750	421774.18	7/1/2004	6/1/2034	2912.63	360	360	95	7/1/2004	445000	1	200000	0	1	7.35	8	4.5	6/1/2007	7/1/2007	6	6	1	13.35	7.35	2912.63
58131756	7	O	6	7.7	55000	54880.82	7/1/2004	6/1/2034	392.13	360	360	84.62	8/1/2004	65000	1	110000	0	1	7.7	0	0			0	0	0	0	0	392.13
58131939	1	O	8	7.99	135000	134725.65	7/1/2004	6/1/2034	989.65	360	360	90	8/1/2004	150000	1	110000	0	1	7.99	8	6	6/1/2007	7/1/2007	6	6	1	13.99	7.99	989.65
58131998	7	O	6	6.7	115000	114698.38	7/1/2004	6/1/2034	742.07	360	360	58.97	7/1/2004	195000	1	100000	0	1	6.7	0	0			0	0	0	0	0	742.07
58133117	1	N	1	8.35	63000	62921	8/1/2004	7/1/2034	477.74	360	360	90	7/1/2004	70000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	477.74
58133653	1	O	8	9.05	97200	97041.16	7/1/2004	6/1/2034	785.6	360	360	90	7/1/2004	108000	1	100000	0	1	9.05	8	6	6/1/2006	7/1/2006	6	6	1	15.05	9.05	785.6
58133935	7	O	6	6.8	59500	58923.71	7/1/2004	6/1/2019	528.18	180	180	70	8/1/2004	85000	1	110000	0	1	6.8	0	0			0	0	0	0	0	528.18
58134537	7	O	6	7.75	97750	97541.66	7/1/2004	6/1/2034	700.3	360	360	85	7/1/2004	115000	1	100000	0	1	7.75	0	0			0	0	0	0	0	700.3
58135211	1	O	6	6.15	65700	65443.81	8/1/2004	5/1/2034	400.27	360	360	90	8/1/2004	73000	1	1110000	0	1	6.15	8	6	5/1/2007	6/1/2007	6	6	1	12.15	6.15	400.27
58135799	1	O	6	8.5	126000	125769.35	7/1/2004	6/1/2034	968.84	360	360	90	7/1/2004	140000	1	500000	1	1	8.5	8	6	6/1/2006	7/1/2006	6	6	1	14.5	8.5	968.84
58136078	1	O	6	8.7	121000	120715.57	8/1/2004	5/1/2034	947.59	360	360	73.33	8/1/2004	165000	1	2110000	0	1	8.7	0	0			0	0	0	0	0	947.59
58136094	2	O	1	7.5	172900	172512.62	7/1/2004	6/1/2034	1208.95	360	360	95	7/1/2004	182000	1	200000	0	2	7.5	0	0			0	0	0	0	0	1208.95
58136318	1	O	8	7.55	198000	197560.77	7/1/2004	6/1/2034	1391.24	360	360	90	8/1/2004	220000	1	110000	0	1	7.55	0	0			0	0	0	0	0	1391.24
58136938	3	O	1	8.75	86437	86228.83	7/1/2004	6/1/2034	680.01	360	360	80	8/1/2004	108047	1	110000	0	1	8.75	0	0			0	0	0	0	0	680.01
58137399	2	N	6	8.8	98100	97924.09	7/1/2004	6/1/2034	781.27	360	360	90	7/1/2004	109000	1	300000	0	2	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	781.27
58137571	5	O	6	7.3	136000	135682.94	7/1/2004	6/1/2034	932.38	360	360	80	7/1/2004	170000	1	200000	0	1	7.3	0	0			0	0	0	0	0	932.38
58137878	1	O	1	7.7	189525	189253.69	8/1/2004	7/1/2034	1351.24	360	360	95	7/1/2004	199500	1	0	0	1	7.7	0	0			0	0	0	0	0	1351.24
58140096	1	O	8	6.95	449100	448354.3	8/1/2004	7/1/2034	2972.81	360	360	90	7/1/2004	499000	1	0	0	1	6.95	8	4.5	7/1/2007	8/1/2007	6	6	1	12.95	6.95	2972.81
58140112	1	O	6	8.7	456000	454105.91	7/1/2004	6/1/2034	2942.47	360	360	95	9/1/2004	480000	1	111000	0	1	8.7	0	0			0	0	0	0	0	2942.47
58140435	1	O	1	10.35	36200	36155.02	7/1/2004	6/1/2034	327.09	360	360	20	7/1/2004	181000	2	100000	0	1	10.35	0	0			0	0	0	0	0	327.09
58140815	1	O	8	9.85	71650	71750.73	7/1/2004	6/1/2034	622.59	360	360	79.83	7/1/2004	90000	1	200000	0	1	9.85	0	0			0	0	0	0	0	622.59
58141797	1	O	6	5.3	89280	88974.27	7/1/2004	6/1/2034	495.78	360	360	72	7/1/2004	124000	1	200000	0	1	5.3	8	6	6/1/2006	7/1/2006	6	6	1	11.3	5.3	495.78
58143231	1	N	6	8.5	79200	79103.7	8/1/2004	7/1/2034	608.98	360	360	90	8/1/2004	88000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	608.98
58143272	1	N	1	9.4	52700	52646.83	8/1/2004	7/1/2034	439.3	360	360	85	7/1/2004	62000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	439.3
58144338	1	O	6	8.1	128000	127745.81	7/1/2004	6/1/2034	948.16	360	360	80	8/1/2004	160000	1	110000	0	1	8.1	8	4.5	6/1/2007	7/1/2007	6	6	1	14.1	8.1	948.16
58144395	1	O	6	6.45	80250	79698.85	7/1/2004	6/1/2024	595.97	240	240	75	7/1/2004	107000	1	200000	0	1	6.45	0	0			0	0	0	0	0	595.97
58144593	1	O	1	10.7	46600	46548.3	7/1/2004	6/1/2034	433.28	360	360	20	7/1/2004	238000	2	900000	0	1	10.7	0	0			0	0	0	0	0	433.28
58144957	2	N	1	5.9	351000	349926.28	7/1/2004	6/1/2034	2081.91	360	360	83.57	7/1/2004	420000	1	200000	0	2	5.9	0	0			0	0	0	0	0	2081.91
58145277	1	O	1	12	35000	34969.64	7/1/2004	6/1/2034	360.02	360	360	20	8/1/2004	175000	2	110000	0	1	12	0	0			0	0	0	0	0	360.02
58145418	1	O	1	9.35	170000	169650.42	6/1/2004	5/1/2034	1410.89	360	360	100	7/1/2004	170000	1	3100000	0	1	9.35	8	6	5/1/2006	6/1/2006	6	6	1	15.35	9.35	1410.89
58146432	3	N	6	6.85	104000	103735.09	7/1/2004	6/1/2034	681.47	360	360	29.71	7/1/2004	350000	1	200000	0	1	6.85	8	4.5	6/1/2006	7/1/2006	6	6	1	12.85	6.85	681.47
58147091	1	O	6	7.6	140600	140394.79	8/1/2004	7/1/2034	992.75	360	360	95	8/1/2004	148000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	992.75

58060112		1	O		6	7.95	84800	84056.63	7/1/2004	6/1/2019	807.95	180	180	77.8	8/1/2004	109000	1	110000	0	1	7.95	0	0			0	0	0	0	0	807.95
58061573		1	O		6	8.4	87500	86520.68	6/1/2004	5/1/2024	753.82	240	240	71.72	8/1/2004	122000	1	1210000	0	1	8.4	0	0			0	0	0	0	0	753.82
58062852		2	O		6	6.35	450500	449659.22	6/1/2004	7/1/2034	2803.18	360	360	85	8/1/2004	530000	1	10000	0	1	6.35	8	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	2803.18
58064098		1		2	8	5.75	174000	173452.37	7/1/2004	6/1/2034	1015.42	360	360	74.68	8/1/2004	233000	1	210000	0	1	5.75	0	0			0	0	0	0	0	1015.42
58064478		1	N		1	8.75	357750	356917.6	6/1/2004	5/1/2034	2814.43	360	360	90	7/1/2004	397500	1	3400000	0	1	8.75	8	6	5/1/2006	6/1/2006	6	6	1	14.75	8.75	2814.43
58064759		1	O		6	6.25	190000	189456.31	7/1/2004	6/1/2034	1169.87	360	360	86.36	7/1/2004	220000	1	200000	0	1	6.25	0	0			0	0	0	0	0	1169.87
58064791		1	O		6	6.55	185000	184703.74	8/1/2004	7/1/2034	1048.35	360	360	82.5	7/1/2004	200000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1048.35
58064890		1	O		1	8.3	146500	146024.88	6/1/2004	5/1/2034	1105.76	360	360	100	7/1/2004	146500	1	2200000	0	1	8.3	8	6.5	5/1/2006	6/1/2006	6	6	1	14.3	8.3	1105.76
58066010		2	N		6	8.8	387000	386334.03	7/1/2004	6/1/2034	3058.37	360	360	90	8/1/2004	430000	1	110000	0	2	8.8	8	6	6/1/2007	7/1/2007	6	6	1	14.8	8.8	3058.37
58066598		7	O		6	9.55	52500	52422.71	7/1/2004	6/1/2034	443.37	360	360	70	8/1/2004	75000	1	110000	0	1	9.55	0	0			0	0	0	0	0	443.37
58067018		5	O		6	6.25	344000	342684.18	6/1/2004	5/1/2034	2118.07	360	360	84.94	7/1/2004	405000	1	1200000	0	1	6.25	0	0			0	0	0	0	0	2118.07
58067133		1	N		1	9.1	157500	157330.85	8/1/2004	7/1/2034	1278.63	360	360	90	8/1/2004	175000	1	10000	0	1	9.1	0	0			0	0	0	0	0	1278.63
58068511		1	O		6	7.9	80000	79778.7	6/1/2004	5/1/2034	581.45	360	360	80	8/1/2004	100000	1	1110000	0	1	7.9	0	0			0	0	0	0	0	581.45
58069675		2	N		6	7.05	525000	523714.14	7/1/2004	6/1/2034	3510.49	360	360	77.78	7/1/2004	675000	1	100000	0	3	7.05	0	0			0	0	0	0	0	3510.49
58070194		1	O		6	7.7	182000	181408.3	7/1/2004	6/1/2034	1297.59	360	360	70	8/1/2004	260000	1	110000	0	1	7.7	0	0			0	0	0	0	0	1297.59
58070731		2	O		6	7.2	180000	179715.51	8/1/2004	7/1/2034	1221.82	360	360	81.82	8/1/2004	220000	1	10000	0	2	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1221.82
58070939		1	O		6	6.25	80750	80596.34	8/1/2004	7/1/2034	497.2	360	360	85	8/1/2004	95000	1	10000	0	1	6.25	8	6	7/1/2007	8/1/2007	6	6	1	12.25	6.25	497.2
58071333		1	N		1	8.3	84000	83877.95	7/1/2004	6/1/2034	483.07	360	360	80	7/1/2004	80000	1	400000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	483.07
58072059		1	O		6	7.525	85500	85245.04	8/1/2004	5/1/2034	599.3	360	360	61.43	8/1/2004	105000	1	1110000	0	1	7.525	0	0			0	0	0	0	0	599.3
58072133		1	O		1	9.1	160000	159653.69	8/1/2004	5/1/2034	1298.93	360	360	100	7/1/2004	160000	1	1400000	0	1	9.1	8	6	5/1/2006	6/1/2006	6	6	1	15.1	9.1	1298.93
58072414		1	O		8	8.15	207900	207491.3	7/1/2004	6/1/2034	1547.3	360	360	90	7/1/2004	231000	1	200000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	1547.3
58072455		7		2	1	6.3	117300	116967.56	7/1/2004	6/1/2034	726.06	360	360	85	7/1/2004	138000	1	200000	0	1	6.3	8	6	6/1/2006	7/1/2006	6	6	1	12.3	6.3	726.06
58072794		5	O		6	9.85	129600	129417.43	7/1/2004	6/1/2034	1123	360	360	90	8/1/2004	144000	1	110000	0	1	9.85	8	6	6/1/2006	7/1/2006	6	6	1	15.85	9.85	1123
58073610		1	N		1	8	40000	39948.13	8/1/2004	7/1/2034	293.51	360	360	83.33	7/1/2004	48000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	293.51
58073834		2	O		6	8.3	472500	471901.47	8/1/2004	7/1/2034	3566.38	360	360	90	8/1/2004	525000	1	11000	0	3	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	3566.38
58073891		1	O		1	7.5	85000	84398.1	6/1/2004	5/1/2034	594.34	360	360	85	8/1/2004	100000	1	1110000	0	1	7.5	8	6	5/1/2006	6/1/2006	6	6	1	13.5	7.5	594.34
58074493		1	N		6	7.6	51300	51225.12	8/1/2004	7/1/2034	362.22	360	360	90	8/1/2004	57000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	362.22
58074502		1	O		6	10.9	195000	194784.65	7/1/2004	6/1/2034	1842.32	360	360	65	7/1/2004	300000	1	300000	0	1	10.9	8	6	6/1/2006	7/1/2006	6	6	1	16.9	10.9	1842.32
58075276		2	N		6	5.6	196000	195577.95	8/1/2004	7/1/2034	1125.2	360	360	80	8/1/2004	245000	1	10000	0	2	5.6	0	0			0	0	0	0	0	1125.2
58075696		1	N		1	7.6	117933	117508.61	7/1/2004	6/1/2034	832.7	360	360	90	7/1/2004	131037	1	200000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	832.7
58075953		1	O		6	7.5	198000	197556.39	7/1/2004	6/1/2034	1384.45	360	360	88	8/1/2004	225000	1	110000	0	1	7.5	0	0			0	0	0	0	0	1384.45
58078134		1	O		6	7.65	153000	152648.66	7/1/2004	6/1/2034	1085.56	360	360	90	7/1/2004	170000	1	200000	0	1	7.65	8	6	6/1/2007	7/1/2007	6	6	1	13.65	7.65	1085.56
58076258		1	O		6	8.15	123500	123257.22	7/1/2004	6/1/2034	919.15	360	360	95	7/1/2004	130000	1	200000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	919.15
58076514		1	O		6	5.45	272000	271397.56	8/1/2004	7/1/2034	1535.87	360	360	80	7/1/2004	340000	1	0	0	1	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	1535.87
58078114		1	O		6	7.05	108700	108343.96	6/1/2004	5/1/2034	728.84	360	360	67.52	7/1/2004	161000	1	1100000	0	1	7.05	8	6	5/1/2006	6/1/2006	6	6	1	13.05	7.05	728.84
58078130		2	O		1	7.1	331500	330965.6	8/1/2004	7/1/2034	2227.79	360	360	85	8/1/2004	390000	1	10000	0	3	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	2227.79
58078155		1	O		6	6.9	83200	82547.73	6/1/2004	5/1/2024	640.07	240	240	79.24	8/1/2004	105000	1	1210000	0	1	6.9	0	0			0	0	0	0	0	640.07
58078619		1	O		6	9.2	98400	98244.16	7/1/2004	6/1/2034	805.95	360	360	80	7/1/2004	123000	1	200000	0	1	9.2	0	0			0	0	0	0	0	805.95
58078957		1	O		6	6.7	476000	474751.47	7/1/2004	6/1/2034	3071.53	360	360	88.97	7/1/2004	535000	1	100000	0	1	6.7	8	6	6/1/2006	7/1/2006	6	6	1	12.7	6.7	3071.53
58079211		1	O		6	7.7	55000	54881.81	7/1/2004	6/1/2034	392.13	360	360	78.94	7/1/2004	68800	1	400000	0	1	7.7	8	6	6/1/2006	7/1/2006	6	6	1	13.7	7.7	392.13
58080854		1	O		6	6.25	403750	402546.31	7/1/2004	6/1/2034	2485.96	360	360	95	7/1/2004	425000	1	200000	0	1	6.25	0	0			0	0	0	0	0	2485.96
58082173		1	O		1	5.55	540000	538235.27	7/1/2004	6/1/2034	3083.03	360	360	80	7/1/2004	675000	1	200000	0	1	5.55	0	0			0	0	0	0	0	3083.03
58082397		2	O		6	8.225	40000	39922.35	7/1/2004	6/1/2034	299.81	360	360	76.92	8/1/2004	52000	1	110000	0	2	8.225	8	6	6/1/2006	7/1/2006	6	6	1	14.225	8.225	299.81
58082637		1	O		6	8.1	262000	261654.32	8/1/2004	7/1/2034	1940.76	360	360	71.98	7/1/2004	364000	1	0	0	1	8.1	8	4.5	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1940.76
58083437		1	O		6	7.2	123200	122047.17	7/1/2004	6/1/2019	1121.18	180	180	74.67	8/1/2004	165000	1	110000	0	1	7.2	0	0			0	0	0	0	0	1121.18
58084872		1	O		1	8.15	63325	63140.74	6/1/2004	5/1/2034	471.3	360	360	85	8/1/2004	74500	1	1110000	0	1	8.15	0	0			0	0	0	0	0	471.3
58085291		1	O		8	9.7	51000	50926.76	7/1/2004	6/1/2034	436.3	360	360	85	7/1/2004	60000	1	100000	0	1	9.7	0	0			0	0	0	0	0	436.3
58085499		1	O		6	6.2	152000	151412.96	6/1/2004	5/1/2034	930.96	360	360	80	7/1/2004	190000	1	1100000	0	1	6.2	0	0			0	0	0	0	0	930.96
58085598		1	O		1	7.45	420000	418728.87	6/1/2004	5/1/2034	2922.34	360	360	100	7/1/2004	420000	1	2200000	0	1	7.45	8	6	5/1/2006	6/1/2006	6	6	1	13.45	7.45	2922.34
58086711		7	O		8	8.49	124500	124159.85	7/1/2004	6/1/2034	786.11	360	360	75	7/1/2004	166000	1	100000	0	1	8.49	0	0			0	0	0	0	0	786.11
58087339		1	O		1	9.45	68400	68331.71	8/1/2004	7/1/2034	572.66	360	360	90	8/1/2004	81000	1	10000	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	572.66
58087958		3	O		6	7.5	175750	175356.25	7/1/2004	6/1/2034	1228.87	360	360	95	8/1/2004	185000	1	110000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1228.87
58088253		7	O		1	7.8	124000	123738.39	7/1/2004	6/1/2034	892.84	360	360	80	8/1/2004	155000	1	110000	0	1	7.8	0	0			0	0	0	0	0	892.84
58088519		1	N		1	9.35	50400	50348.82	8/1/2004	7/1/2034	418.29	360	360	90	7/1/2004	56000	1	0	0	1	9.35	0	0			0	0	0	0	0	418.29
58088535		2	N		6	8.575	301500	301139.01	8/1/2004	7/1/2034	2334.32	360	360	90	7/1/2004	335000	1	0	0	2	8.575	0	0			0	0	0	0	0	2334.32
58088972		2	N		6	8.275	297500	297121.22	8/1/2004	7/1/2034	2240.25	360	360	85	7/1/2004	350000	1	0	0	4	8.275	0	0			0	0	0	0	0	2240.25
58089618		7	O		6	7.8	65000	64862.85	7/1/2004	6/1/2034	467.92	360	360	65	8/1/2004	100000	1	110000	0	1	7.8	0	0			0	0	0	0	0	467.92
58093659		7	O		6	9.45	82500	82375.99	7/1/2004	6/1/2034	690.7	360	360	75	8/1/2004	110000	1	110000	0	1	9.45	0	0			0	0	0	0	0	690.7
58094210		1	O		6	5.95	112500	111761.54	7/1/2004	6/1/2024	802.75	240	240	75	8/1/2004	150000	1	110000	0	1	5.95	0	0			0	0	0	0	0	802.75
58094293		1	O		1	7.636	108000	107541.59	8/1/2004	7/1/2034	765.24	360	360	90	8/1/2004	120000	1	10000	0	1	7.636	8	6	7/1/2008	8/1/2008	6	6	1	13.636	7.636	765.24
58094731		7	O		1	9.25	60000	59930.49	8/1/2004	7/1/2034	493.61	360	360	80	8/1/2004	75000	1	10000	0	1	9.25	0	0			0	0	0	0	0	493.61
58094855		1		2	6	7	168000	165589.38	7/1/2004	6/1/2034	1104.41	360	360	87.37	7/1/2004	190000	1	100000	0	1	7	8	6	6/1/2007	7/1/2007	6	6	1	13	7	1104.41
58095191		7	O		6	9.1	64000	63896.47	7/1/2004	6/1/2034	519.58	360	360	78.05	8/1/2004	82000	1	110000	0	1	9.1	0	0			0	0	0	0	0	519.58
58095555		1	O		6	7.85	94400	93283.27	6/1/2004	5/1/2019	893.99	180	180	80	7/1/2004	118000	1	2300000	0	1	7.85	0	0			0	0	0	0	0	893.99
58097213		1	O		6	7.6	198000	197565.17	7/1/2004	6/1/2034	1398.03	360	360	90	7/1/2004	220000	1	100000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	1398.03
58097494		1	O		1	7.45	157250	156894.16	7/1/2004	6/1/2034	1094.14	360	360	85	7/1/2004	185000	1	100000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	1094.14
58098393		5	O		6	8.85	184000	183685.99	7/1/2004	6/1/2034	1460.7	360	360	89.78	8/1/2004	205000	1	110000	0	1	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	1460.7
58098773		1	O		1	7.55	113400	113063.54	6/1/2004	5/1/2034	796.8	360	360	90	8/1/2004	137000	1	1110000	0	1	7.55	0	0			0	0	0	0	0	796.8
58099177		7	O		6	7.8	114800	114557.77	7/1/2004	6/1/2034	826.42	360	360	70	8/1/2004	164000	1	110000	0	1	7.8	0	0			0	0	0	0	0	826.42
58099516		1	O		6	8.7	164050	163664.38	6/1/2004	5/1/2034	1284.73	360	360	85	7/1/2004	193000	1	9200000	0	1	8.7	8	6	5/1/2006	6/1/2006	6	6	1	14.7	8.7	1284.73
58099938		1	O		6	5.55	175500	174733.5	8/1/2004	5/1/2034	1001.99	360	360	90	7/1/2004	195000	1	1100000	0	1	5.55	0	0			0	0	0	0	0	1001.99
58103094		1	O		6	7.7	70400	70248.44	7/1/2004	6/1/2034	501.93	360	360	80	7/1/2004	88000	1	200000	0	1	7.7	0	0			0	0	0	0	0	501.93
58103278		1	O		1	8.55	230500	230067.91	7/1/2004	6/1/2034	1842.32	360	360	90	7/1/2004	265000	1	100000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	1842.32
58103532		7	N		6	6.8	68000	67768.08	7/1/2004	6/1/2034	443.31	360	360	80	8/1/2004	85000	1	110000	0	1	6.8	8	6	6/1/2007	7/1/2007	6	6	1	12.8	6.8	443.31
58104258		5	N		1	7.4	279000	278362.37	7/1/2004	6/1/2034	1931.74	360	360	90	8/1/2004	310000	1	110000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	1931.74
58105057		1	O		6	6.05	84750	84498.03	7/1/2004	6/1/2034	510.85	360	360	75	7/1/2004	113000	1	200000	0	1	6.05	0	0			0	0	0	0	0	510.85
58105438		1	O		6	9.75	101250	101107.12	7/1/2004	6/1/2034	869.9	360	360	75	8/1/2004	135000	1	110000	0	1	9.75	8	6	6/1/2006	7/1/2006	6	6	1	15.75	9.75	869.9

58019357	1	O		6	7.9	318250	317591.95	7/1/2004	6/1/2034	2313.06	360	360	94.44	7/1/2004	337000	1	200000	0	1	7.9	0	0			0	0	0	0	0	2313.06
58019795	1	O		1	7.75	94525	94323.55	7/1/2004	6/1/2034	677.19	360	360	95	7/1/2004	106000	1	300000	0	1	7.75	0	0			0	0	0	0	0	677.19
58020439	1	O		8	7.1	72000	71825.36	7/1/2004	6/1/2034	483.87	360	360	80	7/1/2004	90000	1	200000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	483.87
58020751	1	N		6	8.65	79500	79311.18	6/1/2004	5/1/2034	619.76	360	360	73.61	7/1/2004	108000	1	1200000	0	1	8.65	0	0			0	0	0	0	0	619.76
58020975	1	O		8	7.15	56100	56010.44	8/1/2004	7/1/2034	378.91	360	360	85	8/1/2004	66000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	378.91
58021478	1	N		6	9.5	40000	39940.48	7/1/2004	6/1/2034	336.35	360	360	78.43	7/1/2004	51000	1	300000	0	1	9.5	0	0			0	0	0	0	0	336.35
58022013	5	O		8	6.9	240000	239190.46	6/1/2004	5/1/2034	1580.65	360	360	52.63	8/1/2004	456000	1	1910000	0	1	6.9	8	6	5/1/2006	6/1/2006	6	6	1	12.9	6.9	1580.65
58022112	1	O		1	7.75	274500	273914.99	7/1/2004	6/1/2034	1966.56	360	360	90	7/1/2004	305000	1	200000	0	1	7.75	0	0			0	0	0	0	0	1966.56
58022534	1	O		6	5.6	260000	259158.25	7/1/2004	6/1/2034	1492.51	360	360	89.66	8/1/2004	290000	1	110000	0	1	5.6	8	6	6/1/2006	7/1/2006	6	6	1	11.6	5.6	1492.51
58022732	1	O		6	6.35	151200	150775.57	7/1/2004	6/1/2034	940.83	360	360	90	7/1/2004	168000	1	200000	0	1	6.35	0	0			0	0	0	0	0	940.83
58022856	1	O		1	6.65	238000	237368.41	7/1/2004	6/1/2034	1527.88	360	360	85	8/1/2004	280000	1	210000	0	1	6.65	8	6	6/1/2007	7/1/2007	6	6	1	12.65	6.65	1527.88
58023276	1	O		6	7.25	99750	99515.12	7/1/2004	6/1/2034	680.48	360	360	95	8/1/2004	105000	1	110000	0	1	7.25	8	6	6/1/2007	7/1/2007	6	6	1	13.25	7.25	680.48
58023698	2	O		1	9.95	180405	180242.99	8/1/2004	7/1/2034	1576.53	360	360	95	8/1/2004	190000	1	10000	0	2	9.95	0	0			0	0	0	0	0	1576.53
58024035	1	O		6	9.7	72000	71897.32	7/1/2004	6/1/2034	615.95	360	360	80	7/1/2004	90000	1	100000	0	1	9.7	0	0			0	0	0	0	0	615.95
58024134	1	N		6	9	55250	55127.9	6/1/2004	5/1/2034	444.56	360	360	85	7/1/2004	65000	1	1100000	0	1	9	0	0			0	0	0	0	0	444.56
58025719	1	O		6	6.15	265000	263986.75	6/1/2004	5/1/2034	1614.46	360	360	58.89	8/1/2004	450000	1	1110000	0	1	6.15	0	0			0	0	0	0	0	1614.46
58025859	7	O		6	7.8	134000	133717.28	7/1/2004	6/1/2034	964.63	360	360	72.43	8/1/2004	185000	1	110000	0	1	7.8	0	0			0	0	0	0	0	964.63
58025958	1	O		1	8	61750	61666.88	8/1/2004	7/1/2034	453.1	360	360	95	8/1/2004	77000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	453.1
58026592	7	O		6	8.35	93500	93323.53	7/1/2004	6/1/2034	709.02	360	360	85	8/1/2004	110000	1	110000	0	1	8.35	0	0			0	0	0	0	0	709.02
58026972	1	O		1	9.3	81000	80874.35	7/1/2004	6/1/2034	669.31	360	360	90	8/1/2004	90000	1	110000	0	1	9.3	8	6	6/1/2006	7/1/2006	6	6	1	15.3	9.3	669.31
58027111	1	O		6	7.4	146500	146165.17	7/1/2004	6/1/2034	1014.34	360	360	83.71	8/1/2004	175000	1	110000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	15.3	9.3	1014.34
58027236	1	O		6	10.95	308000	307663.86	7/1/2004	6/1/2034	2921.53	360	360	70	8/1/2004	440000	1	910000	0	1	10.95	8	6	6/1/2006	7/1/2006	6	6	1	16.95	10.95	2921.53
58027434	5	O		6	7.65	225000	224510.79	7/1/2004	6/1/2034	1596.41	360	360	84.91	8/1/2004	265000	1	110000	0	1	7.65	0	0			0	0	0	0	0	1596.41
58027459	1		2	6	7.55	129500	129115.75	6/1/2004	5/1/2034	909.93	360	360	70	7/1/2004	185000	1	1200000	0	1	7.55	8	6	5/1/2006	6/1/2006	6	6	1	13.55	7.55	909.93
58027616	1	O		8	6.8	106250	105884.31	8/1/2004	7/1/2034	692.68	360	360	85	7/1/2004	125000	1	1300000	0	1	6.8	0	0			0	0	0	0	0	692.68
58027657	1	O		6	6.5	255000	254304.66	7/1/2004	6/1/2034	1611.78	360	360	85	7/1/2004	300000	1	100000	0	1	6.5	0	0			0	0	0	0	0	1611.78
58028796	1		2	6	5.99	297500	296605.33	7/1/2004	6/1/2034	1781.76	360	360	85	7/1/2004	350000	1	200000	0	1	5.99	8	6	6/1/2007	7/1/2007	6	6	1	11.99	5.99	1781.76
58029117	7	O		6	9.45	70875	70768.44	7/1/2004	6/1/2034	593.38	360	360	75	8/1/2004	94500	1	110000	0	1	9.45	0	0			0	0	0	0	0	593.38
58030578	1	O		8	5.85	192000	190724.83	7/1/2004	6/1/2024	1358.99	240	240	80	7/1/2004	240000	1	100000	0	1	5.85	0	0			0	0	0	0	0	1358.99
58030677	5	O		6	8.55	180000	179563.64	6/1/2004	5/1/2034	1390.43	360	360	90	7/1/2004	200000	1	2200000	0	1	8.55	8	6	5/1/2006	6/1/2006	6	6	1	14.55	8.55	1390.43
58031113	1	O		6	6.3	72000	71795.92	7/1/2004	6/1/2034	445.67	360	360	80	8/1/2004	90000	1	110000	0	1	6.3	0	0			0	0	0	0	0	445.67
58031139	1	O		6	7.5	117000	116736.82	7/1/2004	6/1/2034	818.09	360	360	72.18	8/1/2004	162150	1	110000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	818.09
58031550	7	O		6	8.25	100400	100206.59	7/1/2004	6/1/2034	754.28	360	360	80	8/1/2004	125500	1	110000	0	1	8.25	0	0			0	0	0	0	0	754.28
58032434	1	O		8	8	114750	114517.46	7/1/2004	6/1/2034	842	360	360	85	7/1/2004	135000	1	200000	0	1	8	0	0			0	0	0	0	0	842
58032814	2	O		1	6.85	315000	313927.07	6/1/2004	5/1/2034	2064.07	360	360	90	7/1/2004	370000	1	2200000	0	2	6.85	0	0			0	0	0	0	0	2064.07
58033812	3	O		6	5.4	137000	136384.66	6/1/2004	5/1/2034	769.3	360	360	53.73	7/1/2004	255000	1	1200000	0	1	5.4	8	6	5/1/2006	6/1/2006	6	6	1	11.4	5.4	769.3
58034232	1	O		1	6.95	472000	471216.27	8/1/2004	7/1/2034	3124.4	360	360	80	7/1/2004	590000	1	0	0	1	6.95	0	0			0	0	0	0	0	3124.4
58034737	1	O		6	7	102000	101747.7	7/1/2004	6/1/2034	678.61	360	360	85	8/1/2004	120000	1	110000	0	1	7	8	6	6/1/2006	7/1/2006	6	6	1	13	7	678.61
58035692	1	O		8	7.7	62250	62070.75	6/1/2004	5/1/2034	443.82	360	360	75	7/1/2004	83000	1	2200000	0	1	7.7	0	0			0	0	0	0	0	443.82
58036930	1	N		6	7.85	164700	164355.97	7/1/2004	6/1/2034	1191.34	360	360	90	7/1/2004	183000	1	200000	0	1	7.85	8	6	6/1/2006	7/1/2006	6	6	1	13.85	7.85	1191.34
58036971	1	O		6	8.45	78905	78758.92	7/1/2004	6/1/2034	603.92	360	360	89.68	8/1/2004	88000	1	210000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	603.92
58037078	1	O		6	7.8	212500	211900.26	6/1/2004	5/1/2034	1529.73	360	360	85	7/1/2004	250000	1	1100000	0	1	7.8	0	0			0	0	0	0	0	1529.73
58037707	1	O		8	5.1	193000	192543.73	8/1/2004	7/1/2034	1047.9	360	360	75.69	8/1/2004	255000	1	10000	0	1	5.1	0	0			0	0	0	0	0	1047.9
58038078	7	O		8	8.4	87150	87024.54	7/1/2004	6/1/2034	511.58	360	360	85	7/1/2004	79000	1	200000	0	1	8.4	0	0			0	0	0	0	0	511.58
58038233	1	O		6	8	150000	149593.35	8/1/2004	7/1/2034	1100.65	360	360	68.18	8/1/2004	220000	1	1110000	0	1	8	8	6	5/1/2006	6/1/2006	6	6	1	14	8	1100.65
58038978	5		2	1	5.9	122225	121725.21	6/1/2004	5/1/2034	724.97	360	360	69.98	7/1/2004	174700	1	2200000	0	1	5.9	8	6	5/1/2006	6/1/2006	6	6	1	11.9	5.9	724.97
58040692	2	O		8	6.5	490000	488663.87	7/1/2004	6/1/2034	3097.14	360	360	70	8/1/2004	700000	1	110000	0	3	6.5	0	0			0	0	0	0	0	3097.14
58040759	1	O		6	8.263	76000	75803.95	6/1/2004	5/1/2034	571.66	360	360	80.8	8/1/2004	125000	1	1110000	0	1	8.263	0	0			0	0	0	0	0	571.66
58041732	2	O		6	8.05	97750	97553.9	7/1/2004	6/1/2034	720.67	360	360	88.86	7/1/2004	110000	1	200000	0	2	8.05	8	6	6/1/2007	7/1/2007	6	6	1	14.05	8.05	720.67
58042854	1	O		8	5.95	228000	227208.11	7/1/2004	6/1/2034	1359.66	360	360	80	7/1/2004	285000	1	200000	0	1	5.95	8	4.5	6/1/2006	7/1/2006	6	6	1	11.95	5.95	1359.66
58043977	3		2	1	5.95	220500	220055.67	8/1/2004	7/1/2034	1314.93	360	360	90	7/1/2004	270000	1	0	0	1	5.95	8	4.5	7/1/2007	8/1/2007	6	6	1	11.95	5.95	1314.93
58044314	5	O		6	7.4	95200	94909.31	7/1/2004	6/1/2034	659.15	360	360	70	9/1/2004	136000	1	111000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	659.15
58046913	1	O		1	6.2	240000	239538.95	8/1/2004	7/1/2034	1469.93	360	360	80	7/1/2004	300000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1469.93
58046034	1	O		8	8	63665	63535.96	7/1/2004	6/1/2034	467.16	360	360	85	7/1/2004	74900	1	100000	0	1	8	0	0			0	0	0	0	0	467.16
58048497	3	N		6	9.2	50400	50320.16	7/1/2004	6/1/2034	412.81	360	360	80	8/1/2004	63000	1	210000	0	1	9.2	8	6	6/1/2006	7/1/2006	6	6	1	15.2	9.2	412.81
58048893	7	O		1	7.6	80155	79978.98	7/1/2004	6/1/2034	565.96	360	360	85	8/1/2004	94300	1	110000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	565.96
58049172	1	O		6	6.5	118000	117525.72	6/1/2004	5/1/2034	745.85	360	360	69.41	8/1/2004	170000	1	1110000	0	1	6.5	8	6	5/1/2006	6/1/2006	6	6	1	12.5	6.5	745.85
58050238	1	O		6	7.6	107950	107792.45	8/1/2004	7/1/2034	762.21	360	360	85	7/1/2004	127000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	762.21
58050493	1	O		1	6.6	256500	255814.01	7/1/2004	6/1/2034	1638.16	360	360	90	8/1/2004	285000	1	110000	0	1	6.6	8	6	6/1/2006	7/1/2006	6	6	1	12.6	6.6	1638.16
58050758	1	O		8	8.35	132300	132050.28	7/1/2004	6/1/2034	1003.25	360	360	90	8/1/2004	147000	1	110000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	1003.25
58051574	5	O		6	5.35	203000	202210.43	7/1/2004	6/1/2034	1133.58	360	360	57.18	7/1/2004	355000	1	200000	0	1	5.35	0	0			0	0	0	0	0	1133.58
58053778	2	O		6	5.6	468750	466721.86	6/1/2004	5/1/2034	2691	360	360	75	7/1/2004	625000	1	2200000	0	2	5.6	0	0			0	0	0	0	0	2691
58054016	1	O		6	8.6	106200	106006.67	7/1/2004	6/1/2034	824.13	360	360	90	8/1/2004	118000	1	110000	0	1	8.6	0	0			0	0	0	0	0	824.13
58054313	1	O		6	8.45	101700	101511.31	7/1/2004	6/1/2034	778.39	360	360	90	8/1/2004	113000	1	110000	0	1	8.45	8	6	6/1/2006	7/1/2006	6	6	1	14.45	8.45	778.39
58054792	1	O		8	7.5	155700	155488.17	8/1/2004	7/1/2034	1088.68	360	360	90	8/1/2004	173000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1088.68
58054818	1	O		6	4.8	116000	115418.04	6/1/2004	5/1/2034	608.62	360	360	73.89	7/1/2004	157000	1	1100000	0	1	4.8	8	6	5/1/2006	6/1/2006	6	6	1	10.8	4.8	608.62
58055591	1	O		8	7.65	69700	69548.44	7/1/2004	6/1/2034	494.54	360	360	85	8/1/2004	82000	1	110000	0	1	7.65	0	0			0	0	0	0	0	494.54
58055633	1	O		6	7.4	133000	131776.62	7/1/2004	6/1/2019	1225.39	180	180	95	8/1/2004	140000	1	110000	0	1	7.4	0	0			0	0	0	0	0	1225.39
58055716	1	O		6	7.4	99400	99172.62	7/1/2004	6/1/2034	688.23	360	360	70	8/1/2004	142000	1	210000	0	1	7.4	8	6	6/1/2006	7/1/2006	6	6	1	13.4	7.4	688.23
58055732	1	O		6	6.5	80750	80529.8	7/1/2004	6/1/2034	510.4	360	360	85	7/1/2004	95000	1	200000	0	1	6.5	0	0			0	0	0	0	0	510.4
58056391	1	O		6	7.6	75000	74835.28	7/1/2004	6/1/2034	529.58	360	360	59.76	8/1/2004	125500	1	110000	0	1	7.6	8	6	6/1/2006	7/1/2006	6	6	1	13.6	7.6	529.58
58056516	1	O		6	7.15	53600	53471.28	7/1/2004	6/1/2034	362.02	360	360	80	7/1/2004	67000	1	100000	0	1	7.15	0	0			0	0	0	0	0	362.02
58057078	2	O		6	5.95	441000	439663.69	7/1/2004	6/1/2034	2629.88	360	360	59.59	7/1/2004	740000	1	100000	0	3	5.95	0	0			0	0	0	0	0	2629.88
58057159	1	O		1	7.4	99300	98851.54	6/1/2004	5/1/2034	687.54	360	360	84.94	8/1/2004	117000	1	2110000	0	1	7.4	8	6	5/1/2007	6/1/2007	6	6	1	13.4	7.4	687.54
58058314	1	O		1	7.99	71915	71768.96	7/1/2004	6/1/2034	527.19	360	360	95	8/1/2004	75700	1	110000	0	1	7.99	0	0			0	0	0	0	0	527.19
58059452	1	N		6	8.25	46500	46380.16	6/1/2004	5/1/2034	349.34	360	360	84.55	7/1/2004	55000	1	1200000	0	1	8.25	0	0			0	0	0	0	0	349.34
58059551	1	O		6	4.95	276250	274901.65	6/1/2004	5/1/2034	1474.54	360	360	89.11	7/1/2004	310000	1	1200000	0	1	4.95	8	4.5	5/1/2007	6/1/2007	6	6	1	10.95	4.95	1474.54

57973398	1	O	6	8.3	55000	54636.44	6/1/2004	5/1/2024	470.37	240	240	62.09	8/1/2004	67000	1	1110000	0	1	8.3	0	0				0	0	0	0	0	470.37
57973471	1	O	6	6.95	135000	134682.79	7/1/2004	6/1/2034	893.63	360	360	73.37	7/1/2004	184000	1	100000	0	1	6.95	0	0				0	0	0	0	0	893.63
57973695	7	O	6	7.625	92000	91866.38	8/1/2004	7/1/2034	651.18	360	360	80	7/1/2004	115000	1	0	0	1	7.625	8	6	7/1/2007	8/1/2007		6	6	1	13.625	7.625	651.18
57974297	2	O	1	8.75	196700	196242.05	6/1/2004	5/1/2034	1547.44	360	360	100	7/1/2004	196700	1	1200000	0	2	8.75	8	6	5/1/2006	6/1/2006		6	6	1	14.75	8.75	1547.44
57974974	1	N	6	7.8	124200	123849.49	8/1/2004	5/1/2034	894.08	360	360	90	8/1/2004	138000	1	1210000	0	1	7.8	8	6	5/1/2006	6/1/2006		6	6	1	13.8	7.8	894.08
57975013	1	O	6	7.4	101250	100940.5	8/1/2004	5/1/2034	701.04	360	360	75	8/1/2004	135000	1	1110000	0	1	7.4	8	6	5/1/2007	6/1/2007		6	6	1	13.4	7.4	701.04
57978151	2	N	6	7.45	441000	440336.78	8/1/2004	7/1/2034	3068.46	360	360	90	7/1/2004	490000	1	0	0	2	7.45	8	6	7/1/2007	8/1/2007		6	6	1	13.45	7.45	3068.46
57976417	7	O	6	7.5	116200	115939.66	7/1/2004	6/1/2034	812.49	360	360	74.97	7/1/2004	155000	1	100000	0	1	7.5	8	6	6/1/2006	7/1/2006		6	6	1	13.5	7.5	812.49
57976755	5	O	6	6.4	68000	67810.95	7/1/2004	6/1/2034	425.35	360	360	80	8/1/2004	85000	1	110000	0	1	6.4	0	0				0	0	0	0	0	425.35
57978157	1	O	1	8.85	68850	68772.11	8/1/2004	7/1/2034	548.57	360	360	85	8/1/2004	81000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006		6	6	1	14.85	8.85	548.57
57978538	1	O	6	6.6	500000	498662.77	7/1/2004	6/1/2034	3193.3	360	360	74.63	8/1/2004	670000	1	110000	0	1	6.6	0	0				0	0	0	0	0	3193.3
57978918	1	O	6	8	130000	129738.58	7/1/2004	6/1/2034	953.9	360	360	84.42	8/1/2004	154000	1	110000	0	1	8	0	0				0	0	0	0	0	953.9
57981490	1	O	6	7.55	116000	115655.82	6/1/2004	5/1/2034	815.07	360	360	82.86	8/1/2004	140000	1	1110000	0	1	7.55	0	0				0	0	0	0	0	815.07
57981656	3	O	6	8.35	157250	156658.91	6/1/2004	5/1/2034	978.47	360	360	65	7/1/2004	185000	1	1200000	0	1	8.35	0	0				0	0	0	0	0	978.47
57981896	1	O	6	6.1	290000	289140.01	7/1/2004	6/1/2034	1757.39	360	360	81.69	7/1/2004	355000	1	200000	0	1	6.1	0	0				0	0	0	0	0	1757.39
57982233	1	O	6	7.4	189000	188488.56	7/1/2004	6/1/2034	1308.6	360	360	90	7/1/2004	210000	1	400000	0	1	7.4	8	6	6/1/2006	7/1/2006		6	6	1	13.4	7.4	1308.6
57983553	7	N	6	7.2	92800	92579.32	7/1/2004	6/1/2034	629.92	360	360	80	9/1/2004	116000	1	111000	0	1	7.2	8	6	6/1/2006	7/1/2006		6	6	1	13.2	7.2	629.92
57983637	1	O	6	5.85	382500	380921.14	8/1/2004	5/1/2034	2256.53	360	360	85	7/1/2004	450000	1	1100000	0	1	5.85	0	0				0	0	0	0	0	2256.53
57983819	1	O	6	9.05	104500	104329.23	7/1/2004	6/1/2034	844.6	360	360	95	8/1/2004	110000	1	110000	0	1	9.05	0	0				0	0	0	0	0	844.6
57984650	1	O	6	6.3	165750	165122.03	6/1/2004	5/1/2034	1025.95	360	360	89.98	7/1/2004	185000	1	1200000	0	1	6.3	0	0				0	0	0	0	0	1025.95
57984718	1	O	5	6.15	62500	62317.69	7/1/2004	6/1/2034	380.77	360	360	65.79	9/1/2004	95000	1	111000	0	1	6.15	0	0				0	0	0	0	0	380.77
57986036	1	O	1	8.95	89250	89050.74	8/1/2004	5/1/2034	714.92	360	360	85	8/1/2004	105000	1	1110000	0	1	8.95	0	0				0	0	0	0	0	714.92
57986051	1	O	6	5.8	112000	111650.8	7/1/2004	6/1/2034	657.17	360	360	67.88	7/1/2004	165000	1	100000	0	1	5.8	8	6	6/1/2006	7/1/2006		6	6	1	11.8	5.8	657.17
57986814	1	O	6	9.5	50000	49618.13	7/1/2004	6/1/2019	522.12	180	180	74.63	8/1/2004	67000	1	110000	0	1	9.5	0	0				0	0	0	0	0	522.12
57986697	1	O	6	7.85	61200	61115.04	8/1/2004	7/1/2034	442.69	360	360	85	7/1/2004	72000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006		6	6	1	13.85	7.85	442.69
57986937	1	O	1	8.1	233050	232742.5	8/1/2004	7/1/2034	1726.32	360	360	95	7/1/2004	245316	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006		6	6	1	14.1	8.1	1726.32
57987778	1	N	6	7	78750	78489.51	8/1/2004	5/1/2034	523.93	360	360	75	7/1/2004	105000	1	4400000	0	1	7	0	0				0	0	0	0	0	523.93
57988750	1	O	6	7.9	97750	97479.59	6/1/2004	5/1/2034	710.46	360	360	85	7/1/2004	115000	1	1300000	0	1	7.9	8	6	5/1/2006	6/1/2006		6	6	1	13.9	7.9	710.46
57988818	7	O	6	8.9	82450	82311.01	7/1/2004	6/1/2034	657.49	360	360	85	7/1/2004	97000	1	900000	0	1	8.9	0	0				0	0	0	0	0	657.49
57988990	2	O	1	6.99	286200	285728.51	8/1/2004	7/1/2034	1902.18	360	360	90	8/1/2004	318000	1	10000	0	2	6.99	8	6	7/1/2006	8/1/2006		6	6	1	12.99	6.99	1902.18
57990590	3	O	6	6.7	121550	121231.16	7/1/2004	6/1/2034	784.34	360	360	65	8/1/2004	143000	1	110000	0	1	6.7	0	0				0	0	0	0	0	784.34
57991416	7	O	6	8.8	62000	61893.31	7/1/2004	6/1/2034	489.97	360	360	72.94	7/1/2004	85000	1	200000	0	1	8.8	0	0				0	0	0	0	0	489.97
57992513	2	O	6	7.4	153000	152650.3	7/1/2004	6/1/2034	1059.35	360	360	85	7/1/2004	180000	1	100000	0	2	7.4	8	6	6/1/2006	7/1/2006		6	6	1	13.4	7.4	1059.35
57992752	1	O	6	8.85	62050	61944.31	7/1/2004	6/1/2034	492.59	360	360	85	7/1/2004	73000	1	100000	0	1	8.85	0	0				0	0	0	0	0	492.59
57993018	1	O	6	8.45	243165	242726.45	7/1/2004	6/1/2034	1861.28	360	360	65.73	7/1/2004	370000	1	200000	0	1	8.45	0	0				0	0	0	0	0	1861.28
57995573	1	O	6	5.75	112000	111647.49	7/1/2004	6/1/2034	653.61	360	360	62.57	8/1/2004	179000	1	110000	0	1	5.75	8	6	6/1/2006	7/1/2006		6	6	1	11.75	5.75	653.61
57995599	7	O	1	7.7	128000	127724.47	7/1/2004	6/1/2034	912.59	360	360	80	7/1/2004	160000	1	200000	0	1	7.7	8	6	6/1/2007	7/1/2007		6	6	1	13.7	7.7	912.59
57995938	1	N	1	8.35	166500	166291.22	8/1/2004	7/1/2034	1262.59	360	360	90	7/1/2004	185000	1	0	0	1	8.35	8	6.5	7/1/2007	8/1/2007		6	6	1	14.35	8.35	1262.59
57996753	1	O	6	8.9	161500	161319.18	8/1/2004	7/1/2034	1287.87	360	360	87.3	7/1/2004	185000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007		6	6	1	14.9	8.9	1287.87
57997454	2	N	6	8.1	357000	356051.58	6/1/2004	5/1/2034	2644.47	360	360	85	7/1/2004	420000	1	1200000	0	2	8.1	8	6	5/1/2006	6/1/2006		6	6	1	14.1	8.1	2644.47
57997470	1	O	6	8.075	80750	80533.54	6/1/2004	5/1/2034	596.75	360	360	85	7/1/2004	95000	1	2200000	0	1	8.075	0	0				0	0	0	0	0	596.75
57997892	7	O	5	7.95	54375	54094.46	7/1/2004	6/1/2024	453.13	240	240	75	9/1/2004	72500	1	111000	0	1	7.95	0	0				0	0	0	0	0	453.13
57998395	5	O	8	6.75	58000	57435.64	7/1/2004	6/1/2019	513.25	180	180	59.18	8/1/2004	98000	1	110000	0	1	6.75	0	0				0	0	0	0	0	513.25
57999070	7	O	6	6.3	114000	113876.92	7/1/2004	6/1/2034	705.63	360	360	83.21	8/1/2004	137000	1	110000	0	1	6.3	8	6	6/1/2007	7/1/2007		6	6	1	12.3	6.3	705.63
57999617	1	O	6	9.35	448875	448186.03	7/1/2004	6/1/2034	3725.38	360	360	75	7/1/2004	598500	1	100000	0	1	9.35	8	4.5	6/1/2006	7/1/2006		6	6	1	15.35	9.35	3725.38
57999997	1	O	6	7.55	125000	124815.72	8/1/2004	7/1/2034	878.31	360	360	79.62	8/1/2004	157000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006		6	6	1	13.55	7.55	878.31
58000050	1	O	6	8.8	236000	235593.89	7/1/2004	6/1/2034	1865.05	360	360	88.06	8/1/2004	268000	1	110000	0	1	8.8	8	6	6/1/2006	7/1/2006		6	6	1	14.8	8.8	1865.05
58000878	6	O	6	5.99	251000	249991.07	6/1/2004	5/1/2034	1503.26	360	360	72.75	7/1/2004	345000	1	1300000	0	1	5.99	0	0				0	0	0	0	0	1503.26
58000951	1	O	6	6.6	500000	498454.68	7/1/2004	6/1/2034	3193.3	360	360	83.19	8/1/2004	601000	1	110000	0	1	6.6	0	0				0	0	0	0	0	3193.3
58001173	7	O	1	6.7	82450	82308.22	8/1/2004	7/1/2034	532.04	360	360	85	8/1/2004	97000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006		6	6	1	12.7	6.7	532.04
58002130	1	O	6	7.5	70550	70337.16	6/1/2004	5/1/2034	493.3	360	360	85	7/1/2004	83000	1	2200000	0	1	7.5	0	0				0	0	0	0	0	493.3
58002635	1	O	6	7.75	290000	289082.86	6/1/2004	5/1/2034	2077.6	360	360	77.33	7/1/2004	375000	1	2100000	0	1	7.75	0	0				0	0	0	0	0	2077.6
58002874	7	O	8	5.55	110500	110138.88	7/1/2004	6/1/2034	630.88	360	360	85	8/1/2004	130000	1	110000	0	1	5.55	8	6	6/1/2006	7/1/2006		6	6	1	11.55	5.55	630.88
58003393	1	O	6	8.2	142200	141923.29	7/1/2004	6/1/2034	1063.31	360	360	90	7/1/2004	158000	1	100000	0	1	8.2	8	6	6/1/2006	7/1/2006		6	6	1	14.2	8.2	1063.31
58005752	5	O	6	7.35	94000	93783.01	7/1/2004	6/1/2034	647.64	360	360	87.85	8/1/2004	107000	1	110000	0	1	7.35	0	0				0	0	0	0	0	647.64
58005992	1	O	6	6.6	286400	285633.15	7/1/2004	6/1/2034	1829.12	360	360	80	7/1/2004	358000	1	100000	0	1	6.6	8	6	6/1/2006	7/1/2006		6	6	1	12.6	6.6	1829.12
58006156	7	O	8	7.8	73500	73344.92	7/1/2004	6/1/2034	529.11	360	360	58.8	7/1/2004	125000	1	200000	0	1	7.8	0	0				0	0	0	0	0	529.11
58007030	7	O	6	5.55	353500	351956.12	8/1/2004	5/1/2034	2018.24	360	360	79.98	7/1/2004	442000	1	2200000	0	1	5.55	0	0				0	0	0	0	0	2018.24
58007071	2	O	6	6.65	400000	399648.81	9/1/2004	8/1/2034	2567.86	360	360	74.07	8/1/2004	540000	1	0	0	4	6.65	0	0				0	0	0	0	0	2567.86
58007196	1	O	1	8.8	40500	40427.36	7/1/2004	6/1/2034	314.29	360	360	90	7/1/2004	65000	1	100000	0	1	8.8	0	0				0	0	0	0	0	314.29
58007659	1	O	1	8.45	61200	61048.5	8/1/2004	5/1/2034	468.41	360	360	90	8/1/2004	68000	1	1110000	0	1	8.45	0	0				0	0	0	0	0	468.41
58008699	7	O	6	6.45	101000	100815.1	8/1/2004	7/1/2034	635.08	360	360	76.52	8/1/2004	132000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006		6	6	1	12.45	6.45	635.08
58011032	1	O	6	6.5	412500	411374.47	7/1/2004	6/1/2034	2607.29	360	360	82.5	7/1/2004	500000	1	100000	0	1	6.5	0	0				0	0	0	0	0	2607.29
58011370	1	O	6	7.85	98100	97587.62	7/1/2004	6/1/2024	811.42	240	240	90	7/1/2004	109000	1	100000	0	1	7.85	8	6	6/1/2007	7/1/2007		6	6	1	13.85	7.85	811.42
58012915	1	O	1	8.6	157378	157000.36	8/1/2004	5/1/2034	1221.28	360	360	90	7/1/2004	174965	1	1200000	0	1	8.6	8	6	5/1/2006	6/1/2006		6	6	1	14.6	8.6	1221.28
58013038	1	O	6	4.9	307000	305487.74	8/1/2004	5/1/2034	1629.34	360	360	79.12	7/1/2004	388000	1	1100000	0	1	4.9	8	6	5/1/2007	6/1/2007		6	6	1	10.9	4.9	1629.34
58014038	1	O	6	6.9	173000	172583.81	7/1/2004	6/1/2034	1139.38	360	360	68.54	8/1/2004	260000	1	110000	0	1	6.9	8	6	6/1/2006	7/1/2006		6	6	1	12.9	6.9	1139.38
58014135	1	O	6	8.9	180000	178549.32	7/1/2004	8/1/2019	1814.99	180	180	75	7/1/2004	240000	1	200000	0	1	8.9	0	0				0	0	0	0	0	1814.99
58014192	1	O	1	8.45	95000	94764.93	8/1/2004	5/1/2034	727.11	360	360	100	8/1/2004	95000	1	1110000	0	1	8.45	8	6	5/1/2008	6/1/2008		6	6	1	14.45	8.45	727.11
58014317	5	O	1	6.85	311250	310722.94	8/1/2004	7/1/2034	2039.5	360	360	75	8/1/2004	415000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007		6	6	1	12.85	6.85	2039.5
58014390	1	O	6	7.4	97750	97451.18	8/1/2004	5/1/2034	676.81	360	360	85	7/1/2004	115000	1	1100000	0	1	7.4	0	0				0	0	0	0	0	676.81
58015199	1	O	6	7.45	115900	115637.73	7/1/2004	6/1/2034	806.43	360	360	95	7/1/2004	122000	1	100000	0	1	7.45	8	6	6/1/2006	7/1/2006		6	6	1	13.45	7.45	806.43
58015579	1	O	1	7.8	181900	181516.22	7/1/2004	6/1/2034	1309.45	360	360	85	7/1/2004	214000	1	200000	0	1	7.8	8	6	6/1/2007	7/1/2007		6	6	1	13.8	7.8	1309.45
58015611	7	O	6	7.7	80750	80507.42	6/1/2004	5/1/2034	575.72	360	360	85	8/1/2004	95000	1	1110000	0	1	7.7	8	6	5/1/2007	6/1/2007		6	6	1	13.7	7.7	575.72
58015793	1	O	6	8.15	198000	197479.24	6/1/2004	5/1/2034	1473.62	360	360	90	7/1/2004	220000	1	2200000	0	1	8.15	8	6	5/1/2006	6/1/2006		6	6	1	14.15	8.15	1473.62
58017658	1	O	1	8.35	96475	96292.92	7/1/2004	6/1/2034	731.58	360	360	85	7/1/2004	113500	1	100000	0	1	8.35	8	6	6/1/2007	7/1/2007		6	6	1	14.35	8.35	731.58
58018896	1	O	6	6.85	89600	89371.75	7/1/2004	6/1/2034	587.12	360	360	80	7/1/2004	112000	1	100000	0	1	6.85	0	0				0	0	0	0	0	587.12

57931230	1	O		6	9.05	108000	107823.51	7/1/2004	6/1/2034	872.89	360	360	90	7/1/2004	120000	1	100000	0	1	9.05	8	6	6/1/2006	7/1/2006	6	6	1	15.05	9.05	872.89
57931634	1	O		6	7.55	182000	181731.7	8/1/2004	7/1/2034	1278.81	360	360	87.08	8/1/2004	209000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1278.81
57931958	2	N		6	9.2	262500	262084.27	7/1/2004	6/1/2034	2150.02	360	360	75	8/1/2004	350000	1	110000	0	2	9.2	8	6	6/1/2006	7/1/2006	6	6	1	15.2	9.2	2150.02
57931990	2	O		6	8.55	498750	497846.42	7/1/2004	6/1/2034	3852.65	360	360	95	7/1/2004	525000	1	200000	0	2	8.55	0	0			0	0	0	0	0	3852.65
57932238	1	O		6	6.925	63000	62788.51	6/1/2004	5/1/2034	415.98	360	360	74.12	7/1/2004	85000	1	1200000	0	1	6.925	8	6	5/1/2006	6/1/2006	6	6	1	12.925	6.925	415.98
57932956	1	O		6	5.9	149000	148390.74	6/1/2004	5/1/2034	883.78	360	360	70.95	7/1/2004	210000	1	1200000	0	1	5.9	8	6	5/1/2006	6/1/2006	6	6	1	11.9	5.9	883.78
57934754	2	N		6	8.1	51000	50898.7	7/1/2004	6/1/2034	377.79	360	360	72.03	7/1/2004	70800	1	200000	0	2	8.1	0	0			0	0	0	0	0	377.79
57934952	1	O		8	7.9	164700	164244.42	6/1/2004	5/1/2034	1197.05	360	360	90	7/1/2004	183000	1	1200000	0	1	7.9	8	6	5/1/2006	6/1/2006	6	6	1	13.9	7.9	1197.05
57935710	5	O		6	9.5	78900	78742.89	6/1/2004	5/1/2034	663.44	360	360	74.43	7/1/2004	106000	1	2400000	0	1	9.5	8	6	5/1/2006	6/1/2006	6	6	1	15.5	9.5	663.44
57935850	7	O		6	8.1	40000	39797.43	7/1/2004	6/1/2024	337.07	240	240	66.67	8/1/2004	60000	1	110000	0	1	8.1	0	0			0	0	0	0	0	337.07
57935934	1	O		8	7.95	243000	242334.58	6/1/2004	5/1/2034	1774.59	360	360	75	7/1/2004	324000	1	1900000	0	1	7.95	0	0			0	0	0	0	0	1774.59
57936692	1	O		6	8.3	159375	158771.18	6/1/2004	5/1/2034	988.49	360	360	75	8/1/2004	212500	1	1110000	0	1	8.3	8	6	5/1/2006	6/1/2006	6	6	1	12.3	6.3	986.49
57937874	1	O		6	7.55	50000	49851.62	6/1/2004	5/1/2034	351.33	360	360	67.57	8/1/2004	74000	1	4110000	0	1	7.55	8	6	5/1/2007	6/1/2007	6	6	1	13.55	7.55	351.33
57938557	1	N		6	8.9	41250	41146.85	6/1/2004	5/1/2034	328.95	360	360	75	8/1/2004	55000	1	1110000	0	1	8.9	0	0			0	0	0	0	0	328.95
57938797	2	O		6	6.75	218000	215879.54	7/1/2004	6/1/2019	1929.11	180	180	60.56	7/1/2004	360000	1	200000	0	2	6.75	0	0			0	0	0	0	0	1929.11
57940272	3	O		6	8.6	139650	139398.28	7/1/2004	6/1/2034	1083.71	360	360	95	7/1/2004	147000	1	100000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	1083.71
57940314	1	O		6	6.95	127400	127081.75	7/1/2004	6/1/2034	843.33	360	360	81.67	7/1/2004	156000	1	100000	0	1	6.95	0	0			0	0	0	0	0	843.33
57941130	1	N		8	8.7	135000	134645.89	7/1/2004	6/1/2034	871.13	360	360	90	7/1/2004	150000	1	200000	0	1	8.7	0	0			0	0	0	0	0	871.13
57941171	1	O		1	8.45	137975	137633.59	6/1/2004	5/1/2034	1056.03	360	360	100	7/1/2004	137975	1	1100000	0	1	8.45	8	6	5/1/2006	6/1/2006	6	6	1	14.45	8.45	1056.03
57941312	1	O		6	5.8	444800	442946.56	6/1/2004	5/1/2034	2609.88	360	360	83.14	7/1/2004	535000	1	1200000	0	1	5.8	8	6	5/1/2006	6/1/2006	6	6	1	11.8	5.8	2609.88
57942435	5	O		6	6.125	192000	191233.56	6/1/2004	5/1/2034	1166.62	360	360	71.38	7/1/2004	269000	1	2200000	0	1	6.125	8	6	5/1/2006	6/1/2006	6	6	1	12.125	6.125	1166.62
57943698	2	O		6	6.75	500000	498499.54	7/1/2004	6/1/2034	3243	360	360	81.97	8/1/2004	610000	1	110000	0	3	6.75	0	0			0	0	0	0	0	3243
57944977	1	O		8	8.99	59500	59328.05	6/1/2004	5/1/2034	478.33	360	360	79.33	8/1/2004	75000	1	1110000	0	1	8.99	0	0			0	0	0	0	0	478.33
57945750	1	O		1	8.99	69500	69323.51	8/1/2004	7/1/2034	559.52	360	360	80	8/1/2004	87000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	559.52
57946014	3	O		6	8.2	93500	93318.04	7/1/2004	6/1/2034	699.16	360	360	83.48	7/1/2004	112000	1	100000	0	1	8.2	0	0			0	0	0	0	0	699.16
57946291	1	O		8	9.1	58400	58273.8	6/1/2004	5/1/2034	474.11	360	360	80	8/1/2004	73000	1	2110000	0	1	9.1	0	0			0	0	0	0	0	474.11
57946655	1	O		6	7.8	52500	52351.8	6/1/2004	5/1/2034	377.94	360	360	70	7/1/2004	75000	1	5200000	1	1	7.8	8	6	5/1/2006	6/1/2006	6	6	1	13.8	7.8	377.94
57949018	1	O		6	7.35	212800	210171.21	6/1/2004	5/1/2019	1954.59	180	180	70	8/1/2004	304000	1	1110000	0	1	7.35	0	0			0	0	0	0	0	1954.59
57949117	1	O		1	7.85	80655	80533.69	8/1/2004	7/1/2034	583.41	360	360	95	8/1/2004	84900	1	10000	0	1	7.85	8	4.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	583.41
57949539	2	O		6	6.95	160800	160262.88	6/1/2004	5/1/2034	1064.42	360	360	80	7/1/2004	201000	1	2200000	0	2	6.95	0	0			0	0	0	0	0	1064.42
57950354	1	O		6	7.2	145000	144655.19	7/1/2004	6/1/2034	984.25	360	360	69.05	7/1/2004	210000	1	100000	0	1	7.2	8	6	6/1/2006	7/1/2006	6	6	1	13.2	7.2	984.25
57950453	1	O		1	7.65	223000	222351.45	6/1/2004	5/1/2034	1582.22	360	360	100	8/1/2004	223000	1	1110000	0	1	7.65	8	6	5/1/2006	6/1/2006	6	6	1	13.65	7.65	1582.22
57951659	1	O		1	6.85	104000	103735.09	7/1/2004	6/1/2034	681.47	360	360	70.03	8/1/2004	148500	1	110000	0	1	6.85	8	4.5	8/1/2006	7/1/2006	6	6	1	12.85	6.85	681.47
57952814	7	O		6	8.8	88000	87842.18	7/1/2004	6/1/2034	682.9	360	360	80	7/1/2004	110000	1	400000	0	1	8.8	8	6	8/1/2006	7/1/2006	6	6	1	14.8	8.8	682.9
57953192	2	O		1	7.7	176000	175748.24	8/1/2004	7/1/2034	1254.81	360	360	80	8/1/2004	220000	1	10000	0	2	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1254.81
57953473	1	O		6	7.25	187000	186559.71	7/1/2004	6/1/2034	1275.67	360	360	85	7/1/2004	220000	1	100000	0	1	7.25	0	0			0	0	0	0	0	1275.67
57953895	1	O		6	9.75	180000	179746.01	7/1/2004	6/1/2034	1546.48	360	360	90	7/1/2004	200000	1	200000	0	1	9.75	8	6	6/1/2007	7/1/2007	6	6	1	15.75	9.75	1546.48
57954059	1	O		6	5.8	214000	213108.25	6/1/2004	5/1/2034	1255.66	360	360	69.03	7/1/2004	310000	1	2200000	0	1	5.8	0	0			0	0	0	0	0	1255.66
57956195	7	O		6	7.65	60000	59913.3	8/1/2004	7/1/2034	425.71	360	360	75	7/1/2004	80000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	425.71
57956294	1	O		8	8.2	85000	84778.27	6/1/2004	5/1/2034	635.6	360	360	77.27	7/1/2004	110000	1	2400000	0	1	8.2	0	0			0	0	0	0	0	635.6
57956617	1	O		6	8.3	247500	246766.57	7/1/2004	6/1/2034	1868.1	360	360	90	8/1/2004	275000	1	110000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	1868.1
57957094	1	O		6	8.725	63200	63128.63	8/1/2004	7/1/2034	496.07	360	360	80	7/1/2004	79000	1	0	0	1	8.725	8	6	7/1/2007	8/1/2007	6	6	1	14.725	8.725	496.07
57958712	1	O		5	6.6	50001	49342.34	6/1/2004	5/1/2019	438.32	180	180	75.76	8/1/2004	66000	1	1110000	0	1	6.6	0	0			0	0	0	0	0	438.32
57958795	1	O		6	6.95	229600	229026.48	7/1/2004	6/1/2034	1519.84	360	360	80	8/1/2004	287000	1	1100000	0	1	6.95	0	0			0	0	0	0	0	1519.84
57959090	1	O		6	8.9	51000	50914.02	7/1/2004	6/1/2034	406.7	360	360	85	8/1/2004	60000	1	110000	0	1	8.9	8	6	6/1/2006	7/1/2006	6	6	1	14.9	8.9	406.7
57959215	5	O		1	6.5	498150	496141.95	6/1/2004	5/1/2034	3148.65	360	360	87.39	7/1/2004	570000	1	3400000	0	1	6.5	8	6	5/1/2007	6/1/2007	6	6	1	12.5	6.5	3148.65
57959652	1	O		1	5.7	204000	201078.82	6/1/2004	5/1/2019	1688.58	180	180	80	7/1/2004	255000	1	2200000	0	1	5.7	0	0			0	0	0	0	0	1688.58
57959991	1	O		6	7.95	204000	203582.41	7/1/2004	6/1/2034	1489.78	360	360	85	7/1/2004	240000	1	200000	0	1	7.95	8	6	6/1/2007	7/1/2007	6	6	1	13.95	7.95	1489.78
57960577	3	O		6	6.8	327000	326440.82	8/1/2004	7/1/2034	2131.8	360	360	84.94	8/1/2004	385000	1	10000	0	1	6.8	0	0			0	0	0	0	0	2131.8
57960858	1	O		6	11.75	96000	95912.02	7/1/2004	6/1/2034	969.04	360	360	60	7/1/2004	160000	1	400000	0	1	11.75	8	6	6/1/2008	7/1/2006	6	6	1	17.75	11.75	969.04
57960890	1	O		8	7.85	50000	49895.56	7/1/2004	6/1/2034	361.67	360	360	72.46	8/1/2004	69000	1	110000	0	1	7.85	0	0			0	0	0	0	0	361.67
57961252	1	O		6	6.4	248000	247078.29	6/1/2004	5/1/2034	1551.26	360	360	64.92	7/1/2004	382000	1	1200000	0	1	6.4	8	6	5/1/2006	6/1/2006	6	6	1	12.4	6.4	1551.26
57961575	1		2	6	6.35	120000	119683.15	7/1/2004	6/1/2034	746.69	360	360	82.76	7/1/2004	145000	1	200000	0	1	6.35	0	0			0	0	0	0	0	746.69
57962193	5	O		6	6.15	160000	159689.67	8/1/2004	7/1/2034	974.77	360	360	80	8/1/2004	200000	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	974.77
57962375	1	O		6	5.2	121000	120719.2	8/1/2004	7/1/2034	664.43	360	360	60.5	8/1/2004	200000	1	10000	0	1	5.2	0	0			0	0	0	0	0	664.43
57962915	1	O		6	6.99	265000	264121.75	6/1/2004	5/1/2034	1761.28	360	360	84.94	7/1/2004	312000	1	1200000	0	1	6.99	0	0			0	0	0	0	0	1761.28
57963233	5	O		6	6.75	351500	351197.36	8/1/2004	8/1/2034	2279.83	360	360	95	8/1/2004	370000	1	0	0	1	6.75	0	0			0	0	0	0	0	2279.83
57963472	3	O		8	5.1	235000	233440.19	8/1/2004	7/1/2034	1275.94	360	360	62.67	8/1/2004	375000	1	10000	0	1	5.1	0	0			0	0	0	0	0	1275.94
57964314	3	N		8	6.8	138500	138263.15	8/1/2004	7/1/2034	902.92	360	360	69.8	8/1/2004	199000	1	10000	0	1	6.8	0	0			0	0	0	0	0	902.92
57964736	1	O		6	8.65	318750	317259.26	6/1/2004	5/1/2034	2046.27	360	360	85	7/1/2004	375000	1	2200000	0	1	8.65	8	6	5/1/2006	6/1/2008	6	6	1	12.65	6.65	2046.27
57965352	1	O		8	5.1	171500	170890.57	7/1/2004	6/1/2034	931.16	360	360	42.88	8/1/2004	400000	1	110000	0	1	5.1	0	0			0	0	0	0	0	931.16
57965550	1	O		6	9.99	182700	182537.32	8/1/2004	7/1/2034	1601.98	360	360	70	7/1/2004	261000	1	0	0	1	9.99	8	4.5	7/1/2007	8/1/2007	6	6	1	15.99	9.99	1601.98
57965733	1	O		1	8.5	140400	140145.45	8/1/2004	7/1/2034	887.43	360	360	90	8/1/2004	156000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	887.43
57965774	1	O		8	8.5	76500	76406.98	8/1/2004	7/1/2034	588.22	360	360	90	7/1/2004	85000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	588.22
57966517	5	N		6	5.1	220000	218955.41	6/1/2004	5/1/2034	1194.49	360	360	69.84	7/1/2004	315000	1	2200000	0	1	5.1	0	0			0	0	0	0	0	1194.49
57968715	1	O		8	5.05	180000	165655.4	6/1/2004	5/1/2024	1192.9	240	240	46.27	8/1/2004	389000	1	2110000	0	1	5.05	0	0			0	0	0	0	0	1192.9
57967572	1	N		6	8.5	70000	69871.87	7/1/2004	6/1/2034	538.24	360	360	73.68	7/1/2004	95000	1	100000	0	1	8.5	0	0			0	0	0	0	0	538.24
57968091	7	O		6	6.95	52000	51870.1	7/1/2004	6/1/2034	344.22	360	360	80	8/1/2004	65000	1	110000	0	1	6.95	0	0			0	0	0	0	0	344.22
57968315	2	O		6	8.7	165000	164567.21	7/1/2004	6/1/2034	1064.71	360	360	58.93	8/1/2004	280000	1	110000	0	3	8.7	0	0			0	0	0	0	0	1064.71
57968612	7	O		8	7.15	85000	84785.87	7/1/2004	6/1/2034	574.1	360	360	85	8/1/2004	100000	1	110000	0	1	7.15	0	0			0	0	0	0	0	574.1
57968851	2	O		6	5.95	255000	254227.29	7/1/2004	6/1/2034	1520.67	360	360	85	8/1/2004	300000	1	110000	0	3	5.95	0	0			0	0	0	0	0	1520.67
57969156	1	O		6	8.4	57600	57492.39	7/1/2004	6/1/2034	438.82	360	360	90	8/1/2004	64000	1	110000	0	1	8.4	8	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	438.82
57970832	2	N		6	8.6	147200	146938.04	7/1/2004	6/1/2034	1142.29	360	360	80	7/1/2004	184000	1	200000	0	3	8.6	0	0			0	0	0	0	0	1142.29
57972754	1	O		6	9.2	68700	68554.33	6/1/2004	5/1/2034	562.7	360	360	82.77	7/1/2004	83000	1	1200000	0	1	9.2	0	0			0	0	0	0	0	562.7
57972937	2	O		1	5.7	472500	470998.82	7/1/2004	6/1/2034	2742.4	360	360	90	7/1/2004	530000	1	100000	0	2	5.7	8	6	6/1/2006	7/1/2006	6	6	1	11.7	5.7	2742.4
57973034	2	N		6	7.9	55200	55044.87	6/1/2004	5/1/2034	401.2	360	360	80	8/1/2004	69000	1	1110000	0	2	7.9	8	6	5/1/2006	6/1/2006	6	6	1	13.9	7.9	401.2
57973133	7	O		6	5.8	109600	109258.28	7/1/2004	6/1/2034	643.09	360	360	80	7/1/2004	137000	1	300000	0	1	5.8	8	6	6/1/2006	7/1/2006	6	6	1	11.8	5.8	643.09

57880213	1 O	1	5.8	144800	144348.57	7/1/2004	6/1/2034	849.62	360	360	80	7/1/2004	181000	1	100000	0	1	5.8	8	6	6/1/2006	7/1/2006	6	6	1	11.8	5.8	849.62
57880734	1 O	6	9.1	58500	58373.22	6/1/2004	5/1/2034	474.92	360	360	75	7/1/2004	78000	1	1100000	0	1	9.1	8	6	5/1/2006	6/1/2006	6	6	1	15.1	9.1	474.92
57882599	1 O	6	6.9	174600	174011.06	6/1/2004	5/1/2034	1149.92	360	360	90	7/1/2004	194000	1	2200000	0	1	6.9	8	6	5/1/2006	6/1/2006	6	6	1	12.9	6.9	1149.92
57883456	5 O	6	7.25	180000	179718.31	8/1/2004	7/1/2034	1227.92	360	360	73.47	7/1/2004	245000	1	0	0	1	7.25	0	0			0	0	0	0	0	0	1227.92
57883993	5 O	1	8.8	75525	75388.67	7/1/2004	6/1/2034	596.86	360	360	95	8/1/2004	79500	1	110000	0	1	8.8	8	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	596.86
57885238	1 O	1	5.3	286400	285399.95	7/1/2004	6/1/2034	1590.4	360	360	80	8/1/2004	358000	1	110000	0	1	5.3	0	0			0	0	0	0	0	0	1590.4
57885931	2 N	6	7.6	44800	44650.75	6/1/2004	5/1/2034	316.33	360	360	70	7/1/2004	64000	1	1100000	0	2	7.6	0	0			0	0	0	0	0	0	316.33
57886111	1 N	6	7.7	102400	102105.13	6/1/2004	5/1/2034	730.08	360	360	89.82	7/1/2004	114000	1	2200000	0	1	7.7	0	0			0	0	0	0	0	0	730.08
57886293	1 O	6	7.45	161500	160315.21	6/1/2004	5/1/2024	1296.1	240	240	85	7/1/2004	190000	1	1200000	0	1	7.45	0	0			0	0	0	0	0	0	1296.1
57887614	3 O	1	9.3	220000	219543.25	6/1/2004	5/1/2034	1817.87	360	360	100	7/1/2004	220000	1	1100000	0	1	9.3	8	4.5	5/1/2006	6/1/2006	6	6	1	15.3	9.3	1817.87
57887713	7 N	1	7.65	52000	51648.76	6/1/2004	5/1/2034	368.95	360	360	80	7/1/2004	65000	1	1100000	0	1	7.65	0	0			0	0	0	0	0	0	368.95
57889032	1 O	6	7.25	108000	107830.97	8/1/2004	7/1/2034	736.76	360	360	74.48	7/1/2004	145000	1	0	0	1	7.25	0	0			0	0	0	0	0	0	736.76
57889172	1 O	6	9.4	251750	251367.61	7/1/2004	6/1/2034	2098.51	360	360	95	7/1/2004	265000	1	100000	0	1	9.4	0	0			0	0	0	0	0	0	2098.51
57889354	1 O	1	8.075	72250	72154.18	8/1/2004	7/1/2034	533.93	360	360	85	8/1/2004	85000	1	10000	0	1	8.075	8	6	7/1/2006	8/1/2006	6	6	1	14.075	8.075	533.93
57889398	1 O	6	7.3	93600	93308.15	6/1/2004	5/1/2034	641.7	360	360	90	8/1/2004	104000	1	1110000	0	1	7.3	8	6	5/1/2006	6/1/2006	6	6	1	13.3	7.3	641.7
57890014	1 O	6	4.9	448250	444051.88	6/1/2004	5/1/2034	2368.37	360	360	84.92	7/1/2004	525500	1	1100000	0	1	4.9	8	6.5	5/1/2006	6/1/2006	6	6	1	10.9	4.9	2368.37
57891558	1 O	6	7.1	109000	108165.74	6/1/2004	5/1/2024	851.64	240	240	100	7/1/2004	109000	1	1100000	0	1	7.1	8	6.5	5/1/2006	6/1/2006	6	6	1	13.1	7.1	851.64
57891673	1 O	1	9.35	107000	106774.26	6/1/2004	5/1/2034	888.03	360	360	100	8/1/2004	107000	1	1110000	0	1	9.35	8	6	5/1/2006	6/1/2006	6	6	1	15.35	9.35	888.03
57891830	1 O	8	5.6	66500	66038.43	7/1/2004	6/1/2024	461.21	240	240	57.83	8/1/2004	115000	1	110000	0	1	5.6	0	0			0	0	0	0	0	0	461.21
57892051	7 O	6	5.85	81900	81647.05	7/1/2004	6/1/2034	483.17	360	360	90	7/1/2004	91000	1	100000	0	1	5.85	8	6	6/1/2006	7/1/2006	6	6	1	11.85	5.85	483.17
57892390	7 O	8	7.95	97000	96801.43	7/1/2004	6/1/2034	708.38	360	360	84.35	7/1/2004	115000	1	100000	0	1	7.95	0	0			0	0	0	0	0	0	708.38
57892531	7 O	6	6.85	68000	67826.78	7/1/2004	6/1/2034	445.58	360	360	85	7/1/2004	80000	1	100000	0	1	6.85	0	0			0	0	0	0	0	0	445.58
57892895	1 O	1	5.2	549999	548080.37	7/1/2004	6/1/2034	3020.11	360	360	90	7/1/2004	640000	1	2200000	0	1	5.2	8	6	6/1/2006	7/1/2006	6	6	1	11.2	5.2	3020.11
57893513	1 O	6	6.375	331500	330573.98	7/1/2004	6/1/2034	2068.13	360	360	85	8/1/2004	390000	1	110000	0	1	6.375	0	0			0	0	0	0	0	0	2068.13
57893596	1 O	6	7.95	133000	132313.83	7/1/2004	6/1/2024	1108.34	240	240	73.08	8/1/2004	182000	1	110000	0	1	7.95	0	0			0	0	0	0	0	0	1108.34
57894131	1 O	8	9.95	124500	124274.54	8/1/2004	5/1/2034	1087.98	360	360	75	7/1/2004	166000	1	1200000	0	1	9.95	8	6	5/1/2006	6/1/2006	6	6	1	15.95	9.95	1087.98
57894156	1 O	6	8.65	107950	107790.42	8/1/2004	7/1/2034	841.55	360	360	85	8/1/2004	127000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	841.55
57894453	3 O	1	7.55	171950	171568.56	7/1/2004	6/1/2034	1208.2	360	360	65	7/1/2004	181000	1	100000	0	1	7.55	8	6	6/1/2006	7/1/2006	6	6	1	13.55	7.55	1208.2
57894511	1 O	6	7.8	104500	104205.07	6/1/2004	5/1/2034	752.27	360	360	95	8/1/2004	110000	1	1110000	0	1	7.8	8	6	5/1/2006	6/1/2006	6	6	1	13.8	7.8	752.27
57894594	1 N	8	10.1	52975	52882.04	6/1/2004	5/1/2034	468.82	360	360	65	7/1/2004	81500	1	2400000	0	1	10.1	0	0			0	0	0	0	0	0	468.82
57895054	1 O	8	9.1	148000	147760.66	7/1/2004	6/1/2034	1201.51	360	360	80	7/1/2004	185000	1	100000	0	1	9.1	0	0			0	0	0	0	0	0	1201.51
57895559	3 O	6	8.05	145000	144709.12	7/1/2004	6/1/2034	1069.02	360	360	79.67	7/1/2004	182000	1	100000	0	1	8.05	8	6	6/1/2007	7/1/2007	6	6	1	14.05	8.05	1069.02
57896854	1 N	1	8.1	108000	107857.5	8/1/2004	7/1/2034	800.01	360	360	90	8/1/2004	120000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	800.01
57896870	7 O	6	7.75	75000	74062.12	6/1/2004	5/1/2019	705.96	180	180	75	7/1/2004	100000	1	3100000	0	1	7.75	0	0			0	0	0	0	0	0	705.96
57897290	5 O	1	8.05	104500	104219.56	6/1/2004	5/1/2034	770.43	360	360	95	8/1/2004	110000	1	1110000	0	1	8.05	8	6	5/1/2006	6/1/2006	6	6	1	14.05	8.05	770.43
57897373	3 O	8	5.95	226000	225084.63	8/1/2004	5/1/2034	1347.73	360	360	68.48	7/1/2004	330000	1	2200000	0	1	5.95	8	6	5/1/2007	6/1/2007	6	6	1	11.95	5.95	1347.73
57897498	2 O	6	6.2	196350	195591.69	8/1/2004	5/1/2034	1202.59	360	360	85	7/1/2004	231000	1	2200000	0	2	6.2	0	0			0	0	0	0	0	0	1202.59
57901078	1 O	6	8.575	56000	55535.44	7/1/2004	6/1/2019	553.92	180	180	70.89	8/1/2004	79000	1	310000	0	1	8.575	0	0			0	0	0	0	0	0	553.92
57901670	1 N	3	7.65	136000	135604.48	6/1/2004	5/1/2034	964.94	360	360	79.3	7/1/2004	171500	1	2400000	0	1	7.65	0	0			0	0	0	0	0	0	964.94
57902118	1 O	6	7.9	144000	143702.25	7/1/2004	6/1/2034	1046.6	360	360	80	7/1/2004	180000	1	200000	0	1	7.9	8	6	6/1/2006	7/1/2006	6	6	1	13.9	7.9	1046.6
57903015	7 O	1	8.05	70550	70387.51	8/1/2004	7/1/2034	425.26	360	360	85	10/1/2004	83000	1	11100	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	425.26
57903452	1 O	6	7.35	56250	56206.98	9/1/2004	8/1/2034	387.55	360	360	90	8/1/2004	62500	1	0	0	1	7.35	8	4.5	6/1/2006	9/1/2006	6	6	1	13.35	7.35	387.55
57903916	1 O	6	7.6	182700	182163.33	6/1/2004	5/1/2034	1290	360	360	90	7/1/2004	203000	1	2200000	0	1	7.6	8	4.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	1290
57904898	2 O	6	7.55	260000	259423.27	7/1/2004	6/1/2034	1826.87	360	360	80	7/1/2004	325000	1	1000000	0	2	7.55	0	0			0	0	0	0	0	0	1826.87
57905814	7 O	6	7.3	65450	65297.4	7/1/2004	6/1/2034	448.71	360	360	85	7/1/2004	77000	1	100000	0	1	7.3	0	0			0	0	0	0	0	0	448.71
57906794	7 O	6	7.75	90000	89872.53	8/1/2004	7/1/2034	644.78	360	360	33.9	8/1/2004	265500	1	10000	0	1	7.75	0	0			0	0	0	0	0	0	644.78
57907693	1 O	6	7.85	369000	367969	6/1/2004	5/1/2034	2669.11	360	360	84.83	8/1/2004	435000	1	1110000	0	1	7.85	0	0			0	0	0	0	0	0	2669.11
57908253	1 O	6	6	127500	126988.47	6/1/2004	5/1/2034	764.43	360	360	83.01	8/1/2004	153600	1	1110000	0	1	6	0	0			0	0	0	0	0	0	764.43
57908451	1 O	6	6.4	176000	175510.7	7/1/2004	6/1/2034	1100.9	360	360	74.89	8/1/2004	235000	1	110000	0	1	6.4	0	0			0	0	0	0	0	0	1100.9
57909392	1 N	6	6.25	76500	76201.56	7/1/2004	6/1/2034	471.03	360	360	85	8/1/2004	90000	1	110000	0	1	6.25	8	6	6/1/2006	7/1/2006	6	6	1	12.25	6.25	471.03
57910572	7 O	6	8.6	115000	114724.04	8/1/2004	5/1/2034	892.42	360	360	69.7	8/1/2004	165000	1	1110000	0	1	8.6	0	0			0	0	0	0	0	0	892.42
57911497	1 O	1	7.95	47600	47468.23	6/1/2004	5/1/2034	347.62	360	360	85	7/1/2004	56000	1	1300000	0	1	7.95	8	4.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	347.62
57912511	7 O	1	7.8	74400	74238.96	7/1/2004	6/1/2034	535.59	360	360	80	7/1/2004	93000	1	400000	0	1	7.8	8	6	6/1/2007	7/1/2007	6	6	1	13.8	7.8	535.59
57913519	2 O	1	9.99	111400	111300.8	8/1/2004	7/1/2034	976.8	360	360	100	8/1/2004	114400	1	10000	0	2	9.99	0	0			0	0	0	0	0	0	976.8
57914897	1 O	6	8.55	54000	53869.08	6/1/2004	5/1/2034	417.13	360	360	84.38	7/1/2004	64000	1	2200000	0	1	8.55	8	4.5	5/1/2006	6/1/2006	6	6	1	14.55	8.55	417.13
57915118	2 N	8	8.25	128000	127749.99	7/1/2004	6/1/2034	961.63	360	360	80	8/1/2004	160000	1	110000	0	3	8.25	0	0			0	0	0	0	0	0	961.63
57915274	1 N	1	7.5	70200	69989.83	8/1/2004	5/1/2034	490.85	360	360	90	7/1/2004	78000	1	2200000	0	1	7.5	0	0			0	0	0	0	0	0	490.85
57915938	1 O	1	7.45	135840	135428.87	8/1/2004	5/1/2034	945.17	360	360	100	7/1/2004	135840	1	1100000	0	1	7.45	8	6	5/1/2006	6/1/2006	6	6	1	13.45	7.45	945.17
57917817	5 O	8	5.1	259500	258267.83	6/1/2004	5/1/2034	1408.96	360	360	76.78	7/1/2004	338000	1	1100000	0	1	5.1	0	0			0	0	0	0	0	0	1408.96
57918872	1 O	8	5.1	230000	229182.87	7/1/2004	6/1/2034	1248.79	360	360	55.42	7/1/2004	415000	1	100000	0	1	5.1	0	0			0	0	0	0	0	0	1248.79
57918997	1 N	6	8.05	162500	162170.05	7/1/2004	6/1/2034	1198.04	360	360	65	8/1/2004	250000	1	110000	0	1	8.05	8	6	6/1/2006	7/1/2006	6	6	1	14.05	8.05	1198.04
57919110	1 N	1	7.55	57800	57148.87	6/1/2004	5/1/2034	406.13	360	360	85	7/1/2004	68000	1	1300000	0	1	7.55	0	0			0	0	0	0	0	0	406.13
57919433	2 N	6	7.35	70200	70037.97	7/1/2004	6/1/2034	483.66	360	360	90	8/1/2004	78000	1	110000	0	2	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	483.66
57920092	1 N	6	7.8	47700	47549.22	6/1/2004	5/1/2034	343.38	360	360	90	7/1/2004	53000	1	4400000	0	1	7.8	8	4.5	5/1/2006	6/1/2006	6	6	1	13.8	7.8	343.38
57921173	1 O	6	8.875	431250	430519.32	7/1/2004	6/1/2034	3431.22	360	360	75	7/1/2004	575000	1	300000	0	1	8.875	0	0			0	0	0	0	0	0	3431.22
57922577	1 O	6	5.95	404500	403274.28	7/1/2004	6/1/2034	2412.2	360	360	76.32	7/1/2004	530000	1	200000	0	1	5.95	0	0			0	0	0	0	0	0	2412.2
57923054	5 O	6	7.875	120000	119750.6	7/1/2004	6/1/2034	870.09	360	360	80	7/1/2004	150000	1	100000	0	1	7.875	0	0			0	0	0	0	0	0	870.09
57923351	1 O	6	5.7	235000	234002.11	6/1/2004	5/1/2034	1363.95	360	360	68.12	8/1/2004	345000	1	1110000	0	1	5.7	0	0			0	0	0	0	0	0	1363.95
57923419	1 O	1	8.25	77900	77598.21	7/1/2004	6/1/2034	585.24	360	360	95	8/1/2004	90000	1	110000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	585.24
57923997	7 O	6	7	119850	119652.83	8/1/2004	7/1/2034	797.37	360	360	85	8/1/2004	141000	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	797.37
57924490	1 O	6	6.2	64000	63752.8	6/1/2004	5/1/2034	391.99	360	360	73.56	8/1/2004	87000	1	1110000	0	1	6.2	0	0			0	0	0	0	0	0	391.99
57924870	1 O	8	5.85	185000	184236.34	6/1/2004	5/1/2034	1091.4	360	360	66.79	7/1/2004	277000	1	2200000	0	1	5.85	0	0			0	0	0	0	0	0	1091.4
57927857	1 O	6	7.45	60800	60662.4	7/1/2004	6/1/2034	423.05	360	360	80	7/1/2004	76000	1	400000	0	1	7.45	0	0			0	0	0	0	0	0	423.05
57929798	2 O	6	6.85	311600	310808.27	7/1/2004	6/1/2034	2041.79	360	360	95	7/1/2004	328000	1	100000	0	2	6.85	0	0			0	0	0	0	0	0	2041.79
57930414	1 O	6	7.85	121600	121260.24	8/1/2004	5/1/2034	879.58	360	360	80	7/1/2004	152000	1	1100000	0	1	7.85	0	0			0	0	0	0	0	0	879.58
57930539	1 O	6	8.35	128350	127767.22	6/1/2004	5/1/2034	973.29	360	360	85	7/1/2004	151000	1	1100000	0	1	8.35	0	0			0	0	0	0	0	0	973.29
57930838	1 O	8	7.95	58650	58529.92	7/1/2004	6/1/2034	428.32	360	360	85	7/1/2004	69000	1	100000	0	1	7.95	0	0			0	0	0	0	0	0	428.32

57823338	7	O		8	6.95	73250	73067.03	7/1/2004	6/1/2034	484.88	360	360	83.24	8/1/2004	88000	1	110000	0	1	6.95	0	0				0	0	0	0	0	484.88
57823379	1	O		6	8.25	80000	79088.15	6/1/2004	5/1/2019	776.12	180	180	80	7/1/2004	100000	1	1100000	0	1	8.25	0	0				0	0	0	0	0	776.12
57824278	1	O		8	6.85	139200	138845.39	7/1/2004	6/1/2034	912.13	360	360	79.54	7/1/2004	175000	1	200000	0	1	6.85	0	0				0	0	0	0	0	912.13
57826216	5	O		6	6.6	173700	173078.85	6/1/2004	5/1/2034	1109.36	360	360	90	8/1/2004	193000	1	1110000	0	1	6.6	0	0				0	0	0	0	0	1109.36
57826711	7	O		6	7.05	138750	138246.02	6/1/2004	5/1/2034	927.78	360	360	76.66	8/1/2004	181000	1	1110000	0	1	7.05	0	0				0	0	0	0	0	927.78
57826836	1	O		6	6.45	85000	84683.81	6/1/2004	5/1/2034	534.47	360	360	85	7/1/2004	100000	1	1300000	0	1	6.45	0	0				0	0	0	0	0	534.47
57827073	1	O		8	7.9	180200	179827.38	7/1/2004	6/1/2034	1309.71	360	360	85	8/1/2004	212000	1	110000	0	1	7.9	0	0				0	0	0	0	0	1309.71
57827610	1	O		8	8.95	128250	128107.89	8/1/2004	7/1/2034	1027.32	360	360	95	8/1/2004	135000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1027.32
57830234	1	O		6	5.25	450300	448729.69	7/1/2004	6/1/2034	2486.58	360	360	95	8/1/2004	474000	1	110000	0	1	5.25	8	6	6/1/2006	7/1/2006	6	6	1	11.25	5.25	2486.58
57830838	1	O		6	7.25	180000	179576.19	7/1/2004	6/1/2034	1227.92	360	360	83.72	7/1/2004	215000	1	200000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	1227.92
57831299	1	O		6	5.95	180000	179270.82	6/1/2004	5/1/2034	1073.42	360	360	65.45	8/1/2004	275000	1	1110000	0	1	5.95	8	6	5/1/2006	6/1/2006	6	6	1	11.95	5.95	1073.42
57831737	5	O		1	8.85	131575	131426.15	8/1/2004	7/1/2034	1044.52	360	360	95	8/1/2004	138500	1	10000	0	1	8.85	0	0				0	0	0	0	0	1044.52
57831877	1	O		6	7	66000	65799.4	7/1/2004	6/1/2034	439.1	360	360	77.65	8/1/2004	85000	1	110000	0	1	7	0	0				0	0	0	0	0	439.1
57832370	7	O		6	7.2	104000	103213.55	6/1/2004	5/1/2024	818.85	240	240	78.79	8/1/2004	132000	1	1110000	0	1	7.2	0	0				0	0	0	0	0	818.85
57832453	1	O		6	6.4	148500	147909.17	8/1/2004	5/1/2034	928.88	360	360	90	8/1/2004	165000	1	1110000	0	1	6.4	0	0				0	0	0	0	0	928.88
57832636	1	O		1	8.25	315000	313795.08	8/1/2004	5/1/2034	1939.51	360	360	90	7/1/2004	365000	1	2200000	0	1	6.25	8	6	5/1/2006	6/1/2006	6	6	1	12.25	6.25	1939.51
57833790	1	O		6	8.1	103500	103225.02	8/1/2004	5/1/2034	766.68	360	360	90	7/1/2004	115000	1	1200000	0	1	8.1	8	6	5/1/2007	6/1/2007	6	6	1	14.1	8.1	766.68
57834814	5	O		8	8.75	87750	87597.43	7/1/2004	6/1/2034	690.33	360	360	75	8/1/2004	117000	1	110000	0	1	8.75	8	6	6/1/2006	7/1/2006	6	6	1	14.75	8.75	690.33
57835134	7	O		6	7.75	68250	68153.33	8/1/2004	7/1/2034	488.96	360	360	75	8/1/2004	91000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	488.96
57835318	1	O		6	8.45	43500	43392.33	6/1/2004	5/1/2034	332.94	360	360	75	7/1/2004	58000	1	1100000	0	1	8.45	8	6	5/1/2006	6/1/2006	6	6	1	14.45	8.45	332.94
57835597	1	O		6	6.15	190400	189657.6	6/1/2004	5/1/2034	1159.98	360	360	85	7/1/2004	224000	1	2200000	0	1	6.15	8	6	5/1/2006	6/1/2006	6	6	1	12.15	6.15	1159.98
57836090	1	O		6	7.9	84000	83258.3	7/1/2004	6/1/2019	797.91	180	180	80	8/1/2004	105000	1	110000	0	1	7.9	0	0				0	0	0	0	0	797.91
57837353	1	O		6	10.425	129500	129288.03	6/1/2004	5/1/2034	1177.34	360	360	70	8/1/2004	185000	1	1110000	0	1	10.425	8	6	5/1/2006	6/1/2006	6	6	1	16.425	10.425	1177.34
57838252	1	O		6	8.75	53600	53139.9	6/1/2004	5/1/2034	421.68	360	360	70.53	10/1/2004	76000	1	1111100	0	1	8.75	0	0				0	0	0	0	0	421.68
57838931	7	O		6	7.35	108000	107750.71	7/1/2004	6/1/2034	744.09	360	360	80	7/1/2004	135000	1	100000	0	1	7.35	0	0				0	0	0	0	0	744.09
57839458	1	O		6	6.85	105000	104641.33	6/1/2004	5/1/2034	688.03	360	360	77.78	8/1/2004	135000	1	1210000	0	1	6.85	0	0				0	0	0	0	0	688.03
57839615	1	O		6	7.1	147250	147012.62	8/1/2004	7/1/2034	989.57	360	360	95	8/1/2004	155000	1	10000	0	1	7.1	0	0				0	0	0	0	0	989.57
57840514	1	O		8	7.875	144500	144098.27	6/1/2004	5/1/2034	1047.73	360	360	85	7/1/2004	170000	1	1200000	0	1	7.875	0	0				0	0	0	0	0	1047.73
57842759	1	O		8	8.7	85600	85398.75	6/1/2004	5/1/2034	670.37	360	360	80	7/1/2004	107000	1	1500000	1	1	8.7	0	0				0	0	0	0	0	670.37
57842833	1	O		6	7.9	56000	55845.08	8/1/2004	5/1/2034	407.02	360	360	84.85	8/1/2004	66000	1	1110000	0	1	7.9	8	6	5/1/2006	6/1/2006	6	6	1	13.9	7.9	407.02
57842858	2	O		6	7.2	52000	51819.72	6/1/2004	5/1/2034	352.97	360	360	80	7/1/2004	65000	1	2200000	0	2	7.2	8	4.5	5/1/2006	6/1/2006	6	6	1	13.2	7.2	352.97
57842874	2	N		6	6.75	297500	296986.28	8/1/2004	7/1/2034	1929.58	360	360	85	8/1/2004	350000	1	10000	0	2	6.75	0	0				0	0	0	0	0	1929.58
57843559	7	O		6	8.05	74400	74250.74	7/1/2004	6/1/2034	548.52	360	360	80	8/1/2004	93000	1	110000	0	1	8.05	0	0				0	0	0	0	0	548.52
57844334	1	N		1	7.55	490000	488913.09	7/1/2004	6/1/2034	3442.95	360	360	75.38	7/1/2004	650000	1	200000	0	1	7.55	8	4.5	6/1/2006	7/1/2006	6	6	1	13.55	7.55	3442.95
57845372	2	O		1	7.5	66300	66101.33	6/1/2004	5/1/2034	463.58	360	360	85	7/1/2004	80000	1	2200000	0	2	7.5	0	0				0	0	0	0	0	463.58
57845596	1	O		6	6.65	73800	73478.17	7/1/2004	6/1/2034	473.78	360	360	90	7/1/2004	82000	1	100000	0	1	6.65	0	0				0	0	0	0	0	473.78
57845711	1	O		6	8.35	102000	101807.48	7/1/2004	6/1/2034	773.48	360	360	85	7/1/2004	120000	1	200000	0	1	8.35	8	6	6/1/2006	7/1/2006	6	6	1	14.35	8.35	773.48
57846891	1	O		6	9.25	58500	58196.55	8/1/2004	7/1/2019	602.08	180	180	75	7/1/2004	78000	1	0	0	1	9.25	0	0				0	0	0	0	0	602.08
57849218	1	O		1	7.95	77400	77241.57	7/1/2004	6/1/2034	565.24	360	360	90	7/1/2004	86000	1	200000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	565.24
57851792	1	O		6	9.05	69600	69481.16	7/1/2004	6/1/2034	562.53	360	360	80	8/1/2004	87000	1	110000	0	1	9.05	0	0				0	0	0	0	0	562.53
57852295	7	O		6	6.85	71000	70762.83	6/1/2004	5/1/2034	469.99	360	360	74.74	8/1/2004	95000	1	1110000	0	1	6.85	0	0				0	0	0	0	0	469.99
57852451	5	O		6	6.9	448500	447747.94	8/1/2004	7/1/2034	2953.83	360	360	85	8/1/2004	690000	1	10000	0	1	6.9	0	0				0	0	0	0	0	2953.83
57853657	1	O		6	6.4	451000	449748.22	7/1/2004	6/1/2034	2821.04	360	360	82.45	8/1/2004	547000	1	110000	0	1	6.4	0	0				0	0	0	0	0	2821.04
57854119	1		2	1	7.9	91200	91011.41	7/1/2004	6/1/2034	662.85	360	360	95	7/1/2004	96000	1	200000	0	1	7.9	0	0				0	0	0	0	0	662.85
57855272	2	O		8	6.55	365000	364014.3	7/1/2004	6/1/2034	2319.07	360	360	92.41	8/1/2004	395000	1	110000	0	2	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	2319.07
57855553	1	O		6	5.3	69000	68842.81	8/1/2004	7/1/2034	383.17	360	360	71.88	8/1/2004	96000	1	10000	0	1	5.3	8	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	383.17
57855595	1	O		8	7.9	101700	101560.25	8/1/2004	7/1/2034	739.17	360	360	90	8/1/2004	113000	1	10000	0	1	7.9	0	0				0	0	0	0	0	739.17
57856098	1	O		6	8.75	219600	219218.18	7/1/2004	6/1/2034	1727.6	360	360	90	7/1/2004	244000	1	200000	0	1	8.75	8	6	6/1/2006	7/1/2006	6	6	1	14.75	8.75	1727.6
57856932	1	O		6	9.05	49500	48973.16	6/1/2004	5/1/2019	503.54	180	180	75	7/1/2004	66000	1	1100000	0	1	9.05	0	0				0	0	0	0	0	503.54
57857658	1	O		6	9	97750	97588.62	7/1/2004	6/1/2034	786.52	360	360	85	7/1/2004	115000	1	200000	0	1	9	0	0				0	0	0	0	0	786.52
57857914	1	O		6	8.8	171000	170705.74	7/1/2004	6/1/2034	1351.37	360	360	90	7/1/2004	190000	1	200000	0	1	8.8	8	6	6/1/2007	7/1/2007	6	6	1	14.8	8.8	1351.37
57858516	1	O		6	8.3	109900	109619.63	6/1/2004	5/1/2034	829.51	360	360	99.91	7/1/2004	110000	1	1100000	0	1	8.3	0	0				0	0	0	0	0	829.51
57859019	1	O		6	7.8	88000	87751.63	6/1/2004	5/1/2034	633.49	360	360	80	7/1/2004	110000	1	1100000	0	1	7.8	0	0				0	0	0	0	0	633.49
57859894	1	O		6	7.85	76000	75787.63	6/1/2004	5/1/2034	549.74	360	360	80	7/1/2004	95000	1	1200000	0	1	7.85	0	0				0	0	0	0	0	549.74
57860736	1	O		8	8.4	112000	111790.76	7/1/2004	6/1/2034	853.26	360	360	88.89	7/1/2004	126000	1	200000	0	1	8.4	8	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	853.26
57860751	1	O		6	7.35	159000	158458.83	6/1/2004	5/1/2034	1095.47	360	360	63.8	8/1/2004	250000	1	1110000	0	1	7.35	8	6	5/1/2006	6/1/2006	6	6	1	13.35	7.35	1095.47
57861098	3	O		6	9.95	42500	42442.52	7/1/2004	6/1/2034	371.4	360	360	81.73	7/1/2004	52000	1	300000	0	1	9.95	0	0				0	0	0	0	0	371.4
57861775	3	O		1	8.05	68000	67817.48	6/1/2004	5/1/2034	501.34	360	360	85	7/1/2004	80000	1	1200000	0	1	8.05	8	6	5/1/2007	6/1/2007	6	6	1	14.05	8.05	501.34
57864696	2	O		6	8.75	73800	73592.67	7/1/2004	5/1/2034	580.59	360	360	75	7/1/2004	98400	1	3100000	0	2	8.75	0	0				0	0	0	0	0	580.59
57866170	1	O		6	6.55	475000	473284.9	6/1/2004	5/1/2034	3017.96	360	360	95	8/1/2004	500000	1	1110000	0	1	6.55	0	0				0	0	0	0	0	3017.96
57866832	1	N		1	7.05	193500	193184.98	8/1/2004	7/1/2034	1293.87	360	360	90	8/1/2004	215000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1293.87
57866931	1	O		6	5.99	382500	380962.48	6/1/2004	5/1/2034	2290.83	360	360	85	7/1/2004	450000	1	1100000	0	1	5.99	8	6	5/1/2006	6/1/2006	6	6	1	11.99	5.99	2290.83
57866972	1	O		6	7.5	499999	499254.52	8/1/2004	7/1/2034	3496.07	360	360	66.67	8/1/2004	750000	1	10000	0	1	7.5	0	0				0	0	0	0	0	3496.07
57867418	5	O		6	10	229000	228693.54	7/1/2004	6/1/2034	2009.64	360	360	73.87	7/1/2004	310000	1	300000	0	1	10	8	6	6/1/2006	7/1/2006	6	6	1	16	10	2009.64
57868374	1	O		6	7.75	238000	237320.76	6/1/2004	5/1/2034	1705.07	360	360	84.7	7/1/2004	281000	1	4100000	0	1	7.75	8	6	5/1/2006	6/1/2006	6	6	1	13.75	7.75	1705.07
57870172	2	N		8	6.3	524000	523012.57	8/1/2004	7/1/2034	3243.42	360	360	74.86	7/1/2004	700000	1	0	0	2	6.3	8	6	7/1/2007	8/1/2007	6	6	1	12.3	6.3	3243.42
57872392	1	O		1	8.65	80750	80557.46	6/1/2004	5/1/2034	629.51	360	360	85	8/1/2004	95000	1	1110000	0	1	8.65	8	6	5/1/2006	6/1/2006	6	6	1	14.65	8.65	629.51
57873838	5	O		1	8.45	165600	164986.71	8/1/2004	5/1/2034	1267.48	360	360	90	7/1/2004	184000	1	1100000	0	1	8.45	8	6	5/1/2006	6/1/2006	6	6	1	14.45	8.45	1267.48
57874257	1	O		1	9.7	133200	133073.87	8/1/2004	7/1/2034	1139.51	360	360	90	7/1/2004	148000	1	0	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	1139.51
57874570	1	N		1	8.8	219600	219338.41	8/1/2004	7/1/2034	1704.13	360	360	90	8/1/2004	244000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	1704.13
57875395	1	O		6	5.5	508992	506385.9	7/1/2004	6/1/2034	2890.01	360	360	87.76	8/1/2004	580000	1	110000	0	1	5.5	0	0				0	0	0	0	0	2890.01
57876294	1	O		6	6.65	263500	262802.1	7/1/2004	6/1/2034	1691.58	360	360	85	8/1/2004	310000	1	110000	0	1	6.65	0	0				0	0	0	0	0	1691.58
57877110	2	O		8	6.925	340000	338889.24	6/1/2004	5/1/2034	2244.93	360	360	68	7/1/2004	500000	1	1100000	0	4	6.925	0	0				0	0	0	0	0	2244.93
57877698	1	O		6	5.6	90000	89686.33	7/1/2004	6/1/2034	516.68	360	360	73.47	8/1/2004	122500	1	110000	0	1	5.6	0	0				0	0	0	0	0	516.68
57877755	1	O		8	6.7	172500	170246.92	6/1/2004	5/1/2019	1521.7	180	180	75.99	7/1/2004	227000	1	3200000	0	1	6.7	0	0				0	0	0	0	0	1521.7
57879371	7	O		6	8.05	76500	76258.63	7/1/2004	6/1/2034	564	360	360	85	7/1/2004	90000	1	100000	0	1	8.05	0	0				0	0	0	0	0	564
57879918	1	O		6	6.875	142500	142138.77	7/1/2004	6/1/2034	936.13	360	360	95	7/1/2004	150000	1	200000	0	1	6.875	8	6	6/1/2006	7/1/2006	6	6	1	12.875	6.875	936.13

57776692	2	O	8	6.95	248000	247171.61	6/1/2004	5/1/2034	1641.64	360	360	80	8/1/2004	310000	1	2110000	0	3	6.95	8	6	5/1/2006	6/1/2006	6	6	1	12.95	6.95	1641.64
57777054	2	O	6	8.15	136000	135642.33	6/1/2004	5/1/2034	1012.18	360	360	85	7/1/2004	160000	1	2100000	0	4	8.15	0	0			0	0	0	0	0	1012.18
57777178	1	O	6	7.5	60000	59865.57	7/1/2004	6/1/2034	419.53	360	360	80	7/1/2004	75000	1	100000	0	1	7.5	0	0			0	0	0	0	0	419.53
57778433	1	O	6	9.65	63700	63577.03	6/1/2004	5/1/2034	542.61	360	360	70	8/1/2004	91000	1	1210000	0	1	9.65	0	0			0	0	0	0	0	542.61
57778599	1	O	6	6.6	110500	110104.87	6/1/2004	5/1/2034	705.72	360	360	85	8/1/2004	130000	1	1110000	0	1	6.6	0	0			0	0	0	0	0	705.72
57778771	3	O	6	9.45	69750	69609.64	6/1/2004	5/1/2034	583.96	360	360	75	7/1/2004	93000	1	1200000	0	1	9.45	8	6	5/1/2006	6/1/2006	6	6	1	15.45	9.45	583.96
57779191	1	O	6	7.5	50000	49839.32	6/1/2004	5/1/2034	349.61	360	360	72.46	8/1/2004	69000	1	2110000	0	1	7.5	0	0			0	0	0	0	0	349.61
57779779	1	O	6	7.5	57375	57203.05	6/1/2004	5/1/2034	401.18	360	360	85	8/1/2004	67500	1	1110000	0	1	7.5	0	0			0	0	0	0	0	401.18
57780298	1	O	6	11.15	92000	91871.19	6/1/2004	5/1/2034	888.59	360	360	100	7/1/2004	92000	1	1100000	0	1	11.15	8	6	5/1/2006	6/1/2006	6	6	1	17.15	11.15	888.59
57780371	1	O	6	6.5	331500	330261.49	6/1/2004	5/1/2034	2095.31	360	360	85	7/1/2004	390000	1	2200000	0	1	6.5	0	0			0	0	0	0	0	2095.31
57781015	1	O	8	7.95	54200	53825.93	6/1/2004	5/1/2024	451.67	240	240	75.28	7/1/2004	72000	1	1200000	0	1	7.95	0	0			0	0	0	0	0	451.67
57781031	1	O	6	9.25	78400	78235.48	6/1/2004	5/1/2034	644.98	360	360	80	7/1/2004	98000	1	1100000	0	1	9.25	0	0			0	0	0	0	0	644.98
57781270	7	O	6	7.55	42500	42404.32	7/1/2004	6/1/2034	298.63	360	360	81.73	7/1/2004	52000	1	100000	0	1	7.55	0	0			0	0	0	0	0	298.63
57781452	1	N	6	7.35	153000	152648.84	7/1/2004	6/1/2034	1054.13	360	360	90	8/1/2004	170000	1	110000	0	1	7.35	8	6	6/1/2007	7/1/2007	6	6	1	13.35	7.35	1054.13
57782716	1	O	6	6.6	209000	208252.66	6/1/2004	5/1/2034	1334.8	360	360	68.52	7/1/2004	305000	1	1100000	0	1	6.6	0	0			0	0	0	0	0	1334.8
57783656	1	O	8	7.2	455000	453553.09	6/1/2004	5/1/2034	3088.49	360	360	57.3	8/1/2004	794000	1	1110000	0	1	7.2	0	0			0	0	0	0	0	3088.49
57784357	1	O	6	6.2	145000	144439.99	6/1/2004	5/1/2034	888.09	360	360	82.86	7/1/2004	175000	1	1200000	0	1	6.2	0	0			0	0	0	0	0	888.09
57784472	2	O	1	8.6	408500	407845.91	8/1/2004	7/1/2034	3170.01	360	360	95	8/1/2004	430000	1	10000	0	2	8.6	0	0			0	0	0	0	0	3170.01
57784571	1	O	6	7.35	132000	131592.47	6/1/2004	5/1/2034	909.45	360	360	61.11	7/1/2004	216000	1	1100000	0	1	7.35	0	0			0	0	0	0	0	909.45
57786436	5	O	1	9.6	165000	164677.71	6/1/2004	5/1/2034	1399.47	360	360	100	7/1/2004	170000	1	2200000	0	1	9.6	8	6	5/1/2006	6/1/2006	6	6	1	15.6	9.6	1399.47
57786519	1	O	1	7.9	187000	165840.36	6/1/2004	5/1/2024	1388.48	240	240	100	7/1/2004	168000	1	2200000	0	1	7.9	8	6	5/1/2006	6/1/2006	6	6	1	13.9	7.9	1388.48
57786733	1	O	6	8.05	158000	157372.09	6/1/2004	5/1/2034	952.38	360	360	82.29	8/1/2004	192000	1	1110000	0	1	8.05	8	6	5/1/2007	6/1/2007	6	6	1	12.05	8.05	952.38
57787194	1	O	6	6.9	171000	170423.21	6/1/2004	5/1/2034	1126.21	360	360	90	8/1/2004	190000	1	1110000	0	1	6.9	0	0			0	0	0	0	0	1126.21
57787756	7	O	8	6.75	202500	201796.66	6/1/2004	5/1/2034	1313.42	360	360	90	7/1/2004	225000	1	4400000	0	1	6.75	8	6	5/1/2006	6/1/2006	6	6	1	12.75	6.75	1313.42
57787954	1	O	6	5.3	306240	304377.1	6/1/2004	5/1/2034	1700.57	360	360	64.27	8/1/2004	476500	1	1110000	0	1	5.3	0	0			0	0	0	0	0	1700.57
57788358	3	O	1	8.825	217550	217177.55	7/1/2004	6/1/2034	1723.14	360	360	95	8/1/2004	229000	1	110000	0	1	8.825	0	0			0	0	0	0	0	1723.14
57788390	1	O	6	7.05	40000	39740.71	6/1/2004	5/1/2034	267.47	360	360	71.43	7/1/2004	56000	1	1200000	0	1	7.05	0	0			0	0	0	0	0	267.47
57788895	1	O	6	7.45	148000	147552.05	6/1/2004	5/1/2034	1029.78	360	360	80	8/1/2004	185000	1	1110000	0	1	7.45	8	4.5	5/1/2006	6/1/2006	6	6	1	13.45	7.45	1029.78
57789075	2	N	6	7.55	83700	83451.64	6/1/2004	5/1/2034	588.12	360	360	90	7/1/2004	93000	1	2200000	0	2	7.55	0	0			0	0	0	0	0	588.12
57789851	5	O	6	7.85	184500	183984.48	6/1/2004	5/1/2034	1334.56	360	360	90	7/1/2004	205000	1	9200000	0	1	7.85	8	6	5/1/2007	6/1/2007	6	6	1	13.85	7.85	1334.56
57791352	2	O	1	4.45	432000	429690.91	6/1/2004	5/1/2034	2176.07	360	360	83.08	8/1/2004	520000	1	1110000	0	2	4.45	8	6	5/1/2007	6/1/2007	6	6	1	10.45	4.45	2176.07
57791378	1	N	1	8.25	55800	55656.19	6/1/2004	5/1/2034	419.21	360	360	90	8/1/2004	62000	1	1110000	0	1	8.25	0	0			0	0	0	0	0	419.21
57791758	7	O	6	6.85	58000	57252.08	6/1/2004	5/1/2019	516.47	180	180	64.44	8/1/2004	90000	1	1110000	0	1	6.85	0	0			0	0	0	0	0	516.47
57791857	1	O	6	6.5	498000	492525.19	6/1/2004	5/1/2034	3147.7	360	360	94.86	8/1/2004	525000	1	1110000	0	1	6.5	0	0			0	0	0	0	0	3147.7
57792293	1	O	6	8.9	100000	99774.41	6/1/2004	5/1/2034	797.44	360	360	72.99	7/1/2004	137000	1	2100000	0	1	8.9	0	0			0	0	0	0	0	797.44
57792418	1	O	6	7.725	99000	98716.36	6/1/2004	5/1/2034	707.54	360	360	90	7/1/2004	110000	1	1200000	0	1	7.725	8	6	5/1/2007	6/1/2007	6	6	1	13.725	7.725	707.54
57793119	1	O	6	6.55	182750	182256.48	7/1/2004	6/1/2034	1161.13	360	360	85	7/1/2004	215000	1	100000	0	1	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	1161.13
57793937	5	N	1	8.05	162000	161565.21	6/1/2004	5/1/2034	1194.36	360	360	90	8/1/2004	180000	1	1110000	0	1	8.05	8	6	5/1/2006	6/1/2006	6	6	1	14.05	8.05	1194.36
57797037	1	O	6	7.3	378000	377118.78	7/1/2004	6/1/2034	2591.46	360	360	90	6/1/2004	420000	1	110000	0	1	7.3	8	6	6/1/2006	7/1/2006	6	6	1	13.3	7.3	2591.46
57797672	1	O	6	7.8	174000	173518.68	6/1/2004	5/1/2034	1264.65	360	360	84.88	7/1/2004	205000	1	4200000	0	1	7.8	0	0			0	0	0	0	0	1264.65
57797771	1	O	8	6.65	50150	49963.13	6/1/2004	5/1/2034	321.95	360	360	85	8/1/2004	59000	1	1110000	0	1	6.65	0	0			0	0	0	0	0	321.95
57799074	1	N	6	8.6	55250	55117.41	6/1/2004	5/1/2034	428.75	360	360	73.67	7/1/2004	75000	1	2200000	0	1	8.6	0	0			0	0	0	0	0	428.75
57799991	1	O	6	5.65	160000	159215.14	7/1/2004	6/1/2034	923.58	360	360	80	7/1/2004	200000	1	100000	0	1	5.65	0	0			0	0	0	0	0	923.58
57800351	1	O	6	9.25	56950	56830.5	6/1/2004	5/1/2034	468.52	360	360	85	8/1/2004	67000	1	1110000	0	1	9.25	0	0			0	0	0	0	0	468.52
57800559	1	N	6	11.3	48750	48683.92	6/1/2004	5/1/2034	475.35	360	360	75	7/1/2004	65000	1	4400000	0	1	11.3	0	0			0	0	0	0	0	475.35
57800633	2	O	6	5.5	404600	403265.32	7/1/2004	6/1/2034	2297.28	360	360	85	8/1/2004	476000	1	110000	0	2	5.5	0	0			0	0	0	0	0	2297.28
57801730	7	O	6	7.1	92000	91701.62	6/1/2004	5/1/2034	618.27	360	360	79.31	8/1/2004	116000	1	1110000	0	1	7.1	0	0			0	0	0	0	0	618.27
57802050	1	N	6	11.3	47250	47185.98	6/1/2004	5/1/2034	460.72	360	360	75	7/1/2004	63000	1	4400000	0	1	11.3	0	0			0	0	0	0	0	460.72
57804999	7	O	6	8.15	70000	69862.39	7/1/2004	6/1/2034	520.98	360	360	76.09	8/1/2004	92000	1	1100000	0	1	8.15	0	0			0	0	0	0	0	520.98
57806135	1	O	1	9.85	175000	174839.48	8/1/2004	7/1/2034	1516.39	360	360	100	8/1/2004	180250	1	10000	0	1	9.85	0	0			0	0	0	0	0	1516.39
57807018	2	N	1	8.45	198000	197756.77	8/1/2004	7/1/2034	1515.44	360	360	90	8/1/2004	220000	1	10000	0	2	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1515.44
57810376	1	O	6	6.3	193000	192268.78	8/1/2004	5/1/2034	1194.62	360	360	64.33	7/1/2004	300000	1	2200000	0	1	6.3	8	6	5/1/2006	6/1/2006	6	6	1	12.3	6.3	1194.62
57811952	1	O	6	7.2	76500	76256.7	6/1/2004	5/1/2034	519.28	360	360	85	8/1/2004	90000	1	1110000	0	1	7.2	8	6	5/1/2006	6/1/2008	6	6	1	13.2	7.2	519.28
57812075	1	O	6	6.45	282000	280759.29	6/1/2004	5/1/2034	1773.17	360	360	82.94	7/1/2004	340000	1	1100000	0	1	6.45	0	0			0	0	0	0	0	1773.17
57812174	1	O	6	7.225	92000	91855.3	8/1/2004	7/1/2034	626.05	360	360	88.38	8/1/2004	106500	1	10000	0	1	7.225	8	6	7/1/2006	8/1/2006	6	6	1	13.225	7.225	626.05
57813057	1	Q	1	7.7	235000	234323.35	6/1/2004	5/1/2034	1675.48	360	360	100	7/1/2004	235000	1	2200000	0	1	7.7	8	6	5/1/2006	6/1/2006	6	6	1	13.7	7.7	1675.48
57813479	1	O	6	10.7	80000	79907.84	7/1/2004	6/1/2034	743.78	360	360	80	7/1/2004	100000	1	100000	0	1	10.7	8	6	6/1/2006	7/1/2006	6	6	1	16.7	10.7	743.78
57813990	5	O	6	7	382500	381234.4	6/1/2004	5/1/2034	2544.79	360	360	90	8/1/2004	425000	1	1110000	0	1	7	8	6	5/1/2006	6/1/2006	6	6	1	13	7	2544.79
57814055	7	O	6	7	91840	91535.72	6/1/2004	5/1/2034	611.02	360	360	80	7/1/2004	114800	1	1200000	0	1	7	0	0			0	0	0	0	0	611.02
57814576	1	O	6	6.9	190000	189359.1	8/1/2004	5/1/2034	1251.35	360	360	69.09	7/1/2004	275000	1	2100000	0	1	6.9	8	6	5/1/2006	6/1/2008	6	6	1	12.9	6.9	1251.35
57815730	3	O	6	7.3	100000	99768.84	7/1/2004	6/1/2034	685.58	360	360	80	8/1/2004	125000	1	110000	0	1	7.3	0	0			0	0	0	0	0	685.58
57815896	1	O	6	6.5	211000	210230.76	6/1/2004	5/1/2034	1333.67	360	360	84.4	8/1/2004	250000	1	1110000	0	1	6.5	0	0			0	0	0	0	0	1333.67
57816415	1	O	8	7.4	158000	157638.87	7/1/2004	6/1/2034	1093.97	360	360	92.94	8/1/2004	170000	1	110000	0	1	7.4	0	0			0	0	0	0	0	1093.97
57816431	1	O	6	8	100250	99978.22	8/1/2004	5/1/2034	735.8	360	360	62.66	7/1/2004	160000	1	1200000	0	1	8	8	4.5	5/1/2006	6/1/2006	6	6	1	14	8	735.8
57817496	1	O	6	8.15	99000	98739.63	8/1/2004	5/1/2034	738.81	360	360	90	8/1/2004	110000	1	1110000	0	1	8.15	0	0			0	0	0	0	0	738.81
57817637	1	O	6	9.3	58400	58278.78	6/1/2004	5/1/2034	482.56	360	360	80	8/1/2004	73000	1	1110000	0	1	9.3	0	0			0	0	0	0	0	482.56
57818619	3	O	6	6.5	63750	62048.27	6/1/2004	5/1/2034	402.95	360	360	85	12/1/2004	75000	1	1111111	0	1	6.5	0	0			0	0	0	0	0	402.95
57818678	1	O	6	9.35	48750	48649.81	6/1/2004	5/1/2034	404.6	360	360	75	8/1/2004	65000	1	1110000	0	1	9.35	0	0			0	0	0	0	0	404.6
57818759	7	O	8	6.65	43000	42393.63	8/1/2004	5/1/2019	382.9	180	180	57.33	6/1/2004	75000	1	1110000	0	1	6.65	0	0			0	0	0	0	0	382.9
57819351	2	O	1	7.5	301500	300824.51	7/1/2004	6/1/2034	2108.14	360	360	90	7/1/2004	335000	1	200000	0	2	7.5	0	0			0	0	0	0	0	2108.14
57819799	1	O	6	5.75	229500	228534.64	6/1/2004	5/1/2034	1339.3	360	360	85	7/1/2004	270000	1	1100000	0	1	5.75	0	0			0	0	0	0	0	1339.3
57819997	2	N	6	8.5	41400	41298.57	6/1/2004	5/1/2034	318.34	360	360	90	7/1/2004	46000	1	1100000	0	2	8.5	0	0			0	0	0	0	0	318.34
57820490	1	O	6	9.95	85500	85345.18	6/1/2004	5/1/2034	747.17	360	360	88.14	7/1/2004	97000	1	4200000	0	1	9.95	0	0			0	0	0	0	0	747.17
57821258	1	N	6	8.25	162000	161687.93	7/1/2004	6/1/2034	1217.06	360	360	90	7/1/2004	180000	1	400000	0	1	8.25	8	6	6/1/2006	7/1/2006	6	6	1	14.25	8.25	1217.06
57821613	1	O	8	7.55	253650	252789.13	6/1/2004	5/1/2034	1782.28	360	360	95	7/1/2004	267000	1	4200000	0	1	7.55	8	6	5/1/2006	6/1/2006	6	6	1	13.55	7.55	1782.28
57822470	1	O	8	5.15	270000	269049.34	7/1/2004	6/1/2034	1474.28	360	360	71.24	7/1/2004	379000	1	100000	0	1	5.15	0	0			0	0	0	0	0	1474.28
57823072	1	O	6	7.55	90950	90680.14	6/1/2004	5/1/2034	639.06	360	360	85	8/1/2004	107000	1	1210000	0	1	7.55	8	6	5/1/2006	6/1/2006	6	6	1	13.55	7.55	639.06

57730079		1	O	6	6.65	146300	145811.39	7/1/2004	6/1/2034	939.2	360	360	95	7/1/2004	154000	1	100000	0	1	6.65	0	0			0	0	0	0	0	939.2
57730137		1	N	1	8.3	126000	125759.76	7/1/2004	6/1/2034	951.03	360	360	90	7/1/2004	140000	1	100000	0	1	8.3	6	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	951.03
57730376		1	O	6	5.15	450000	447882.94	6/1/2004	5/1/2034	2457.12	360	360	68.18	7/1/2004	660000	1	1200000	0	1	5.15	0	0			0	0	0	0	0	2457.12
57731093		7	O	8	8.1	74800	74601.28	6/1/2004	5/1/2034	554.08	360	360	80	7/1/2004	93500	1	1200000	0	1	8.1	0	0			0	0	0	0	0	554.08
57731754		1	O	6	7.6	112000	111670.6	6/1/2004	5/1/2034	790.81	360	360	100	8/1/2004	112000	1	1110000	0	1	7.6	6	6	5/1/2006	6/1/2006	6	6	1	13.6	7.6	790.81
57732612		1	O	8	7.325	96000	95702.17	6/1/2004	5/1/2034	659.78	360	360	83.48	7/1/2004	115000	1	2100000	0	1	7.325	0	0			0	0	0	0	0	659.78
57732653		1	O	6	7.9	221000	220388.71	6/1/2004	5/1/2034	1606.24	360	360	85	8/1/2004	260000	1	1110000	0	1	7.9	0	0			0	0	0	0	0	1606.24
57734436		1	N	6	8.9	46800	46694.4	6/1/2004	5/1/2034	373.21	360	360	90	7/1/2004	52000	1	4100000	0	1	8.9	8	4.5	5/1/2008	6/1/2008	6	6	1	14.9	8.9	373.21
57734758		1	O	1	7.65	280000	279185.65	6/1/2004	5/1/2034	1986.65	360	360	100	7/1/2004	280000	1	1100000	0	1	7.65	8	6	5/1/2007	6/1/2007	6	6	1	13.65	7.65	1986.65
57735870		8	O	8	9.35	56000	55884.91	6/1/2004	5/1/2034	464.77	360	360	80	7/1/2004	70000	1	1400000	0	1	9.35	0	0			0	0	0	0	0	464.77
57736019		1	O	1	8.35	68850	68763.66	8/1/2004	7/1/2034	522.1	360	360	85	7/1/2004	81500	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	522.1
57736175		1	O	6	9.15	218700	218231.54	6/1/2004	5/1/2034	1783.37	360	360	90	7/1/2004	243000	1	1200000	0	1	9.15	8	6	5/1/2007	6/1/2007	6	6	1	15.15	9.15	1783.37
57736431		1	O	6	7.9	72250	72150.73	8/1/2004	7/1/2034	525.12	360	360	82.1	8/1/2004	88000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	525.12
57736296		1	O	6	6.7	131250	130789.69	6/1/2004	5/1/2034	846.93	360	360	75	8/1/2004	175000	1	1110000	0	1	6.7	0	0			0	0	0	0	0	846.93
57738577		1	O	6	7.8	116300	116054.63	7/1/2004	6/1/2034	837.21	360	360	83.07	7/1/2004	140000	1	100000	0	1	7.8	0	0			0	0	0	0	0	837.21
57739377		1	O	8	7.85	89600	89349.65	6/1/2004	5/1/2034	648.11	360	360	80	7/1/2004	112000	1	1200000	0	1	7.85	0	0			0	0	0	0	0	648.11
57740052		1	O	6	8.8	82000	81811.14	6/1/2004	5/1/2034	648.03	360	360	69.49	7/1/2004	118000	1	1100000	0	1	8.8	0	0			0	0	0	0	0	648.03
57740953		1	O	6	8.55	117200	116712.28	6/1/2004	5/1/2034	905.33	360	360	80	7/1/2004	146500	1	1100000	0	1	8.55	0	0			0	0	0	0	0	905.33
57741175		1	O	6	7.275	52700	52534.85	6/1/2004	5/1/2034	360.41	360	360	85	8/1/2004	62000	1	1110000	0	1	7.275	8	4.5	5/1/2006	6/1/2006	6	6	1	13.275	7.275	360.41
57741878		3	O	6	7.7	199500	198925.56	8/1/2004	5/1/2034	1422.36	360	360	95	7/1/2004	210000	1	2100000	0	1	7.7	0	0			0	0	0	0	0	1422.36
57742918		1	O	8	8.1	130500	130088.18	7/1/2004	6/1/2034	966.68	360	360	90	8/1/2004	145000	1	110000	0	1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	966.68
57743155		2	O	6	6.75	479750	478503.84	7/1/2004	6/1/2034	3111.65	360	360	95	8/1/2004	505000	1	210000	0	2	6.75	0	0			0	0	0	0	0	3111.65
57743437		1	O	6	7.7	152000	151672.81	7/1/2004	6/1/2034	1083.7	360	360	80	8/1/2004	190000	1	110000	0	1	7.7	0	0			0	0	0	0	0	1083.7
57744773		1	O	8	8.3	157600	157002.88	6/1/2004	5/1/2034	975.51	360	360	88.78	7/1/2004	236000	1	1200000	0	1	8.3	8	6	5/1/2008	6/1/2006	8	8	1	12.3	6.3	975.51
57744831		1	O	6	9.95	177100	176770.3	6/1/2004	5/1/2034	1547.64	360	360	70	8/1/2004	253000	1	1110000	0	1	9.95	0	0			0	0	0	0	0	1547.64
57746232		2	O	1	9.2	85000	84819.82	6/1/2004	5/1/2034	696.2	360	360	100	7/1/2004	85000	1	3200000	0	2	9.2	8	6	5/1/2006	6/1/2006	6	6	1	15.2	9.2	696.2
57747479		1	O	6	5.825	81000	80636.44	6/1/2004	5/1/2034	476.57	360	360	69.23	8/1/2004	117000	1	1110000	0	1	5.825	8	4.5	5/1/2006	6/1/2006	6	6	1	11.825	5.825	476.57
57748014		7	O	8	8.5	70400	70314.39	8/1/2004	7/1/2034	541.32	360	360	58.67	8/1/2004	120000	1	10000	0	1	8.5	0	0			0	0	0	0	0	541.32
57748592		1	O	6	5.6	305000	304343.23	8/1/2004	7/1/2034	1750.95	360	360	73.49	8/1/2004	415000	1	10000	0	1	5.6	0	0			0	0	0	0	0	1750.95
57748899		1	O	6	8.3	73100	72960.62	7/1/2004	6/1/2034	551.75	360	360	85	7/1/2004	86000	1	100000	0	1	8.3	0	0			0	0	0	0	0	551.75
57749335		1	O	1	8.15	213030	212751.76	8/1/2004	7/1/2034	1585.48	360	360	90	8/1/2004	236700	1	10000	0	1	8.15	0	0			0	0	0	0	0	1585.48
57749913		1	O	1	8.3	71550	71367.47	6/1/2004	5/1/2034	540.05	360	360	90	7/1/2004	82500	1	2200000	0	1	8.3	8	6	5/1/2007	6/1/2007	8	8	1	14.3	8.3	540.05
57751034		1	O	6	7.7	133450	131850.62	6/1/2004	5/1/2019	1252.32	180	180	85	8/1/2004	157000	1	1110000	0	1	7.7	0	0			0	0	0	0	0	1252.32
57751117		5	O	6	6.45	50800	50612.98	6/1/2004	5/1/2034	319.43	360	360	70.15	7/1/2004	65000	1	1200000	0	1	6.45	0	0			0	0	0	0	0	319.43
57751299		2	O	1	8.6	477000	476431.81	8/1/2004	7/1/2034	3701.58	360	360	90	8/1/2004	530000	1	10000	0	2	8.6	8	4.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	3701.58
57751497		1	O	6	7.625	152150	151705.3	6/1/2004	5/1/2034	1076.91	360	360	85	7/1/2004	179000	1	1100000	0	1	7.625	0	0			0	0	0	0	0	1076.91
57751539		1	O	6	8.15	165000	164055.61	6/1/2004	5/1/2034	1228.01	360	360	76.74	7/1/2004	215000	1	1100000	0	1	8.15	0	0			0	0	0	0	0	1228.01
57751810		1	O	6	7.6	170850	170348.13	6/1/2004	5/1/2034	1206.33	360	360	85	8/1/2004	201000	1	1110000	0	1	7.6	8	6	5/1/2006	6/1/2006	6	6	1	12.6	7.6	1206.33
57752018		1	O	6	7.7	166250	165892.13	7/1/2004	6/1/2034	1185.3	360	360	95	7/1/2004	175000	1	200000	0	1	7.7	0	0			0	0	0	0	0	1185.3
57752131		1	O	6	8.99	225000	224249.68	8/1/2004	5/1/2034	1495.42	360	360	73.77	7/1/2004	305000	1	1200000	0	1	8.99	0	0			0	0	0	0	0	1495.42
57752990		7	N	6	7.7	57600	57476	7/1/2004	6/1/2034	410.67	360	360	80	8/1/2004	72000	1	210000	0	1	7.7	8	4.5	6/1/2006	7/1/2006	6	6	1	13.7	7.7	410.67
57753972		7	O	1	6.9	58905	58706.31	6/1/2004	5/1/2034	387.95	360	360	85	7/1/2004	69300	1	1200000	0	1	6.9	0	0			0	0	0	0	0	387.95
57754137		1	N	6	8.25	88290	88177	8/1/2004	7/1/2034	663.3	360	360	90	7/1/2004	98100	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	663.3
57754715		1	O	6	6.45	142500	142236.48	7/1/2004	6/1/2034	1090.68	360	360	95	8/1/2004	150000	1	110000	0	1	6.45	8	6	6/1/2007	7/1/2007	6	6	1	14.45	8.45	1090.68
57755076		1	O	1	8.1	79000	78790.09	6/1/2004	5/1/2034	585.2	360	360	100	7/1/2004	79000	1	2200000	0	1	8.1	0	0			0	0	0	0	0	585.2
57756579		5	O	1	6.15	208250	207438.03	6/1/2004	5/1/2034	1268.72	360	360	85	8/1/2004	265000	1	1110000	0	1	6.15	0	0			0	0	0	0	0	1268.72
57757619		1	O	1	8.95	74700	74514.98	6/1/2004	5/1/2034	598.37	360	360	90	8/1/2004	83000	1	1110000	0	1	8.95	0	0			0	0	0	0	0	598.37
57758690		2	N	1	7.65	56000	55837.13	6/1/2004	5/1/2034	397.33	360	360	80	7/1/2004	70000	1	2200000	0	2	7.65	0	0			0	0	0	0	0	397.33
57758930		1	O	8	7.35	130150	129766.5	7/1/2004	6/1/2034	896.7	360	360	95	7/1/2004	137000	1	100000	0	1	7.35	0	0			0	0	0	0	0	896.7
57759391		1	O	1	9.2	69600	69526.78	8/1/2004	7/1/2034	570.07	360	360	80	8/1/2004	87000	1	10000	0	1	9.2	0	0			0	0	0	0	0	570.07
57761116		1	O	8	8	154850	154535.42	7/1/2004	6/1/2034	1136.24	360	360	95	7/1/2004	163000	1	200000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	1136.24
57761199		1	O	6	7	195500	192852.08	6/1/2004	5/1/2019	1757.21	180	180	85	7/1/2004	230000	1	2200000	0	1	7	0	0			0	0	0	0	0	1757.21
57761215		1	O	6	8.95	56250	56124.41	6/1/2004	5/1/2034	450.58	360	360	75	8/1/2004	75000	1	1110000	0	1	8.95	0	0			0	0	0	0	0	450.58
57761314		1	O	6	5.95	82950	82698.62	7/1/2004	6/1/2034	494.67	360	360	79	8/1/2004	105000	1	110000	0	1	5.95	0	0			0	0	0	0	0	494.67
57761595		1	O	6	7.95	114000	113766.62	7/1/2004	6/1/2034	832.53	380	380	95	7/1/2004	120000	1	200000	0	1	7.95	6	6	6/1/2007	7/1/2007	6	6	1	13.95	7.95	832.53
57762015		1	O	6	9.8	54000	53899.06	6/1/2004	5/1/2034	465.93	360	360	90	7/1/2004	60000	1	1100000	0	1	9.8	8	6	5/1/2008	6/1/2006	6	6	1	15.8	9.8	465.93
57762130		1	N	8	8.9	124000	123792.08	8/1/2004	7/1/2034	816.67	360	360	80	8/1/2004	155000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	816.67
57762239		3	N	6	8.9	85050	84906.62	7/1/2004	6/1/2034	678.23	360	360	90	7/1/2004	94500	1	200000	0	1	8.9	8	6	6/1/2008	7/1/2006	6	6	1	14.9	8.9	678.23
57763195		2	O	6	7.85	242250	241744.02	7/1/2004	6/1/2034	1752.28	360	360	95	7/1/2004	255000	1	400000	0	2	7.85	8	6	6/1/2008	7/1/2006	6	6	1	13.85	7.85	1752.28
57765075		1	O	6	6.75	110000	109617.95	6/1/2004	5/1/2034	713.46	360	360	91.67	7/1/2004	120000	1	1100000	0	1	6.75	0	0			0	0	0	0	0	713.46
57765653		2	O	6	7.3	487500	486042.4	8/1/2004	5/1/2034	3205.05	360	360	83.48	7/1/2004	560000	1	2300000	0	2	7.3	0	0			0	0	0	0	0	3205.05
57766057		1	O	6	11.15	55250	55172.63	8/1/2004	5/1/2034	532.44	360	360	65	8/1/2004	85000	1	1110000	0	1	11.15	8	6	5/1/2008	6/1/2008	6	6	1	17.15	11.15	532.44
57766818		1	N	1	6.55	76500	76279.29	7/1/2004	6/1/2034	486.06	360	360	90	7/1/2004	85000	1	100000	0	1	6.55	8	6	6/1/2006	7/1/2006	6	6	1	12.55	6.55	486.06
57767311		1	N	6	8.15	41250	40574.41	6/1/2004	5/1/2019	397.79	180	180	75	8/1/2004	55000	1	1110000	0	1	8.15	0	0			0	0	0	0	0	397.79
57768814		1	O	8	5.5	108500	108021.65	6/1/2004	5/1/2034	616.06	360	360	67.81	8/1/2004	160000	1	1110000	0	1	5.5	0	0			0	0	0	0	0	616.06
57770075		1	O	6	5.9	480000	478037.35	6/1/2004	5/1/2034	2847.06	360	360	84.96	7/1/2004	565000	1	1100000	0	1	5.9	0	0			0	0	0	0	0	2847.06
57771131		1	N	6	7.75	42500	42378.83	6/1/2004	5/1/2034	304.48	360	360	81.73	7/1/2004	52000	1	1100000	0	1	7.75	0	0			0	0	0	0	0	304.48
57771750		1	O	6	7.3	128000	127600.89	6/1/2004	5/1/2034	877.54	360	360	80	7/1/2004	160000	1	1100000	0	1	7.3	0	0			0	0	0	0	0	877.54
57771891		7	O	6	7.2	100800	100528.46	7/1/2004	6/1/2034	684.22	360	360	80	8/1/2004	126000	1	110000	0	1	7.2	0	0			0	0	0	0	0	684.22
57772998		1	N	6	7.2	131250	130832.62	6/1/2004	5/1/2034	890.91	360	360	75	7/1/2004	175000	1	2100000	0	1	7.2	8	6	5/1/2006	6/1/2006	6	6	1	13.2	7.2	890.91
57773251		1	O	6	6.25	90250	89991.74	7/1/2004	6/1/2034	555.69	360	360	95	7/1/2004	95000	1	100000	0	1	6.25	8	6	6/1/2006	7/1/2006	6	6	1	12.25	6.25	555.69
57773434		1	O	6	7.55	50350	45137.51	6/1/2004	5/1/2034	353.78	360	360	95	8/1/2004	53000	1	1110000	0	1	7.55	0	0			0	0	0	0	0	353.78
57773756		1	O	6	6.99	425000	423948.7	7/1/2004	6/1/2034	2824.69	360	360	89.47	7/1/2004	475000	1	100000	0	1	6.99	8	6	6/1/2006	7/1/2006	6	6	1	12.99	6.99	2824.69
57774390		3	O	1	7.65	55600	55099.68	7/1/2004	6/1/2019	520.17	180	180	80	7/1/2004	70000	1	100000	0	1	7.65	0	0			0	0	0	0	0	520.17
57774739		2	N	1	9	82819	82728.16	8/1/2004	7/1/2034	668.39	360	360	90	8/1/2004	92022	1	10000	0	2	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	668.39
57775751		1	O	6	7.85	76950	76412.36	6/1/2004	5/1/2024	638.48	240	240	90	7/1/2004	85500	1	1200000	0	1	7.85	0	0			0	0	0	0	0	638.48
57776577		1	N	1	7.75	195930	195652.2	8/1/2004	7/1/2034	1403.67	360	360	90	8/1/2004	245000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1403.67

57685091	1	O		6	7.1	52500	52273.45	6/1/2004	5/1/2034	352.82	360	360	70	8/1/2004	75000	1	1110000	0	1	7.1	0	0			0	0	0	0	0	352.82
57685315	1	N		6	8.2	94500	94316.11	7/1/2004	6/1/2034	706.63	360	360	90	7/1/2004	105000	1	200000	0	1	8.2	6	6	6/1/2007	7/1/2007	6	6	1	14.2	8.2	706.63
57685638	1		2	1	6.4	111000	110794.81	8/1/2004	7/1/2034	694.32	360	360	79.65	8/1/2004	139000	1	10000	0	1	6.4	0	0			0	0	0	0	0	694.32
57685851	7	O		6	7.5	97750	97457.06	6/1/2004	5/1/2034	683.49	360	360	85	8/1/2004	115000	1	1110000	0	1	7.5	0	0			0	0	0	0	0	683.49
57685992	5	O		6	5.95	133000	132461.29	6/1/2004	5/1/2034	793.14	360	360	70	8/1/2004	190000	1	1110000	0	1	5.95	0	0			0	0	0	0	0	793.14
57686032	1	N		1	8.15	67150	67062.05	8/1/2004	7/1/2034	499.77	360	360	85	8/1/2004	79000	1	10000	0	1	8.15	8	8	7/1/2006	8/1/2006	6	6	1	14.15	8.15	499.77
57686818	1		2	1	7.75	198000	197719.6	8/1/2004	7/1/2034	1418.5	360	360	90	8/1/2004	220000	1	10000	0	1	7.75	0	0			0	0	0	0	0	1418.5
57687212	1	O		1	9.37	112100	111928.64	7/1/2004	6/1/2034	931.99	360	360	95	7/1/2004	118000	1	100000	0	1	9.37	8	6	6/1/2006	7/1/2008	6	6	1	15.37	9.37	931.99
57687592	5	O		6	5.98	277000	275844.42	6/1/2004	5/1/2034	1657.2	360	360	67.73	8/1/2004	409000	1	1110000	0	1	5.98	8	6	5/1/2006	6/1/2006	6	6	1	11.98	5.98	1657.2
57688871	1	O		6	8	195500	194970.02	6/1/2004	5/1/2034	1434.51	360	360	85	7/1/2004	230000	1	1200000	0	1	8	0	0			0	0	0	0	0	1434.51
57689473	1	O		6	6.5	128000	127650.96	7/1/2004	6/1/2034	809.05	360	360	80	7/1/2004	160000	1	200000	0	1	6.5	0	0			0	0	0	0	0	809.05
57689754	2	O		6	5.8	72000	70831.95	8/1/2004	5/1/2034	422.47	360	360	59.02	8/1/2004	122000	1	1110000	0	2	5.8	8	4.5	5/1/2006	6/1/2006	6	6	1	11.8	5.8	422.47
57690257	1	O		6	7.625	89250	88989.13	6/1/2004	5/1/2034	631.71	360	360	74.38	7/1/2004	120000	1	2300000	0	1	7.625	0	0			0	0	0	0	0	631.71
57690851	1	O		6	5.6	197000	196146.43	8/1/2004	5/1/2034	1130.94	360	360	76.06	8/1/2004	259000	1	1110000	0	1	5.6	8	6	5/1/2006	6/1/2006	6	6	1	11.6	5.6	1130.94
57691172	1	O		1	8.25	280000	278928.96	6/1/2004	5/1/2034	1724.01	360	360	70	8/1/2004	400000	1	1110000	0	1	8.25	8	6	5/1/2006	6/1/2006	6	6	1	12.25	6.25	1724.01
57691638	1	O		8	6.85	80750	80544.29	7/1/2004	6/1/2034	529.13	360	360	85	7/1/2004	95000	1	100000	0	1	6.85	8	4.5	6/1/2006	7/1/2006	6	6	1	12.85	6.85	529.13
57692394	1	O		1	6.75	400000	398610.73	6/1/2004	5/1/2034	2594.4	360	360	100	7/1/2004	400000	1	2200000	0	1	6.75	8	6	5/1/2006	6/1/2006	6	6	1	12.75	6.75	2594.4
57692998	1	O		6	7.8	220000	219378.81	6/1/2004	5/1/2034	1583.72	360	360	77.19	7/1/2004	285000	1	2300000	0	1	7.8	0	0			0	0	0	0	0	1583.72
57693558	7	O		6	6.5	202000	201263.6	6/1/2004	5/1/2034	1276.78	360	360	69.18	7/1/2004	292000	1	2200000	0	1	6.5	0	0			0	0	0	0	0	1276.78
57694291	1	O		6	6.9	135000	134524.38	8/1/2004	5/1/2034	889.12	360	360	45	7/1/2004	300000	1	1200000	0	1	6.9	0	0			0	0	0	0	0	889.12
57694358	1	O		6	6.1	297500	296328.91	6/1/2004	5/1/2034	1802.84	360	360	70	7/1/2004	425000	1	1100000	0	1	6.1	8	6	5/1/2006	6/1/2006	6	6	1	12.1	6.1	1802.84
57695173	1	O		1	7.35	105300	104974.91	6/1/2004	5/1/2034	725.49	360	360	90	8/1/2004	117000	1	1110000	0	1	7.35	8	6	5/1/2007	6/1/2007	6	6	1	13.35	7.35	725.49
57695553	1	O		8	8.7	204000	203641.84	7/1/2004	6/1/2034	1597.59	360	360	85	8/1/2004	240000	1	110000	0	1	8.7	0	0			0	0	0	0	0	1597.59
57696957	3	O		8	6.3	105750	105349.33	8/1/2004	5/1/2034	654.57	360	360	90	8/1/2004	117500	1	4110000	0	1	6.3	8	6	5/1/2007	6/1/2007	6	6	1	12.3	6.3	654.57
57698110	1	O		6	10.45	58400	57990.07	7/1/2004	6/1/2019	643.75	180	180	80	8/1/2004	73000	1	110000	0	1	10.45	0	0			0	0	0	0	0	643.75
57698177	1	O		1	7.4	48450	48339.27	7/1/2004	6/1/2034	335.46	360	360	85	7/1/2004	57000	1	100000	0	1	7.4	8	4.5	6/1/2006	7/1/2006	6	6	1	13.4	7.4	335.46
57699472	1	O		1	7.5	94500	94014.14	6/1/2004	5/1/2034	660.78	360	360	90	7/1/2004	105000	1	2100000	0	1	7.5	0	0			0	0	0	0	0	660.78
57699530	1	O		6	6.2	204400	203610.62	6/1/2004	5/1/2034	1251.89	360	360	70	8/1/2004	292000	1	1210000	0	1	6.2	0	0			0	0	0	0	0	1251.89
57701237	7	O		6	5.75	86700	85781.92	7/1/2004	6/1/2019	719.97	180	180	85	8/1/2004	102000	1	110000	0	1	5.75	0	0			0	0	0	0	0	719.97
57701872	1	O		8	7.7	157250	156590.95	6/1/2004	5/1/2034	1121.13	360	360	85	7/1/2004	185000	1	1110000	0	1	7.7	0	0			0	0	0	0	0	1121.13
57701914	7	O		1	8	63000	62829.18	6/1/2004	5/1/2034	462.28	360	360	75	8/1/2004	84000	1	1110000	0	1	8	0	0			0	0	0	0	0	462.28
57702870	1	O		6	8	70550	70358.71	6/1/2004	5/1/2034	517.68	360	360	85	8/1/2004	83000	1	1110000	0	1	8	8	6	5/1/2006	6/1/2006	6	6	1	14	8	517.68
57702995	2	O		1	8.65	148010	147835.49	8/1/2004	7/1/2034	1153.85	360	360	95	8/1/2004	155800	1	10000	0	2	8.65	0	0			0	0	0	0	0	1153.85
57704553	1	O		6	10.5	48750	48691.35	7/1/2004	6/1/2034	445.94	360	360	75	7/1/2004	65000	1	100000	0	1	10.5	0	0			0	0	0	0	0	445.94
57704694	1	O		6	7.5	150000	149550.48	8/1/2004	5/1/2034	1048.83	360	360	58.37	7/1/2004	257000	1	1100000	0	1	7.5	0	0			0	0	0	0	0	1048.83
57705055	1		2	8	7.05	63000	62845.69	7/1/2004	6/1/2034	421.26	360	360	90	8/1/2004	70000	1	110000	0	1	7.05	8	6.5	6/1/2006	7/1/2006	6	6	1	13.05	7.05	421.26
57705378	5	O		6	7.8	117700	116844.18	6/1/2004	5/1/2034	847.29	360	360	81.17	7/1/2004	145000	1	2200000	0	1	7.8	0	0			0	0	0	0	0	847.29
57705477	1	O		1	8.1	454290	453387.86	7/1/2004	6/1/2034	3365.15	360	360	95	7/1/2004	495000	1	900000	0	1	8.1	8	6	6/1/2006	7/1/2006	6	6	1	14.1	8.1	3365.15
57705634	7	O		1	7.55	88000	87737.54	6/1/2004	5/1/2034	618.33	360	360	80	7/1/2004	110000	1	1200000	0	1	7.55	0	0			0	0	0	0	0	618.33
57706137	1	O		6	7.15	340000	338908.06	6/1/2004	5/1/2034	2296.39	360	360	85	8/1/2004	400000	1	1110000	0	1	7.15	0	0			0	0	0	0	0	2296.39
57707093	1	O		1	5.9	493500	492090.01	7/1/2004	6/1/2034	2927.73	360	360	80	7/1/2004	628000	1	200000	0	1	5.9	0	0			0	0	0	0	0	2927.73
57707234	1	O		6	6.7	225000	224210.9	6/1/2004	5/1/2034	1451.88	360	360	75	7/1/2004	300000	1	2400000	0	1	6.7	0	0			0	0	0	0	0	1451.88
57707317	2	O		6	8.2	166250	165817.15	6/1/2004	5/1/2034	1243.15	360	360	94.46	8/1/2004	176000	1	1110000	0	2	8.2	8	6	5/1/2006	6/1/2006	6	6	1	14.2	8.2	1243.15
57708794	7	O		1	9.15	58500	58371.64	6/1/2004	5/1/2034	477.04	360	360	75	8/1/2004	78000	1	1110000	0	1	9.15	0	0			0	0	0	0	0	477.04
57710170	1	O		1	9.55	51000	50899.2	6/1/2004	5/1/2034	430.7	360	360	85	7/1/2004	60000	1	1200000	0	1	9.55	0	0			0	0	0	0	0	430.7
57710212	2	O		6	5.85	350000	348555.28	6/1/2004	5/1/2034	2064.8	360	360	75.27	8/1/2004	465000	1	1110000	0	3	5.85	0	0			0	0	0	0	0	2064.8
57710493	1	O		1	7.58	107000	106683.46	6/1/2004	5/1/2034	754.03	360	360	100	8/1/2004	107000	1	1210000	0	1	7.58	8	6	5/1/2007	6/1/2007	6	6	1	13.58	7.58	754.03
57710618	1	O		1	5.95	200600	199982.14	7/1/2004	6/1/2034	1196.26	360	360	85	8/1/2004	236000	1	110000	0	1	5.95	8	6	6/1/2007	7/1/2007	6	6	1	11.95	5.95	1196.26
57710758	1	O		6	6.9	107100	106920.4	8/1/2004	7/1/2034	705.37	360	360	90	8/1/2004	119000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	705.37
57712036	1	N		1	7.1	71478	71304.63	7/1/2004	6/1/2034	480.36	360	360	90	7/1/2004	79420	1	100000	0	1	7.1	8	6	6/1/2006	7/1/2006	6	6	1	13.1	7.1	480.36
57712713	1	O		6	5.99	217500	216625.71	6/1/2004	5/1/2034	1302.63	360	360	75	8/1/2004	290000	1	1110000	0	1	5.99	0	0			0	0	0	0	0	1302.63
57713992	3	O		1	7.25	103000	102675.27	8/1/2004	5/1/2034	702.65	360	360	100	8/1/2004	105000	1	1110000	0	1	7.25	8	6	5/1/2006	6/1/2006	6	6	1	13.25	7.25	702.65
57714131	2	O		1	7.5	381980	361711.36	9/1/2004	8/1/2034	2531.02	360	360	90	8/1/2004	402200	1	0	0	2	7.5	0	0			0	0	0	0	0	2531.02
57715310	1	O		8	10.2	60000	59896.94	8/1/2004	5/1/2034	535.44	360	360	74.53	8/1/2004	80500	1	1110000	0	1	10.2	8	4.5	5/1/2007	6/1/2007	6	6	1	16.2	10.2	535.44
57715450	1	O		8	8.45	107850	107426.55	7/1/2004	6/1/2024	933.41	240	240	85	8/1/2004	127000	1	210000	0	1	8.45	0	0			0	0	0	0	0	933.41
57716359	1	O		6	8.25	110500	110215.23	6/1/2004	5/1/2034	830.15	360	360	80.66	7/1/2004	137000	1	1100000	0	1	8.25	0	0			0	0	0	0	0	830.15
57717597	1	O		8	5.1	264000	262748.48	6/1/2004	5/1/2034	1433.39	360	360	44	7/1/2004	600000	1	1100000	0	1	5.1	0	0			0	0	0	0	0	1433.39
57717951	1	O		6	5.1	180000	179298.81	7/1/2004	6/1/2034	977.31	360	360	52.17	7/1/2004	345000	1	100000	0	1	5.1	0	0			0	0	0	0	0	977.31
57718694	1	O		1	9.45	109900	109678.85	6/1/2004	5/1/2034	920.1	360	360	100	7/1/2004	109900	1	1100000	0	1	9.45	8	6	5/1/2006	6/1/2006	6	6	1	15.45	9.45	920.1
57718918	1	O		1	5.75	535000	533318.22	7/1/2004	6/1/2034	3122.12	360	360	82.31	7/1/2004	650000	1	200000	0	1	5.75	0	0			0	0	0	0	0	3122.12
57719270	5	O		6	5.5	187000	186175.61	6/1/2004	5/1/2034	1061.77	360	360	85	7/1/2004	220000	1	1200000	0	1	5.5	8	6	5/1/2006	6/1/2006	6	6	1	11.5	5.5	1061.77
57719593	5	O		1	7	81375	81105.85	6/1/2004	5/1/2034	541.39	360	360	75	8/1/2004	108500	1	1210000	0	1	7	0	0			0	0	0	0	0	541.39
57719817	1	O		1	7.7	124000	123642.93	6/1/2004	5/1/2034	884.08	360	360	87.94	8/1/2004	141000	1	2110000	0	1	7.7	0	0			0	0	0	0	0	884.08
57720591	1	O		1	7.8	257000	256839.69	8/1/2004	7/1/2034	1850.07	360	360	89.55	8/1/2004	397000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1850.07
57720658	1	O		8	9.15	238500	238016.77	7/1/2004	6/1/2034	1944.83	360	360	90	7/1/2004	265000	1	300000	0	1	9.15	8	6	6/1/2006	7/1/2006	6	6	1	15.15	9.15	1944.83
57720856	1	O		6	6	340000	338635.9	6/1/2004	5/1/2034	2038.48	360	360	84.79	8/1/2004	401000	1	1110000	0	1	6	0	0			0	0	0	0	0	2038.48
57721318	2	O		1	7.05	263500	263071.01	8/1/2004	7/1/2034	1761.93	360	360	85	7/1/2004	310000	1	0	0	4	7.05	0	0			0	0	0	0	0	1761.93
57721839	2	O		6	6.75	238000	237173.38	6/1/2004	5/1/2034	1543.67	360	360	85	8/1/2004	280000	1	1110000	0	2	6.75	0	0			0	0	0	0	0	1543.67
57722639	1	O		6	6.15	148000	147422.95	6/1/2004	5/1/2034	901.66	360	360	60.41	7/1/2004	245000	1	2200000	0	1	6.15	0	0			0	0	0	0	0	901.66
57724254	2	N		6	7.55	54995	54831.83	6/1/2004	5/1/2034	386.42	360	360	85	8/1/2004	64700	1	1110000	0	2	7.55	0	0			0	0	0	0	0	386.42
57724619	1	O		1	5.85	477000	476020.33	8/1/2004	7/1/2034	2814.02	360	360	90	8/1/2004	530000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2814.02
57724692	1	N		6	9.2	60000	59872.79	6/1/2004	5/1/2034	491.44	360	360	60	7/1/2004	100000	1	1100000	0	1	9.2	0	0			0	0	0	0	0	491.44
57724718	2	O		6	6.45	63000	62826.54	7/1/2004	6/1/2034	396.14	360	360	90	8/1/2004	70000	1	110000	0	2	6.45	0	0			0	0	0	0	0	396.14
57726358	1	O		8	8.65	93500	93334.05	7/1/2004	6/1/2034	728.9	360	360	89.9	7/1/2004	104000	1	200000	0	1	8.65	8	6	6/1/2007	7/1/2007	6	6	1	14.65	8.65	728.9
57726390	1	O		6	6.5	499900	498536.89	7/1/2004	6/1/2034	3159.71	360	360	91.69	7/1/2004	544000	1	100000	0	1	6.5	0	0			0	0	0	0	0	3159.71
57727895	1	O		8	8.55	51000	50876.27	6/1/2004	5/1/2034	393.96	360	360	85	7/1/2004	60000	1	1100000	0	1	8.55	0	0			0	0	0	0	0	393.96
57729352	1	O		1	6.45	125910	125679.5	8/1/2004	7/1/2034	791.71	360	360	90	8/1/2004	139900	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	791.71

57640971	1	O	6	6.85	115200	114807.61	6/1/2004	5/1/2034	754.86	360	360	80	7/1/2004	144000	1	1200000	0	1	6.85	0	0			0	0	0	0	0	754.86
57641672	7	O	6	6.99	146400	145914.83	6/1/2004	5/1/2034	973.02	360	360	80	8/1/2004	183000	1	1110000	0	1	6.99	0	0			0	0	0	0	0	973.02
57642258	1	O	6	5.25	82800	82513.81	7/1/2004	6/1/2034	457.23	360	360	90	7/1/2004	92000	1	100000	0	1	5.25	8	8	6/1/2006	7/1/2008	6	6	1	11.25	5.25	457.23
57642373	2	O	6	8.75	136000	135842.93	8/1/2004	7/1/2034	1069.92	360	360	85	8/1/2004	160000	1	10000	0	2	8.75	8	6	7/1/2008	8/1/2008	6	6	1	14.75	8.75	1069.92
57642571	1	N	6	8.95	44800	44725.23	7/1/2004	6/1/2034	358.87	360	360	80	8/1/2004	56000	1	110000	0	1	8.95	0	0			0	0	0	0	0	358.87
57642878	1	O	1	6.25	303525	301958.74	5/1/2004	5/1/2034	1868.86	360	360	95	8/1/2004	319500	1	1110000	0	1	6.25	8	8	5/1/2006	6/1/2006	6	6	1	12.25	6.25	1868.86
57642951	1	O	6	6.65	112000	110530.92	6/1/2004	5/1/2019	984.9	180	180	80	7/1/2004	140000	1	1200000	0	1	6.65	0	0			0	0	0	0	0	984.9
57644775	1	O	6	7.05	94500	94190.48	6/1/2004	5/1/2034	631.89	360	360	90	8/1/2004	105000	1	1110000	0	1	7.05	8	4.5	5/1/2006	6/1/2006	6	6	1	13.05	7.05	631.89
57645731	2	O	6	6.95	480000	478396.74	8/1/2004	5/1/2034	3177.35	360	360	81.36	7/1/2004	590000	1	1200000	0	2	6.95	0	0			0	0	0	0	0	3177.35
57648370	1	O	1	8.3	113815	113670.82	8/1/2004	7/1/2034	859.06	360	360	85	7/1/2004	135000	1	0	0	1	8.3	8	6	7/1/2008	8/1/2008	6	6	1	14.3	8.3	859.06
57649055	1	O	6	7.5	106400	106081.15	6/1/2004	5/1/2034	743.97	360	360	80	7/1/2004	133000	1	1200000	0	1	7.5	0	0			0	0	0	0	0	743.97
57649198	7	O	1	7.95	156000	155680.67	7/1/2004	6/1/2034	1139.24	360	360	80	8/1/2004	195000	1	110000	0	1	7.95	8	6	6/1/2007	7/1/2007	6	6	1	13.95	7.95	1139.24
57649337	1	O	1	10.15	220000	219618.16	6/1/2004	5/1/2034	1955.09	360	360	100	7/1/2004	220000	1	1200000	0	1	10.15	0	0			0	0	0	0	0	1955.09
57649378	2	O	6	5.15	169000	168204.9	6/1/2004	5/1/2034	922.79	360	360	69.83	9/1/2004	242000	1	1111000	0	2	5.15	8	6	5/1/2006	6/1/2006	6	6	1	11.15	5.15	922.79
57650277	1	O	6	7.65	255000	254258.37	6/1/2004	5/1/2034	1809.27	360	360	85	8/1/2004	300000	1	3210000	0	1	7.65	0	0			0	0	0	0	0	1809.27
57650293	5	O	6	7.4	232950	232417.61	7/1/2004	6/1/2034	1612.9	360	360	93.93	7/1/2004	248000	1	200000	0	1	7.4	0	0			0	0	0	0	0	1612.9
57651291	2	O	6	7.68	68850	68454.58	7/1/2004	6/1/2034	489.93	360	360	90	9/1/2004	76500	1	110000	0	2	7.68	8	6	6/1/2006	7/1/2006	6	6	1	13.68	7.68	489.93
57651317	1	O	6	7.35	51200	51067.76	7/1/2004	6/1/2034	352.76	360	360	80	7/1/2004	64000	1	100000	0	1	7.35	0	0			0	0	0	0	0	352.76
57651499	1	O	6	7.6	131000	130615.19	6/1/2004	5/1/2034	924.96	360	360	77.98	7/1/2004	168000	1	2200000	0	1	7.6	8	6	5/1/2007	6/1/2007	6	6	1	13.6	7.6	924.96
57652232	3	N	6	7.55	56800	56673.98	7/1/2004	6/1/2034	399.11	360	360	80	7/1/2004	71000	1	100000	0	1	7.55	0	0			0	0	0	0	0	399.11
57654139	2	O	6	8.7	89350	89192.5	7/1/2004	6/1/2034	699.73	360	360	93.07	9/1/2004	96000	1	111000	0	2	8.7	0	0			0	0	0	0	0	699.73
57654238	3	O	6	7.05	460000	458493.35	6/1/2004	5/1/2034	3075.86	360	360	83.64	7/1/2004	550000	1	2200000	0	1	7.05	0	0			0	0	0	0	0	3075.86
57654337	1	O	1	8	150000	149583.35	6/1/2004	5/1/2034	1100.65	360	360	100	8/1/2004	150000	1	1110000	0	1	8	8	6	5/1/2006	6/1/2006	6	6	1	14	8	1100.65
57655250	1	N	6	8.4	171000	170787.76	8/1/2004	7/1/2034	1302.75	360	360	90	7/1/2004	190000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1302.75
57656753	1	O	1	8.4	475000	473214.3	6/1/2004	5/1/2034	2971.16	360	360	95	8/1/2004	550000	1	1110000	0	1	8.4	0	0			0	0	0	0	0	2971.16
57656936	1	N	1	7.3	72000	71888.42	8/1/2004	7/1/2034	493.62	360	360	90	8/1/2004	80000	1	10000	0	1	7.3	8	4.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	493.62
57657637	1	O	1	8.15	225000	224122.71	6/1/2004	5/1/2034	1370.77	360	360	57.64	8/1/2004	389000	1	1110000	0	1	8.15	8	6	5/1/2006	6/1/2006	6	6	1	14.15	8.15	1370.77
57658056	1	O	6	7.1	338300	337202.79	6/1/2004	5/1/2034	2273.49	360	360	85	7/1/2004	398000	1	1100000	0	1	7.1	0	0			0	0	0	0	0	2273.49
57658098	1	O	6	7.65	238500	237805.51	6/1/2004	5/1/2034	1692.2	360	360	90	8/1/2004	265000	1	1110000	0	1	7.65	8	6	5/1/2007	6/1/2007	6	6	1	13.65	7.65	1692.2
57658312	1	N	1	7.3	67500	67395.39	8/1/2004	7/1/2034	462.77	360	360	90	8/1/2004	75000	1	10000	0	1	7.3	8	4.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	462.77
57658395	1	O	6	6.99	178000	177399.92	6/1/2004	5/1/2034	1183.05	360	360	74.95	7/1/2004	237500	1	1100000	0	1	6.99	0	0			0	0	0	0	0	1183.05
57658692	1	O	1	8.7	109200	109009.57	8/1/2004	7/1/2034	704.65	360	360	84	8/1/2004	130000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	704.65
57659039	1	N	1	7.3	53100	53017.72	8/1/2004	7/1/2034	364.04	360	360	90	8/1/2004	59000	1	10000	0	1	7.3	8	4.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	364.04
57659054	1	O	6	9.15	112000	111760.07	6/1/2004	5/1/2034	913.3	360	360	70	8/1/2004	160000	1	1110000	0	1	9.15	8	6	5/1/2006	6/1/2006	6	6	1	15.15	9.15	913.3
57659377	1	O	1	5.25	428000	426023.31	6/1/2004	5/1/2034	2363.44	360	360	80	7/1/2004	535000	1	1100000	0	1	5.25	0	0			0	0	0	0	0	2363.44
57659559	1	N	1	7.3	58500	58409.35	8/1/2004	7/1/2034	401.06	360	360	90	8/1/2004	65000	1	10000	0	1	7.3	8	4.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	401.06
57660912	1	O	6	8.2	297000	296226.76	6/1/2004	5/1/2034	2220.84	360	360	90	8/1/2004	330000	1	1110000	0	1	8.2	0	0			0	0	0	0	0	2220.84
57661092	1	O	6	8.1	292500	291722.92	6/1/2004	5/1/2034	2166.69	360	360	75	7/1/2004	390000	1	1300000	0	1	8.1	8	6	5/1/2006	6/1/2006	6	6	1	14.1	8.1	2166.69
57661373	1	O	6	9.25	262500	261949.31	6/1/2004	5/1/2034	2159.53	360	360	75	7/1/2004	350000	1	2100000	0	1	9.25	8	6	5/1/2006	6/1/2006	6	6	1	15.25	9.25	2159.53
57661571	1	O	6	6.95	277500	277039.23	8/1/2004	7/1/2034	1836.91	360	360	75	8/1/2004	370000	1	10000	0	1	6.95	0	0			0	0	0	0	0	1838.91
57661813	7	O	6	9	56000	55878.26	6/1/2004	5/1/2034	450.59	360	360	70	7/1/2004	80000	1	2300000	0	1	9	0	0			0	0	0	0	0	450.59
57662470	7	O	1	7.3	63750	63551.2	6/1/2004	5/1/2034	437.06	360	360	85	7/1/2004	85000	1	1100000	0	1	7.3	0	0			0	0	0	0	0	437.06
57663098	1	O	6	8.7	90000	89788.43	6/1/2004	5/1/2034	704.82	360	360	76.92	7/1/2004	117000	1	1100000	0	1	8.7	8	6	5/1/2006	6/1/2006	6	6	1	14.7	8.7	704.82
57663239	1	O	6	7.65	91800	91533	6/1/2004	5/1/2034	651.34	360	360	85	8/1/2004	108000	1	1110000	0	1	7.65	0	0			0	0	0	0	0	651.34
57663593	1	O	6	8.55	114000	113723.62	6/1/2004	5/1/2034	880.61	360	360	75	7/1/2004	152000	1	1300000	0	1	8.55	0	0			0	0	0	0	0	880.61
57664278	1	O	6	6.85	50000	49829.7	6/1/2004	5/1/2034	327.63	360	360	53.76	7/1/2004	93000	1	1300000	0	1	6.85	0	0			0	0	0	0	0	327.63
57664476	2	N	6	7.45	81900	81652.11	6/1/2004	5/1/2034	569.86	360	360	90	7/1/2004	91000	1	1200000	0	2	7.45	0	0			0	0	0	0	0	569.86
57664674	1	O	6	6.5	460750	459493.63	7/1/2004	6/1/2034	2912.26	360	360	95	7/1/2004	485000	1	100000	0	1	6.5	8	6	6/1/2008	7/1/2008	6	6	1	12.5	6.5	2912.26
57664799	5	O	6	7.35	287300	286413.06	6/1/2004	5/1/2034	1979.42	360	360	85	7/1/2004	338000	1	2200000	0	1	7.35	8	6	5/1/2006	6/1/2006	6	6	1	13.35	7.35	1979.42
57665333	7	O	6	8.3	66500	66081.78	7/1/2004	6/1/2034	501.94	360	360	70	7/1/2004	95000	1	200000	0	1	8.3	8	4.5	6/1/2006	7/1/2006	6	6	1	14.3	8.3	501.94
57665713	1	O	6	6.15	210000	209181.21	6/1/2004	5/1/2034	1279.38	360	360	56	8/1/2004	375000	1	2110000	0	1	6.15	0	0			0	0	0	0	0	1279.38
57666992	1	O	6	9	87750	87556.1	6/1/2004	5/1/2034	706.06	360	360	65	7/1/2004	135000	1	4400000	0	1	9	0	0			0	0	0	0	0	706.06
57667255	1	O	6	7.613	73500	73284.63	6/1/2004	5/1/2034	519.63	360	360	77.37	8/1/2004	95000	1	1110000	0	1	7.613	0	0			0	0	0	0	0	519.63
57668279	1	O	6	6.8	175500	174896.37	6/1/2004	5/1/2034	1144.13	360	360	90	7/1/2004	195000	1	1200000	0	1	6.8	0	0			0	0	0	0	0	1144.13
57668576	1	O	6	6.975	356250	355065.86	6/1/2004	5/1/2034	2364.17	360	360	95	8/1/2004	375000	1	1110000	0	1	6.975	0	0			0	0	0	0	0	2364.17
57668618	1	O	6	6.4	95750	95391.95	6/1/2004	5/1/2034	598.93	360	360	76.6	7/1/2004	125000	1	1100000	0	1	6.4	0	0			0	0	0	0	0	598.93
57669038	1	O	6	5.7	481000	478538.07	6/1/2004	5/1/2034	2791.73	360	360	65	8/1/2004	740000	1	1110000	0	1	5.7	0	0			0	0	0	0	0	2791.73
57669277	2	N	6	6.85	324000	322896.44	6/1/2004	5/1/2034	2123.04	360	360	80	7/1/2004	405000	1	1200000	0	3	6.85	0	0			0	0	0	0	0	2123.04
57669392	2	O	6	8.35	300000	299242.42	8/1/2004	5/1/2034	2274.93	360	360	75	7/1/2004	400000	1	1200000	0	2	8.35	8	6	5/1/2007	6/1/2007	6	6	1	14.35	8.35	2274.93
57669830	1	O	6	5.95	243000	242015.76	6/1/2004	5/1/2034	1449.11	360	360	77.14	7/1/2004	315000	1	1400000	0	1	5.95	8	6	5/1/2006	6/1/2006	6	6	1	11.95	5.95	1449.11
57670830	1	O	6	7.35	165750	165238.28	6/1/2004	5/1/2034	1141.98	360	360	75	7/1/2004	221000	1	1400000	0	1	7.35	0	0			0	0	0	0	0	1141.98
57671513	1	O	6	4.75	188500	187545.7	6/1/2004	5/1/2034	983.31	360	360	67.32	7/1/2004	280000	1	1200000	0	1	4.75	8	6	5/1/2007	6/1/2007	6	6	1	10.75	4.75	983.31
57671752	2	O	6	5.95	273000	271894.26	8/1/2004	5/1/2034	1628.01	360	360	70	7/1/2004	390000	1	1100000	0	2	5.95	0	0			0	0	0	0	0	1628.01
57673253	1	N	6	8.85	52500	52399.04	7/1/2004	6/1/2034	416.78	360	360	75	7/1/2004	70000	1	100000	0	1	8.85	8	4.5	6/1/2006	7/1/2006	6	6	1	14.85	8.85	416.78
57673774	1	O	6	7.975	224000	223389.66	6/1/2004	5/1/2034	1639.74	360	360	80	7/1/2004	280000	1	2300000	0	1	7.975	0	0			0	0	0	0	0	1639.74
57674897	1	O	6	7.95	59500	59335.62	6/1/2004	5/1/2034	434.52	360	360	85	7/1/2004	70000	1	1100000	0	1	7.95	8	4.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	434.52
57675698	1	O	6	5.6	217000	216061.09	6/1/2004	5/1/2034	1245.76	360	360	70	8/1/2004	310000	1	1110000	0	1	5.6	8	6	5/1/2006	6/1/2006	6	6	1	11.6	5.6	1245.76
57677239	1	O	6	7.05	123200	122796.46	6/1/2004	5/1/2034	823.8	360	360	80	8/1/2004	154000	1	1110000	0	1	7.05	0	0			0	0	0	0	0	823.8
57678690	1	O	6	11.5	63000	62793.71	7/1/2004	6/1/2024	671.86	240	240	70	8/1/2004	90000	1	110000	0	1	11.5	0	0			0	0	0	0	0	671.86
57679219	2	O	1	7.4	500000	499240.53	8/1/2004	7/1/2034	3461.9	360	360	85.47	7/1/2004	585000	1	0	0	2	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	3461.9
57679458	1	O	8	8.7	108000	107746.09	8/1/2004	5/1/2034	845.79	360	360	90	7/1/2004	120000	1	1200000	0	1	8.7	8	6	5/1/2006	6/1/2006	6	6	1	14.7	8.7	845.79
57679615	1	O	6	7	444500	443769.17	8/1/2004	7/1/2034	2957.27	360	360	70	8/1/2004	635000	1	10000	0	1	7	0	0			0	0	0	0	0	2957.27
57681991	1	O	8	5.05	316200	316675.14	6/1/2004	5/1/2034	1717.91	360	360	77.61	8/1/2004	410000	1	1110000	0	1	5.05	8	6	5/1/2006	6/1/2006	6	6	1	11.05	5.05	1717.91
57683534	2	O	6	8.275	252700	252215.71	7/1/2004	6/1/2034	1902.9	360	360	95	8/1/2004	266000	1	210000	0	2	8.275	8	6	6/1/2007	7/1/2007	6	6	1	14.275	8.275	1902.9
57683575	1	O	1	8	210000	209430.7	6/1/2004	5/1/2034	1540.91	360	360	100	7/1/2004	210000	1	1100000	0	1	8	0	0			0	0	0	0	0	1540.91
57683815	1	O	6	9.1	59200	59071.84	6/1/2004	5/1/2034	480.61	360	360	80	7/1/2004	74000	1	1200000	0	1	9.1	0	0			0	0	0	0	0	480.61
57683872	1	O	6	8.525	157250	156766.97	6/1/2004	5/1/2034	1211.91	360	360	85	7/1/2004	185000	1	1100000	0	1	8.525	0	0			0	0	0	0	0	1211.91

57581019		5	O		1	6.75	157410	156863.29	6/1/2004	5/1/2034	1020.96	360	350	90	8/1/2004	174900	1	1110000	0	1	6.75	0	0				0	0	0	0	0	1020.96
57581076		1	O		6	7.35	115000	114644.44	6/1/2004	5/1/2034	792.32	360	360	75.18	8/1/2004	153000	1	1110000	0	1	7.35	8	8	5/1/2006	6/1/2006		6	6	1	13.35	7.35	792.32
57581134		1	N		6	7.95	52000	51857.08	6/1/2004	5/1/2034	379.75	360	360	52	7/1/2004	100000	1	2200000	0	1	7.95	8	4.5	5/1/2006	6/1/2006		6	6	1	13.95	7.95	379.75
57581456		3		2	6	7.775	57715	57551.28	6/1/2004	5/1/2034	414.48	360	360	85	7/1/2004	67900	1	2300000	0	1	7.775	0	0				0	0	0	0	0	414.48
57581852		1	O		6	7.25	60325	59871.56	6/1/2004	5/1/2024	476.8	240	240	95	8/1/2004	63500	1	1110000	0	1	7.25	0	0				0	0	0	0	0	476.8
57583338		1	O		8	5.85	402000	400340.63	6/1/2004	5/1/2034	2371.57	360	360	92.84	7/1/2004	433000	1	1200000	0	1	5.85	0	0				0	0	0	0	0	2371.57
57583973		2	N		6	6.99	300000	299005.75	6/1/2004	5/1/2034	1993.9	360	360	74.07	8/1/2004	405000	1	2110000	0	4	6.99	0	0				0	0	0	0	0	1993.9
57584575		1	O		6	7.35	141100	140664.41	6/1/2004	5/1/2034	972.14	360	360	85	7/1/2004	166000	2	1400000	0	1	7.35	8	8	5/1/2006	6/1/2006		6	6	1	13.35	7.35	972.14
57584757		1	N		1	8.3	137750	137398.58	6/1/2004	5/1/2034	1039.72	360	360	95	7/1/2004	145000	1	2100000	0	1	8.3	8	6	5/1/2006	6/1/2006		6	6	1	14.3	8.3	1039.72
57585713		5	O		8	5.05	265000	263730.09	6/1/2004	5/1/2034	1430.69	360	360	70.1	8/1/2004	335000	1	1110000	0	1	5.05	0	0				0	0	0	0	0	1430.69
57586638		1	O		8	6	94500	94120.03	6/1/2004	5/1/2034	566.58	360	360	90	7/1/2004	105000	1	2400000	0	1	6	8	6	5/1/2006	6/1/2006		6	6	1	12	6	566.58
57587255		1	O		8	5.7	218700	217771.35	6/1/2004	5/1/2034	1269.34	360	360	90	7/1/2004	243000	1	1200000	0	1	5.7	0	0				0	0	0	0	0	1269.34
57588279		1	O		1	7.55	126350	126069.73	7/1/2004	6/1/2034	887.79	360	360	95	7/1/2004	133000	1	1100000	0	1	7.55	8	8	6/1/2006	7/1/2006		6	6	1	13.55	7.55	887.79
57588378		1	O		6	6.1	340000	338661.81	6/1/2004	5/1/2034	2060.39	360	360	85	7/1/2004	400000	1	2200000	0	1	6.1	8	6	5/1/2006	6/1/2006		6	6	1	12.1	6.1	2060.39
57588410		1	O		6	5.75	723000	720724.54	7/1/2004	6/1/2034	4219.24	360	360	74.92	7/1/2004	965000	1	200000	0	1	5.75	0	0				0	0	0	0	0	4219.24
57588857		1	O		6	6.4	81000	80698.96	6/1/2004	5/1/2034	506.66	360	360	90	8/1/2004	90000	1	1110000	0	1	6.4	0	0				0	0	0	0	0	506.66
57589376		1	O		6	5	152000	151264.87	6/1/2004	5/1/2034	815.97	360	360	83.52	8/1/2004	182000	1	1110000	0	1	5	8	6	5/1/2006	6/1/2006		6	6	1	11	5	815.97
57589657		1	O		6	7.25	133000	132575.71	6/1/2004	5/1/2034	907.3	360	360	88.67	7/1/2004	150000	1	1200000	0	1	7.25	0	0				0	0	0	0	0	907.3
57590010		7	O		8	7	77600	77150.47	7/1/2004	6/1/2024	601.84	240	240	80	7/1/2004	97000	1	200000	0	1	7	0	0				0	0	0	0	0	601.84
57590671		1	O		1	8.4	77000	76807.31	6/1/2004	5/1/2034	586.82	360	360	98.72	8/1/2004	78000	1	1110000	0	1	8.4	8	6	5/1/2006	6/1/2006		6	6	1	14.4	8.4	586.82
57591034		1	O		8	6.3	50000	49578.54	6/1/2004	5/1/2024	368.93	240	240	70.37	8/1/2004	63000	1	1110000	0	1	6.3	0	0				0	0	0	0	0	368.93
57591372		1	O		6	8.95	55200	55076.75	6/1/2004	5/1/2034	442.17	360	360	80	7/1/2004	69000	1	1200000	0	1	8.95	8	6	5/1/2006	6/1/2006		6	6	1	14.95	8.95	442.17
57591737		1	O		6	7.35	234000	233459.88	7/1/2004	6/1/2034	1612.2	360	360	90	7/1/2004	260000	1	100000	0	1	7.35	8	8	6/1/2006	7/1/2006		6	6	1	13.35	7.35	1612.2
57592214		3	N		1	7.95	522700	521989.05	8/1/2004	7/1/2034	3817.19	360	360	84.99	7/1/2004	615000	1	0	0	1	7.95	8	8	7/1/2007	8/1/2007		8	6	1	13.95	7.95	3817.19
57592651		1	O		6	8.45	63000	62883.49	7/1/2004	6/1/2034	482.19	360	360	74.12	8/1/2004	85000	1	110000	0	1	8.45	0	0				0	0	0	0	0	482.19
57594318		1	O		6	8.8	81000	80861.49	8/1/2004	7/1/2034	528.06	360	360	90	8/1/2004	90000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006		6	6	1	12.8	6.8	528.06
57594335		5	O		1	7.1	109000	108646.47	6/1/2004	5/1/2034	732.52	360	360	100	8/1/2004	109500	1	1110000	0	1	7.1	8	6	5/1/2006	6/1/2006		6	6	1	13.1	7.1	732.52
57596934		2	N		6	8.5	85500	85290.56	6/1/2004	5/1/2034	657.43	360	360	90	7/1/2004	95000	1	2400000	0	2	8.5	0	0				0	0	0	0	0	657.43
57597015		1	O		6	7.45	180000	179453.21	6/1/2004	5/1/2034	1252.43	360	360	90	8/1/2004	200000	1	1110000	0	1	7.45	8	6	5/1/2006	6/1/2006		6	6	1	13.45	7.45	1252.43
57598237		1	O		6	7.9	40000	39858.62	6/1/2004	5/1/2034	290.73	360	360	80	8/1/2004	50000	1	1110000	0	1	7.9	0	0				0	0	0	0	0	290.73
57598252		1	O		6	6.25	182000	181025.4	6/1/2004	5/1/2034	1120.61	360	360	77.78	8/1/2004	234000	1	2110000	0	1	6.25	0	0				0	0	0	0	0	1120.61
57598419		1		2	1	5.5	336000	334518.73	6/1/2004	5/1/2034	1907.78	360	360	80	7/1/2004	425000	1	1200000	0	1	5.5	0	0				0	0	0	0	0	1907.78
57599193		1	O		8	6.35	118400	118179.02	8/1/2004	7/1/2034	736.73	360	360	80	8/1/2004	148000	1	10000	0	1	6.35	8	6	7/1/2008	8/1/2008		8	6	1	12.35	6.35	736.73
57601411		1	O		8	5.75	418500	416739.61	6/1/2004	5/1/2034	2442.26	360	360	90	7/1/2004	465000	1	1100000	0	1	5.75	0	0				0	0	0	0	0	2442.26
57601494		3	O		1	7.9	40000	39889.32	6/1/2004	5/1/2034	290.73	360	360	81.47	8/1/2004	55000	1	1110000	0	1	7.9	0	0				0	0	0	0	0	290.73
57604191		1	O		6	8.4	92800	92568.02	6/1/2004	5/1/2034	706.99	360	360	80	8/1/2004	116000	1	1110000	0	1	8.4	0	0				0	0	0	0	0	708.99
57604753		1	O		6	7.34	184500	183864.62	6/1/2004	5/1/2034	1269.9	360	360	90	7/1/2004	205000	1	4200000	0	1	7.34	0	0				0	0	0	0	0	1269.9
57605016		2	O		6	8	80000	79451.24	6/1/2004	5/1/2024	669.16	240	240	64.52	8/1/2004	124000	1	1110000	0	2	8	0	0				0	0	0	0	0	869.16
57605370		7	O		1	7.1	93500	93349.27	8/1/2004	7/1/2034	628.35	360	360	85	8/1/2004	110000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006		6	6	1	13.1	7.1	628.35
57606832		1	N		1	7.85	50400	50330.03	8/1/2004	7/1/2034	364.57	360	360	80	7/1/2004	56000	1	0	0	1	7.85	0	0				0	0	0	0	0	364.57
57606931		1	O		6	7.25	355000	353682.17	6/1/2004	5/1/2034	2421.73	360	360	81.42	7/1/2004	436000	1	1300000	0	1	7.25	0	0				0	0	0	0	0	2421.73
57607376		1	O		6	7.65	145000	143961.83	6/1/2004	5/1/2024	1181.45	240	240	83.33	7/1/2004	174000	1	1100000	0	1	7.65	0	0				0	0	0	0	0	1181.45
57609976		1	O		6	6.75	350000	348723.65	6/1/2004	5/1/2034	2270.1	360	360	84.34	7/1/2004	415000	1	1200000	0	1	6.75	0	0				0	0	0	0	0	2270.1
57610354		1	O		8	9.35	237500	237135.46	7/1/2004	6/1/2034	1971.09	360	360	95	8/1/2004	250000	1	110000	0	1	9.35	8	6	6/1/2007	7/1/2007		8	6	1	15.35	9.35	1971.09
57610792		1	O		1	7.75	128700	128333.1	6/1/2004	5/1/2034	922.03	360	360	90	8/1/2004	143000	1	1110000	0	1	7.75	0	0				0	0	0	0	0	922.03
57610917		1	O		1	7.1	402800	401406.21	6/1/2004	5/1/2034	2706.95	360	360	95	7/1/2004	424000	1	1100000	0	1	7.1	8	6	5/1/2006	6/1/2006		6	6	1	13.1	7.1	2706.95
57611311		1	O		6	6.75	269000	268065.73	6/1/2004	5/1/2034	1744.73	360	360	80.3	8/1/2004	335000	1	1110000	0	1	6.75	0	0				0	0	0	0	0	1744.73
57611410		1	O		1	7.625	242250	241541.91	8/1/2004	5/1/2034	1714.84	360	360	95	7/1/2004	255000	1	4200000	0	1	7.625	0	0				0	0	0	0	0	1714.64
57612418		1	O		6	6.85	240000	239182.51	6/1/2004	5/1/2034	1572.63	360	360	72.73	7/1/2004	330000	1	1200000	0	1	6.85	0	0				0	0	0	0	0	1572.63
57614398		1	O		6	7.95	86450	86273.04	7/1/2004	6/1/2034	631.33	360	360	95	7/1/2004	91000	1	200000	0	1	7.95	8	4.5	6/1/2007	7/1/2007		6	6	1	13.95	7.95	631.33
57614570		3	O		6	8.65	93750	93536.32	6/1/2004	5/1/2034	744.24	360	360	75	7/1/2004	125000	1	2300000	0	1	8.65	0	0				0	0	0	0	0	744.24
57614695		1	N		1	8.75	67500	67342.92	8/1/2004	5/1/2034	531.03	360	360	90	7/1/2004	75000	1	1100000	0	1	8.75	8	6	5/1/2007	6/1/2007		6	6	1	14.75	8.75	531.03
57615015		2	O		1	8.2	152500	152102.97	6/1/2004	5/1/2034	1140.33	360	360	100	8/1/2004	152500	1	1110000	0	2	8.2	8	6	5/1/2006	6/1/2006		6	6	1	14.2	8.2	1140.33
57615379		1	O		1	8.9	148750	148583.46	8/1/2004	7/1/2034	1186.19	360	360	85	7/1/2004	175000	1	0	0	1	8.9	0	0				0	0	0	0	0	1186.19
57615692		1	N		1	7.45	190800	190222.53	6/1/2004	5/1/2034	1327.58	360	360	90	7/1/2004	212000	1	2200000	0	1	7.45	8	6	5/1/2006	6/1/2006		6	6	1	13.45	7.45	1327.58
57620296		1	O		8	8.8	128250	128030.68	8/1/2004	7/1/2034	836.1	360	360	90	8/1/2004	142500	1	11000	0	1	8.8	8	6	7/1/2006	8/1/2006		6	6	1	12.8	6.8	836.1
57621054		1	O		8	5.25	498000	496278.8	7/1/2004	6/1/2034	2749.98	360	360	55.33	8/1/2004	900000	1	110000	0	1	5.25	0	0				0	0	0	0	0	2749.98
57622433		1	N		1	8.5	58500	58356.7	6/1/2004	5/1/2034	449.82	360	360	90	7/1/2004	65000	1	4400000	0	1	8.5	8	6	5/1/2006	6/1/2006		6	6	1	14.5	8.5	449.82
57624215		1	O		8	7.15	300000	299036.51	6/1/2004	5/1/2034	2026.23	360	360	43.8	7/1/2004	685000	1	1200000	0	1	7.15	0	0				0	0	0	0	0	2026.23
57624694		1	N		6	9.6	60750	60661.52	7/1/2004	6/1/2034	515.26	360	360	75	8/1/2004	81000	1	210000	0	1	9.6	8	6	6/1/2006	7/1/2006		6	6	1	15.6	9.6	515.26
57624850		1		2	6	5.85	81000	79863.31	8/1/2004	5/1/2019	676.98	180	180	50.62	7/1/2004	160000	1	2400000	0	1	5.85	0	0				0	0	0	0	0	676.98
57625170		1	O		6	7.85	187200	186676.93	6/1/2004	5/1/2034	1354.09	360	360	90	8/1/2004	208000	1	1110000	0	1	7.85	0	0				0	0	0	0	0	1354.09
57626152		1	O		1	7.55	118800	119536.4	7/1/2004	6/1/2034	834.74	360	360	90	7/1/2004	132000	1	200000	0	1	7.55	8	6	6/1/2006	7/1/2006		6	6	1	13.55	7.55	834.74
57626814		1	O		6	6.8	154000	153603.88	7/1/2004	6/1/2034	1003.97	360	360	89.53	7/1/2004	172000	1	100000	0	1	6.8	8	6	6/1/2007	7/1/2007		6	6	1	12.8	6.8	1003.97
57626897		1	O		1	8.05	56800	56724.29	8/1/2004	7/1/2034	418.76	360	360	80	7/1/2004	72200	1	0	0	1	8.05	0	0				0	0	0	0	0	418.76
57627333		2	N		6	5.75	57000	56396.48	7/1/2004	6/1/2019	473.34	180	180	73.55	7/1/2004	77500	1	100000	0	2	5.75	8	8	6/1/2006	7/1/2006		6	6	1	11.75	5.75	473.34
57627358		1	O		6	8.7	500000	498824.61	8/1/2004	5/1/2034	3915.67	360	360	74.07	7/1/2004	675000	1	1200000	0	1	8.7	8	6	5/1/2006	6/1/2006		6	6	1	14.7	8.7	3915.67
57628257		1	O		1	8.875	105000	104761.91	6/1/2004	5/1/2034	835.43	360	360	100	8/1/2004	117000	1	1110000	0	1	8.875	8	6	5/1/2006	6/1/2006		6	6	1	14.875	8.875	835.43
57629412		1	O		6	7.35	91200	90918.42	6/1/2004	5/1/2034	628.35	360	360	80	8/1/2004	114000	1	1110000	0	1	7.35	0	0				0	0	0	0	0	628.35
57630311		5	O		6	6.9	96000	95676.18	6/1/2004	5/1/2034	632.26	360	360	80	7/1/2004	120000	1	4200000	0	1	6.9	0	0				0	0	0	0	0	632.26
57634057		1	O		6	7.65	48000	47860.39	6/1/2004	5/1/2034	340.57	360	360	77.42	8/1/2004	62000	1	1110000	0	1	7.65	0	0				0	0	0	0	0	340.57
57636417		2	N		6	7.75	58400	58233.5	8/1/2004	5/1/2034	418.39	360	360	80	8/1/2004	73000	1	1110000	0	3	7.75	8	6	5/1/2006	6/1/2006		6	6	1	13.75	7.75	418.39
57637779		1	O		6	6.55	128350	126245.12	6/1/2004	5/1/2019	1121.6	180	180	84.44	8/1/2004	152000	1	1210000	0	1	6.55	0	0				0	0	0	0	0	1121.6
57638652		3	O		6	7.73	85000	84879.14	8/1/2004	7/1/2034	607.78	360	360	88.73	7/1/2004	98000	1	0	0	1	7.73	8	4.5	7/1/2006	8/1/2006		6	6	1	13.73	7.73	607.78
57638254		3	N		1	7.85	98100	97825.88	6/1/2004	5/1/2034	709.6	360	360	90	8/1/2004	109000	1	1210000	0	1	7.85	8	6	5/1/2007	6/1/2007		6	6	1	13.85	7.85	709.6
57639650		1	O		6	7.6	135200	134710.64	6/1/2004	5/1/2034	954.62	360	360	80	7/1/2004	169000	1	2200000	0	1	7.6	0	0				0	0	0	0	0	954.62
57640138		1	O		1	8.25	84000	83783.5	6/1/2004	5/1/2034	631.07	360	360	100	8/1/2004	84000	1	1110000	0	1	8.25	8	6	5/1/2006	6/1/2006		6	6	1	14.25	8.25	631.07

57530958	1	O		6	6.4	231000	230141.48	6/1/2004	5/1/2034	1444.92	360	360	60	7/1/2004	385000	1	3200000	0	1	6.4	0	0			0	0	0	0	0	1444.92
57531857	1	O		6	7.65	187000	185978.41	6/1/2004	5/1/2034	1326.8	360	360	77.92	8/1/2004	240000	1	1110000	0	1	7.65	0	0			0	0	0	0	0	1326.8
57532012	1	N		6	8.55	50000	49878.79	6/1/2004	5/1/2034	386.23	360	360	63.29	8/1/2004	79000	1	1110000	0	1	8.55	8	4.5	5/1/2006	6/1/2006	6	6	1	14.55	8.55	386.23
57532111	1	O		6	7.65	76950	76726.18	6/1/2004	5/1/2034	545.98	360	360	90	7/1/2004	85500	1	5400000	1	1	7.65	0	0			0	0	0	0	0	545.98
57532533	1	O		6	7.55	110490	110244.92	7/1/2004	6/1/2034	776.35	360	360	87	7/1/2004	127000	1	200000	0	1	7.55	8	6	6/1/2007	7/1/2007	6	6	1	13.55	7.55	776.35
57532970	3	O		1	8.1	254911	254404.8	7/1/2004	6/1/2034	1888.25	360	360	85	8/1/2004	299900	1	110000	0	1	8.1	0	0			0	0	0	0	0	1888.25
57533531	1	O		6	6.6	110500	110104.87	6/1/2004	5/1/2034	705.72	360	360	65	7/1/2004	170000	1	1100000	0	1	6.6	8	6	5/1/2006	6/1/2006	6	6	1	12.6	6.6	705.72
57533671	1	O		6	8.15	184500	184014.78	6/1/2004	5/1/2034	1373.14	360	360	90	7/1/2004	205000	1	1300000	0	1	8.15	8	6	5/1/2006	6/1/2006	6	6	1	14.15	8.15	1373.14
57534471	1	O		6	6.65	78750	77716.78	8/1/2004	5/1/2019	692.51	180	180	75	7/1/2004	105000	1	2100000	0	1	6.65	0	0			0	0	0	0	0	692.51
57535130	1	O		6	7.45	72000	71782.06	8/1/2004	5/1/2034	500.98	360	360	80	7/1/2004	90000	1	1100000	0	1	7.45	0	0			0	0	0	0	0	500.98
57535379	1	O		6	8.6	133500	133179.65	6/1/2004	5/1/2034	1035.98	360	360	88.41	7/1/2004	151000	1	2200000	0	1	8.6	8	6	5/1/2006	6/1/2006	6	6	1	14.6	8.6	1035.98
57536351	7	N		6	6.85	88500	88198.54	6/1/2004	5/1/2034	579.91	360	360	73.75	7/1/2004	120000	1	1200000	0	1	6.85	0	0			0	0	0	0	0	579.91
57538498	1	N		6	7.7	123750	123393.68	6/1/2004	5/1/2034	882.29	360	360	89.67	8/1/2004	138000	1	1110000	0	1	7.7	8	6	5/1/2007	6/1/2007	6	6	1	13.7	7.7	882.29
57539090	1	O		9	8.95	90750	90547.36	6/1/2004	5/1/2034	726.94	360	360	75	7/1/2004	121000	1	2200000	0	1	8.95	0	0			0	0	0	0	0	726.94
57540239	1	O		1	8.4	457750	456605.78	6/1/2004	5/1/2034	3487.32	360	360	95	7/1/2004	481850	1	1100000	0	1	8.4	8	4.5	5/1/2007	6/1/2007	6	6	1	14.4	8.4	3487.32
57541195	1	O		8	8.55	115200	114991.28	7/1/2004	6/1/2034	889.88	360	360	90	7/1/2004	128000	1	200000	0	1	8.55	8	6	6/1/2006	7/1/2006	6	6	1	14.55	8.55	889.88
57541591	1	O		1	7.95	140000	139616.61	6/1/2004	5/1/2034	1022.4	360	360	100	7/1/2004	140000	1	2200000	0	1	7.95	8	6	5/1/2006	6/1/2006	6	6	1	13.95	7.95	1022.4
57542853	1	O		6	7.05	238000	237220.49	6/1/2004	5/1/2034	1591.42	360	360	85	7/1/2004	280000	1	2400000	0	1	7.05	0	0			0	0	0	0	0	1591.42
57544215	5	O		6	6.85	500000	498296.96	6/1/2004	5/1/2034	3276.3	360	360	94.34	7/1/2004	530000	1	1100000	0	1	6.85	0	0			0	0	0	0	0	3276.3
57544835	1	O		1	9.05	83000	82477.49	8/1/2004	5/1/2034	670.83	360	360	100	8/1/2004	83000	1	1110000	0	1	9.05	8	6	5/1/2006	6/1/2006	6	6	1	15.05	9.05	670.83
57545915	1	O		6	9.85	100500	100314.08	6/1/2004	5/1/2034	870.85	360	360	75	7/1/2004	134000	1	1100000	0	1	9.85	8	6	5/1/2006	6/1/2006	6	6	1	15.85	9.85	870.85
57545998	1	O		1	7.45	136000	135588.4	6/1/2004	5/1/2034	946.28	360	360	80	7/1/2004	170000	1	1100000	0	1	7.45	0	0			0	0	0	0	0	946.28
57546016	1		2	6	7.05	185000	184393.78	6/1/2004	5/1/2034	1237.03	360	360	57.81	7/1/2004	320000	1	2200000	0	1	7.05	0	0			0	0	0	0	0	1237.03
57546731	1	O		6	5.4	342500	340961.65	6/1/2004	5/1/2034	1923.25	360	360	72.11	8/1/2004	475000	1	1110000	0	1	5.4	0	0			0	0	0	0	0	1923.25
57546756	1	O		6	7.25	108000	107659.85	6/1/2004	5/1/2034	736.76	360	360	84.38	6/1/2004	128000	1	1110000	0	1	7.25	0	0			0	0	0	0	0	736.76
57551194	1	O		6	7.4	106250	105925.2	6/1/2004	5/1/2034	735.66	360	360	85	7/1/2004	125000	1	1100000	0	1	7.4	0	0			0	0	0	0	0	735.66
57552135	1	O		6	7.4	127500	126754.27	6/1/2004	5/1/2034	882.79	360	360	85	8/1/2004	150000	1	1110000	0	1	7.4	0	0			0	0	0	0	0	882.79
57552978	7	O		6	7.75	40000	39717.08	6/1/2004	5/1/2024	328.38	240	240	68.97	7/1/2004	58000	1	1100000	0	1	7.75	0	0			0	0	0	0	0	328.38
57553570	1	O		6	6.75	170000	169409.57	6/1/2004	5/1/2034	1102.62	360	360	83.74	8/1/2004	203000	1	1110000	0	1	6.75	0	0			0	0	0	0	0	1102.62
57553711	1	O		6	7.838	48600	48463.87	6/1/2004	5/1/2034	351.14	360	360	90	7/1/2004	54000	1	1200000	0	1	7.838	8	4.5	5/1/2006	6/1/2006	6	6	1	13.838	7.838	351.14
57555070	1	O		9	9.2	76000	75838.86	8/1/2004	5/1/2034	622.49	360	360	95	8/1/2004	80000	1	1110000	0	1	9.2	0	0			0	0	0	0	0	622.49
57556250	1	O		6	8.25	154000	153603.08	6/1/2004	5/1/2034	1156.96	360	360	88.52	8/1/2004	178000	1	2210000	0	1	8.25	0	0			0	0	0	0	0	1156.96
57558698	3	O		1	7.4	86400	86067.04	5/1/2004	4/1/2034	598.22	360	360	100	7/1/2004	86400	1	13200000	0	1	7.4	8	6	4/1/2007	5/1/2007	6	6	1	13.4	7.4	598.22
57557670	7	O		8	10	68750	68626.78	6/1/2004	5/1/2034	603.34	360	360	55	7/1/2004	125000	1	4100000	0	1	10	0	0			0	0	0	0	0	603.34
57559031	3	O		8	11.9	262500	262188.22	6/1/2004	5/1/2034	2679.92	360	360	70	7/1/2004	375000	1	4200000	0	1	11.9	8	6	5/1/2006	6/1/2006	6	6	1	17.9	11.9	2679.92
57559353	1	O		6	5.85	300000	298761.66	6/1/2004	5/1/2034	1769.83	360	360	60	7/1/2004	375000	1	1100000	0	1	5.85	0	0			0	0	0	0	0	1769.83
57559833	1	N		1	7.75	72000	71794.74	6/1/2004	5/1/2034	515.82	360	360	90	7/1/2004	84000	1	2400000	0	1	7.75	8	6	5/1/2006	6/1/2006	6	6	1	13.75	7.75	515.82
57560559	5	O		1	5.95	164430	163763.99	6/1/2004	5/1/2034	980.57	360	360	81.07	8/1/2004	203000	1	1110000	0	1	5.95	0	0			0	0	0	0	0	980.57
57560718	7	O		6	6.65	81600	81381.54	7/1/2004	6/1/2034	523.65	360	360	85	8/1/2004	96000	1	110000	0	1	6.65	0	0			0	0	0	0	0	523.65
57560773	1	O		6	7.1	210000	209318.9	6/1/2004	5/1/2034	1411.27	360	360	83.33	7/1/2004	252000	1	2200000	0	1	7.1	0	0			0	0	0	0	0	1411.27
57561938	1	O		6	7.65	140250	139842.09	6/1/2004	5/1/2034	995.1	360	360	83.98	8/1/2004	167000	1	1110000	0	1	7.65	0	0			0	0	0	0	0	995.1
57561953	1	O		8	9.7	76800	76650.33	6/1/2004	5/1/2034	657.02	360	360	80	7/1/2004	96000	1	4200000	0	1	9.7	0	0			0	0	0	0	0	657.02
57562639	1	O		6	5.25	497000	494704.66	6/1/2004	5/1/2034	2744.46	360	360	70	8/1/2004	710000	1	1110000	0	1	5.25	0	0			0	0	0	0	0	2744.46
57563090	1	O		1	9.5	72250	72106.14	6/1/2004	5/1/2034	607.52	360	360	85	7/1/2004	85000	1	2500000	1	1	9.5	0	0			0	0	0	0	0	607.52
57563579	2	O		6	5.99	318750	315429.04	7/1/2004	6/1/2019	2688.08	180	180	85	7/1/2004	375000	1	100000	0	3	5.99	0	0			0	0	0	0	0	2688.08
57564239	1	O		6	7.75	305300	304429.69	6/1/2004	5/1/2034	2187.21	360	360	86	7/1/2004	355000	1	2200000	0	1	7.75	0	0			0	0	0	0	0	2187.21
57564775	1	O		6	6.6	264800	262648.34	6/1/2004	5/1/2024	1989.9	240	240	80	8/1/2004	331000	1	1110000	0	1	6.6	0	0			0	0	0	0	0	1989.9
57565194	1	O		6	7.4	142800	142363.5	6/1/2004	5/1/2034	988.72	360	360	79.78	7/1/2004	179000	1	2200000	0	1	7.4	8	6	5/1/2006	6/1/2006	6	6	1	13.4	7.4	988.72
57566051	5	O		1	7.6	91380	91111.55	6/1/2004	5/1/2034	645.22	360	360	95	8/1/2004	96190	1	1110000	0	1	7.6	8	6.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	645.22
57566814	2	O		1	7.15	144000	143654.18	7/1/2004	6/1/2034	972.59	360	360	90	7/1/2004	160000	1	100000	0	2	7.15	8	6	6/1/2007	7/1/2007	6	6	1	13.15	7.15	972.59
57566994	2	O		1	6.45	310500	309927.86	8/1/2004	7/1/2034	1952.38	360	360	90	8/1/2004	345000	1	10000	0	2	6.45	8	6	7/1/2007	8/1/2007	6	6	1	12.45	6.45	1952.38
57567752	1	O		6	6.25	94250	93889.46	6/1/2004	5/1/2034	580.32	360	360	65	8/1/2004	145000	1	1110000	0	1	6.25	8	4.5	5/1/2006	6/1/2006	6	6	1	12.25	6.25	580.32
57568438	1	O		6	8.35	72250	72067.55	6/1/2004	5/1/2034	547.88	360	360	85	8/1/2004	85000	1	1110000	0	1	8.35	0	0			0	0	0	0	0	547.88
57569238	1	O		6	8.1	430000	429432.65	8/1/2004	7/1/2034	3185.22	360	360	81.13	7/1/2004	530000	1	0	0	1	8.1	0	0			0	0	0	0	0	3185.22
57569253	5	O		6	6.95	165600	165048.86	6/1/2004	5/1/2034	1096.19	360	360	89.51	8/1/2004	185000	1	1210000	0	1	6.95	8	6	5/1/2006	6/1/2006	6	6	1	12.95	6.95	1096.19
57569279	1	O		6	9.15	106400	106172.09	6/1/2004	5/1/2034	867.63	360	360	78.81	7/1/2004	135000	1	1200000	0	1	9.15	0	0			0	0	0	0	0	867.63
57569550	1	O		8	9	118150	117954.91	7/1/2004	6/1/2034	950.67	360	360	85	7/1/2004	139000	1	100000	0	1	9	8	6.5	6/1/2006	7/1/2006	6	6	1	15	9	950.67
57570152	2	N		6	8.05	111900	111599.68	6/1/2004	5/1/2034	824.99	360	360	77.17	6/1/2004	145000	1	1110000	0	4	8.05	0	0			0	0	0	0	0	824.99
57570392	1	O		6	7.9	143200	142803.88	6/1/2004	5/1/2034	1040.79	360	360	80	7/1/2004	179000	1	1200000	0	1	7.9	0	0			0	0	0	0	0	1040.79
57570855	1	O		6	6.65	107100	106720.71	6/1/2004	5/1/2034	687.55	360	360	90	7/1/2004	119000	1	1100000	0	1	6.65	8	6	5/1/2006	6/1/2006	6	6	1	12.65	6.65	687.55
57571178	1	O		8	6.55	71000	70743.63	8/1/2004	5/1/2034	451.11	360	360	87.33	7/1/2004	81300	1	1100000	0	1	6.55	8	6	5/1/2006	6/1/2006	6	6	1	12.55	6.55	451.11
57571416	7	O		6	8.2	113000	112780.1	7/1/2004	6/1/2034	844.97	360	360	84.96	8/1/2004	133000	1	110000	0	1	8.2	0	0			0	0	0	0	0	844.97
57572612	1	O		1	7.85	123250	122456.92	8/1/2004	5/1/2034	891.52	360	360	85	8/1/2004	145000	1	1110000	0	1	7.85	8	6	5/1/2007	6/1/2007	6	6	1	13.85	7.85	891.52
57572679	2	O		6	7.475	194700	194113.66	6/1/2004	5/1/2034	1358.04	360	360	94.06	8/1/2004	207000	1	1110000	0	2	7.475	8	6	5/1/2006	6/1/2006	6	6	1	13.475	7.475	1358.04
57573172	1	O		5	5.5	280000	278765.84	6/1/2004	5/1/2034	1589.81	360	360	80	8/1/2004	350000	1	1110000	0	1	5.5	8	6	5/1/2006	6/1/2006	6	6	1	11.5	5.5	1589.81
57573271	1	O		6	7.4	58500	58321.18	6/1/2004	5/1/2034	405.05	360	360	90	7/1/2004	65000	1	2100000	0	1	7.4	8	6	5/1/2006	6/1/2006	6	6	1	13.4	7.4	405.05
57573735	1	N		6	9.2	57800	57677.45	6/1/2004	5/1/2034	473.42	360	360	83.77	7/1/2004	69000	1	1100000	0	1	9.2	0	0			0	0	0	0	0	473.42
57573776	1	O		6	8.05	71550	71406.45	7/1/2004	6/1/2034	527.51	360	360	90	7/1/2004	79500	1	400000	0	1	8.05	0	0			0	0	0	0	0	527.51
57575136	7	O		1	7.1	73500	73321.73	7/1/2004	6/1/2034	493.95	360	360	75	8/1/2004	98000	1	110000	0	1	7.1	0	0			0	0	0	0	0	493.95
57575599	5	O		6	8.9	121600	121325.67	6/1/2004	5/1/2034	969.69	360	360	80	7/1/2004	152000	1	1200000	0	1	8.9	0	0			0	0	0	0	0	969.69
57576019	1	O		6	6.5	70000	69424.37	6/1/2004	5/1/2024	521.91	240	240	79.55	8/1/2004	88000	1	1110000	0	1	6.5	0	0			0	0	0	0	0	521.91
57576753	1	O		6	9.85	75000	74861.23	6/1/2004	5/1/2034	649.89	360	360	88.24	7/1/2004	85000	1	9900000	0	1	9.85	8	6	5/1/2006	6/1/2006	6	6	1	15.85	9.85	649.89
57576977	1	O		6	6.99	60000	59801.14	6/1/2004	5/1/2034	398.78	360	360	75	8/1/2004	80000	1	1110000	0	1	6.99	0	0			0	0	0	0	0	398.78
57577314	1	N		1	6.45	106200	105809.08	6/1/2004	5/1/2034	667.77	360	360	90	8/1/2004	118000	1	1110000	0	1	6.45	8	6	5/1/2006	6/1/2006	6	6	1	12.45	6.45	667.77
57577991	1	O		8	11.9	66000	65821.6	6/1/2004	5/1/2034	673.81	360	360	60	7/1/2004	110000	1	3300000	0	1	11.9	8	4.5	5/1/2006	6/1/2006	6	6	1	17.9	11.9	673.81
57579138	1	O		8	6.15	324000	323054.97	7/1/2004	6/1/2034	1973.9	360	360	69.26	7/1/2004	383000	1	400000	0	1	6.15	0	0			0	0	0	0	0	1973.9
57580318	1	O		6	8.2	50000	49869.82	6/1/2004	5/1/2034	373.88	360	360	80	8/1/2004	62500	1	1110000	0	1	8.2	8	6	5/1/2006	6/1/2006	6	6	1	14.2	8.2	373.88

57470932		1	O	1	5.8	225000	224062.44	6/1/2004	5/1/2034	1320.2	360	360	84.91	8/1/2004	345000	1	1110000	0	1	5.8	0	0			0	0	0	0	0	1320.2
57471831		5	O	1	5.85	423315	421567.68	6/1/2004	5/1/2034	2497.31	360	360	94.79	7/1/2004	446595	1	1400000	0	1	5.85	8	8	5/1/2006	6/1/2006	6	6	1	11.85	5.85	2497.31
57473050		1	O	1	7.6	159650	159180.69	6/1/2004	5/1/2034	1127.25	360	360	100	7/1/2004	163000	1	1100000	0	1	7.6	8	6	5/1/2006	6/1/2006	6	6	1	13.6	7.6	1127.25
57473134		2	O	1	8.35	250325	249787.25	7/1/2004	6/1/2034	1898.24	360	360	95	8/1/2004	263500	1	3100000	0	2	8.35	8	4.5	6/1/2006	7/1/2006	6	6	1	14.35	8.35	1898.24
57473613		1	O	6	7.25	109650	109304.72	6/1/2004	5/1/2034	748.01	360	360	85	7/1/2004	129000	1	1300000	0	1	7.25	0	0			0	0	0	0	0	748.01
57474074		1	O	8	7.35	71250	71065.27	7/1/2004	6/1/2034	490.9	360	360	75	7/1/2004	95000	1	100000	0	1	7.35	0	0			0	0	0	0	0	490.9
57474173		2	O	6	6.45	236000	235108.15	6/1/2004	5/1/2034	1483.93	360	360	80	8/1/2004	295000	1	1110000	0	2	6.45	0	0			0	0	0	0	0	1483.93
57476939		7	O	8	7.8	57950	57786.44	6/1/2004	5/1/2034	417.17	360	360	63.68	8/1/2004	91000	1	1100000	0	1	7.8	0	0			0	0	0	0	0	417.17
57477333		1	O	6	6.95	72900	72717.87	7/1/2004	6/1/2034	482.57	360	360	90	8/1/2004	81000	1	100000	0	1	6.95	8	6	6/1/2006	7/1/2006	6	6	1	12.95	6.95	482.57
57478935		1	N	6	8.4	95200	95022.15	7/1/2004	6/1/2034	725.27	360	360	85	8/1/2004	112000	1	210000	0	1	8.4	0	0			0	0	0	0	0	725.27
57478976		1	O	6	7.35	156000	155518.4	6/1/2004	5/1/2034	1074.8	360	360	80	7/1/2004	195000	1	2200000	0	1	7.35	8	6	5/1/2007	6/1/2007	6	6	1	13.35	7.35	1074.8
57480410		1	O	6	7.4	120000	119633.05	6/1/2004	5/1/2034	830.86	360	360	100	8/1/2004	120000	1	1110000	0	1	7.4	8	6	5/1/2006	6/1/2006	6	6	1	13.4	7.4	830.86
57480634		7	O	8	9.55	90000	89884.06	6/1/2004	5/1/2019	942.52	180	180	75	7/1/2004	120000	1	1100000	0	1	9.55	0	0			0	0	0	0	0	942.52
57480758		1	O	6	5.15	446000	443901.75	6/1/2004	5/1/2034	2435.28	360	360	81.83	8/1/2004	545000	1	1110000	0	1	5.15	0	0			0	0	0	0	0	2435.28
57482473		3	O	6	8.4	79000	78802.5	8/1/2004	5/1/2034	601.86	360	360	83.16	7/1/2004	95000	1	2200000	0	1	8.4	0	0			0	0	0	0	0	601.86
57482853		1	O	6	7.7	161000	160536.42	6/1/2004	5/1/2034	1147.87	360	360	68.51	8/1/2004	235000	1	1110000	0	1	7.7	0	0			0	0	0	0	0	1147.87
57483430		2	N	6	8.05	238000	237522.55	7/1/2004	6/1/2034	1754.67	360	360	85	7/1/2004	280000	1	100000	0	2	8.05	0	0			0	0	0	0	0	1754.67
57483596		2	N	1	8.25	180000	179769.65	8/1/2004	7/1/2034	1352.28	360	360	90	7/1/2004	200000	1	0	0	2	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1352.28
57483612		7	O	1	6.9	88000	87778.02	7/1/2004	6/1/2034	579.57	360	360	80	8/1/2004	110000	1	110000	0	1	6.9	0	0			0	0	0	0	0	579.57
57483950		7	O	6	7.25	57800	57618	6/1/2004	5/1/2034	394.3	360	360	85	8/1/2004	68000	1	1110000	0	1	7.25	0	0			0	0	0	0	0	394.3
57484453		1	O	6	7.55	152000	151549.01	6/1/2004	5/1/2034	1068.02	360	360	95	8/1/2004	160000	1	1110000	0	1	7.55	0	0			0	0	0	0	0	1068.02
57484479		1	O	6	7.5	66400	65915.8	6/1/2004	5/1/2024	534.92	240	240	80	7/1/2004	83000	1	1100000	0	1	7.5	0	0			0	0	0	0	0	534.92
57485435		3	O	8	7.3	283500	282618.07	6/1/2004	5/1/2034	1943.6	360	360	90	7/1/2004	315000	1	2200000	0	1	7.3	8	6	5/1/2006	6/1/2006	6	6	1	13.3	7.3	1943.6
57487936		1	O	6	8.85	216000	215597.66	8/1/2004	5/1/2034	1714.73	360	360	80	7/1/2004	270000	1	1200000	0	1	8.85	0	0			0	0	0	0	0	1714.73
57488413		1	O	1	8.45	318000	317213.18	6/1/2004	5/1/2034	2433.89	360	360	100	7/1/2004	318000	1	9400000	0	1	8.45	8	6.5	5/1/2006	6/1/2006	6	6	1	14.45	8.45	2433.89
57489635		1	N	1	6.9	61200	60941.19	5/1/2004	4/1/2034	403.07	360	360	85	8/1/2004	72000	1	11210000	0	1	6.9	8	6	4/1/2006	5/1/2006	6	6	1	12.9	6.9	403.07
57489692		1	N	8	7.1	124200	123694.96	5/1/2004	4/1/2034	834.67	360	360	90	7/1/2004	138000	1	24400000	0	1	7.1	0	0			0	0	0	0	0	834.67
57490435		1	O	6	8.4	170000	169368.16	6/1/2004	5/1/2034	1063.37	360	360	57.43	7/1/2004	296000	1	1200000	0	1	8.4	0	0			0	0	0	0	0	1063.37
57491599		2	N	6	6.9	70000	69308.07	6/1/2004	5/1/2034	461.03	360	360	66.67	11/1/2004	105000	1	1111110	0	4	6.9	8	4.5	5/1/2007	6/1/2007	6	6	1	12.9	6.9	461.03
57491755		1	O	8	6.35	130500	130133.69	7/1/2004	6/1/2034	812.02	360	360	90	8/1/2004	145000	1	110000	0	1	6.35	0	0			0	0	0	0	0	812.02
57493538		3	O	6	8	40000	39532.95	6/1/2004	5/1/2019	382.27	180	180	53.33	7/1/2004	75000	1	2200000	0	1	8	0	0			0	0	0	0	0	382.27
57493736		1	O	6	5.75	352000	350519.35	6/1/2004	5/1/2034	2054.18	360	360	67.05	7/1/2004	525000	1	2200000	0	1	5.75	8	6	5/1/2006	6/1/2006	6	6	1	11.75	5.75	2054.18
57494254		2	O	8	7.6	395200	394623.23	8/1/2004	7/1/2034	2790.41	360	360	95	7/1/2004	416000	1	0	0	2	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2790.41
57494270		3	O	6	8.15	72000	71810.84	8/1/2004	5/1/2034	535.86	360	360	75	7/1/2004	96000	1	1100000	0	1	8.15	0	0			0	0	0	0	0	535.86
57495772		6	O	1	7.2	83300	83035.07	6/1/2004	5/1/2034	565.44	360	360	85	7/1/2004	100000	1	1200000	0	1	7.2	0	0			0	0	0	0	0	565.44
57496432		7	O	8	8.8	86250	86028.13	7/1/2004	6/1/2034	562.29	360	360	71.88	7/1/2004	120000	1	100000	0	1	8.8	0	0			0	0	0	0	0	562.29
57496978		1	N	1	8.35	63750	63586.98	6/1/2004	5/1/2034	483.43	360	360	85	7/1/2004	75000	1	1500000	1	1	8.35	0	0			0	0	0	0	0	483.43
57497976		1	N	6	5.85	64000	63735.8	8/1/2004	5/1/2034	377.57	360	360	80	7/1/2004	80000	1	1200000	0	1	5.85	8	6	5/1/2006	6/1/2006	6	6	1	11.85	5.85	377.57
57498990		2	O	8	7.2	380000	378791.57	6/1/2004	5/1/2034	2579.4	360	360	95	7/1/2004	400000	1	1200000	0	2	7.2	8	6	5/1/2006	6/1/2006	6	6	1	13.2	7.2	2579.4
57499758		2	O	6	8.75	142000	141753.1	7/1/2004	6/1/2034	1117.12	360	360	57.96	7/1/2004	245000	1	100000	0	2	8.75	0	0			0	0	0	0	0	1117.12
57499857		2	N	1	9	261250	260672.73	6/1/2004	5/1/2034	2102.08	360	360	95	7/1/2004	275000	1	4200000	0	2	9	8	6	5/1/2006	6/1/2006	6	6	1	15	9	2102.08
57499972		1	O	6	5.4	266000	264805.24	8/1/2004	5/1/2034	1493.69	360	360	70	8/1/2004	380000	1	1110000	0	1	5.4	8	6	5/1/2006	6/1/2006	6	6	1	11.4	5.4	1493.68
57500571		1	O	8	6.5	94000	93598.24	6/1/2004	5/1/2034	594.15	360	360	78.33	8/1/2004	120000	1	1110000	0	1	6.5	0	0			0	0	0	0	0	594.15
57500779		1	N	1	9.9	51375	51280.93	6/1/2004	5/1/2034	447.07	360	360	75	7/1/2004	68500	1	1100000	0	1	9.9	8	6.5	5/1/2007	6/1/2007	6	6	1	15.9	9.9	447.07
57501397		1	O	8	7.25	57300	57119.57	6/1/2004	5/1/2034	390.89	360	360	81.86	7/1/2004	70000	1	2200000	0	1	7.25	8	6	5/1/2007	6/1/2007	6	6	1	13.25	7.25	390.89
57504474		1	O	6	7.3	150000	149650.3	7/1/2004	6/1/2034	1028.36	360	360	75	7/1/2004	200000	1	200000	0	1	7.3	0	0			0	0	0	0	0	1028.36
57505554		1	O	1	9.05	99000	98726.31	5/1/2004	4/1/2034	800.15	360	360	90	7/1/2004	112000	1	11100000	0	1	9.05	0	0			0	0	0	0	0	800.15
57506339		7	O	6	7.575	76500	75573.18	6/1/2004	5/1/2019	712.43	180	180	85	8/1/2004	90000	1	1110000	0	1	7.575	0	0			0	0	0	0	0	712.43
57507279		1	O	6	8.3	129000	128754.02	7/1/2004	6/1/2034	973.68	360	360	75	8/1/2004	172000	1	110000	0	1	8.3	8	6	6/1/2006	7/1/2006	6	6	1	14.3	8.3	973.68
57507592		7	O	6	6.6	64000	63756.93	6/1/2004	5/1/2034	408.75	360	360	80	7/1/2004	80000	1	1100000	0	1	6.6	0	0			0	0	0	0	0	408.75
57507873		1	O	8	8.2	128000	127666.75	6/1/2004	5/1/2034	957.13	360	360	80	7/1/2004	160000	1	1300000	0	1	8.2	0	0			0	0	0	0	0	957.13
57508078		1	N	1	7.2	108000	107743.17	7/1/2004	6/1/2034	733.1	360	360	90	8/1/2004	120000	1	110000	0	1	7.2	8	4.5	6/1/2006	7/1/2006	6	6	1	13.2	7.2	733.1
57508731		7	O	8	6.5	50050	49716.68	6/1/2004	5/1/2034	316.36	360	360	61.04	8/1/2004	82000	1	1110000	0	1	6.5	0	0			0	0	0	0	0	316.36
57509192		1	O	6	7.4	114750	114399.24	6/1/2004	5/1/2034	794.51	360	360	85	7/1/2004	135000	1	1100000	0	1	7.4	0	0			0	0	0	0	0	794.51
57510216		3	O	6	6.45	200000	199263.81	6/1/2004	5/1/2034	1257.57	360	360	64.94	8/1/2004	308000	1	1110000	0	1	6.45	8	4.5	5/1/2006	6/1/2006	6	6	1	12.45	6.45	1257.57
57510315		1	O	6	7.05	204000	203331.82	6/1/2004	5/1/2034	1364.08	360	360	83.95	8/1/2004	243000	1	1110000	0	1	7.05	8	6	5/1/2006	6/1/2006	6	6	1	13.05	7.05	1364.08
57510455		1	O	6	6.75	126000	125672.02	7/1/2004	6/1/2034	817.24	360	360	90	7/1/2004	140000	1	100000	0	1	6.75	8	6	6/1/2006	7/1/2006	6	6	1	12.75	6.75	817.24
57510711		1	O	6	8.6	95550	95320.74	6/1/2004	5/1/2034	741.48	360	360	65	7/1/2004	147000	1	1200000	0	1	8.6	8	4.5	5/1/2007	6/1/2007	6	6	1	14.6	8.6	741.48
57511016		1	O	6	8.5	54500	54366.52	6/1/2004	5/1/2034	419.06	360	360	83.85	7/1/2004	65000	1	1100000	0	1	8.5	0	0			0	0	0	0	0	419.06
57512337		1	O	6	7.8	57750	57580.36	8/1/2004	5/1/2034	407.76	360	360	75	8/1/2004	77000	1	1110000	0	1	7.8	8	4.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	407.76
57513210		1	O	6	7.8	106250	106175.76	9/1/2004	8/1/2034	764.87	360	360	85	8/1/2004	125000	1	0	0	1	7.8	0	0			0	0	0	0	0	764.87
57514077		1	O	6	8.45	144000	143823.1	8/1/2004	7/1/2034	1102.14	360	360	90	7/1/2004	160000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1102.14
57515876		2	O	6	7.5	408500	407584.78	7/1/2004	6/1/2034	2856.3	360	360	95	7/1/2004	430000	1	200000	0	2	7.5	8	6	6/1/2007	7/1/2007	6	6	1	13.5	7.5	2856.3
57520751		5	O	6	7.25	274500	273853.69	7/1/2004	6/1/2034	1872.58	360	360	89.12	7/1/2004	308000	1	200000	0	1	7.25	8	6	6/1/2006	7/1/2006	6	6	1	13.25	7.25	1872.58
57521411		7	O	6	8.625	104000	103938.59	9/1/2004	8/1/2034	808.91	360	360	81.57	8/1/2004	127500	1	0	0	1	8.625	0	0			0	0	0	0	0	808.91
57521718		1	O	1	8.35	114000	113712.09	6/1/2004	5/1/2034	864.48	360	360	95	7/1/2004	120000	1	1100000	0	1	8.35	8	6	5/1/2006	6/1/2006	6	6	1	14.35	8.35	864.48
57521833		7	O	6	7.2	93500	93058.84	7/1/2004	6/1/2034	634.67	360	360	85	8/1/2004	110000	1	110000	0	1	7.2	0	0			0	0	0	0	0	634.67
57522013		7	O	8	6.7	75500	74893.75	6/1/2004	5/1/2024	571.84	240	240	74.02	7/1/2004	102000	1	1100000	0	1	6.7	0	0			0	0	0	0	0	571.84
57522698		2	N	8	8.8	240000	239447.32	6/1/2004	5/1/2034	1896.66	360	360	75	7/1/2004	320000	1	2200000	0	2	8.8	8	4.5	5/1/2006	6/1/2006	6	6	1	14.8	8.8	1896.66
57523078		1	O	6	9.65	61600	61481.13	6/1/2004	5/1/2034	524.73	360	360	70	7/1/2004	88000	1	1200000	0	1	9.65	0	0			0	0	0	0	0	524.73
57523334		1	O	6	8.75	99450	99216.7	6/1/2004	5/1/2034	782.38	360	360	85	8/1/2004	117000	1	1110000	0	1	8.75	0	0			0	0	0	0	0	782.38
57524290		5	O	8	7.55	99025	98731.16	6/1/2004	5/1/2034	695.8	360	360	85	8/1/2004	116500	1	1110000	0	1	7.55	8	6	5/1/2007	6/1/2007	6	6	1	13.55	7.55	695.8
57524399		1	N	6	6.725	138000	137082.46	5/1/2004	4/1/2034	892.78	360	360	75	7/1/2004	184000	1	11200000	0	1	6.725	8	6	4/1/2006	5/1/2006	6	6	1	12.725	6.725	892.78
57527517		1	O	1	8.9	79800	79574.13	5/1/2004	4/1/2034	636.38	360	360	93.99	7/1/2004	84900	1	11100000	0	1	8.9	8	6	4/1/2007	5/1/2007	6	6	1	14.9	8.9	636.38
57528558		1	O	8	8.6	60000	59856.02	6/1/2004	5/1/2034	465.61	360	360	80	7/1/2004	75000	1	1200000	0	1	8.6	0	0			0	0	0	0	0	465.61
57529018		1	N	1	8	163800	163579.45	8/1/2004	7/1/2034	1201.91	360	360	90	7/1/2004	182000	1	0	0	1	8	0	0			0	0	0	0	0	1201.91
57530578		1	O	6	7.35	234000	233277.59	6/1/2004	5/1/2034	1612.2	360	360	90	7/1/2004	260000	1	1200000	0	1	7.35	3	6	5/1/2006	6/1/2006	6	6	1	13.35	7.35	1612.2

57420879	1	O	6	5.55	127500	126943.15	6/1/2004	5/1/2034	727.94	360	360	85	8/1/2004	150000	1	1110000	0	1	5.55	0	0			0	0	0	0	0	727.94
57421299	1	O	6	8.4	90950	90193.21	6/1/2004	5/1/2024	672.76	240	240	85	7/1/2004	107000	1	1200000	0	1	6.4	0	0			0	0	0	0	0	672.76
57422271	1	N	1	8.5	44910	44800.01	6/1/2004	5/1/2034	345.32	360	360	90	7/1/2004	48900	1	1100000	0	1	8.5	0	0			0	0	0	0	0	345.32
57422638	1	O	6	7.45	184000	183443.1	6/1/2004	5/1/2034	1280.27	360	360	80	6/1/2004	230000	1	1110000	0	1	7.45	0	0			0	0	0	0	0	1280.27
57422792	1	O	1	9.35	42500	42390.4	5/1/2004	4/1/2034	352.73	360	360	85	6/1/2004	50000	1	54110000	1	1	9.35	8	6	4/1/2008	5/1/2006	6	6	1	15.35	9.35	352.73
57423790	1	O	6	5.4	90000	89595.76	6/1/2004	5/1/2034	505.38	360	360	58.82	7/1/2004	153000	1	2200000	0	1	5.4	8	4.5	5/1/2006	6/1/2006	6	6	1	11.4	5.4	505.38
57423873	3	O	6	6.95	62400	62191.58	6/1/2004	5/1/2034	413.06	360	360	80	7/1/2004	78000	1	1100000	0	1	6.95	0	0			0	0	0	0	0	413.06
57423998	2	O	1	7.8	230850	230362.94	7/1/2004	6/1/2034	1661.83	360	360	95	7/1/2004	243000	1	100000	0	2	7.8	8	4.5	6/1/2006	7/1/2006	6	6	1	13.8	7.8	1661.83
57424053	1	O	6	8.3	78600	78399.45	6/1/2004	5/1/2034	593.27	360	360	75	7/1/2004	104800	1	4400000	0	1	8.3	8	4.5	5/1/2006	6/1/2006	6	6	1	14.3	8.3	593.27
57424618	1	O	6	7.85	83000	82768.08	6/1/2004	5/1/2034	600.37	360	360	68.03	8/1/2004	122000	1	1110000	0	1	7.85	8	4.5	5/1/2006	6/1/2006	6	6	1	13.85	7.85	600.37
57425910	5	O	1	8.45	274398	273548.34	5/1/2004	4/1/2034	2100.17	360	360	95	7/1/2004	288840	1	22000000	0	1	8.45	8	4.5	4/1/2006	5/1/2006	6	6	1	14.45	8.45	2100.17
57426835	2	O	6	7.4	382500	381330.8	6/1/2004	5/1/2034	2648.36	360	360	90	7/1/2004	425000	1	1200000	0	2	7.4	8	6	5/1/2006	6/1/2006	6	6	1	13.4	7.4	2648.36
57427197	1	O	6	5.7	50001	49788.66	6/1/2004	5/1/2034	290.21	360	360	38.17	8/1/2004	131000	1	1110000	0	1	5.7	8	4.5	5/1/2006	6/1/2006	6	6	1	11.7	5.7	290.21
57428789	1	O	6	8.35	91250	91077.77	7/1/2004	6/1/2034	691.96	360	360	69.13	8/1/2004	132000	1	110000	0	1	8.35	8	4.5	5/1/2006	6/1/2006	6	6	1	11.7	5.7	691.96
57429730	1	O	6	8.55	85000	84793.92	6/1/2004	5/1/2034	656.6	360	360	72.03	8/1/2004	118000	1	1110000	0	1	8.55	8	4.5	5/1/2006	6/1/2006	6	6	1	14.35	8.35	656.6
57430258	1	O	6	8.8	58800	58658.89	6/1/2004	5/1/2034	456.3	360	360	80	8/1/2004	73500	1	1110000	0	1	8.8	0	0			0	0	0	0	0	456.3
57430316	1	O	6	7.55	131250	130860.58	6/1/2004	5/1/2034	922.22	360	360	70.56	7/1/2004	186000	1	1100000	0	1	7.55	0	0			0	0	0	0	0	922.22
57431738	1	O	5	8.85	81500	81359.83	6/1/2004	5/1/2034	488.22	360	360	75	7/1/2004	82000	1	1100000	0	1	8.85	8	4.5	5/1/2006	6/1/2006	6	6	1	14.85	8.85	488.22
57432171	1	O	6	8	50400	50263.36	6/1/2004	5/1/2034	369.82	360	360	90	7/1/2004	56000	1	1300000	0	1	8	8	4.5	5/1/2006	6/1/2006	6	6	1	14	8	369.82
57432883	1	O	6	9.35	42500	42190.9	5/1/2004	4/1/2024	392.01	240	240	85	7/1/2004	50000	1	21400000	0	1	9.35	0	0			0	0	0	0	0	392.01
57432916	1	O	1	7.55	63900	63708.3	6/1/2004	5/1/2034	448.99	360	360	90	7/1/2004	71000	1	2400000	0	1	7.55	8	4.5	5/1/2006	6/1/2006	6	6	1	13.55	7.55	448.99
57432999	1	O	6	7.8	79000	78777.04	6/1/2004	5/1/2034	568.7	360	360	84.95	7/1/2004	93000	1	3100000	0	1	7.8	0	0			0	0	0	0	0	568.7
57434078	1	O	6	8.25	173850	173401.97	6/1/2004	5/1/2034	1306.08	360	360	95	7/1/2004	183000	1	1200000	0	1	8.25	0	0			0	0	0	0	0	1306.08
57434516	5	O	8	5.15	400000	398118.16	5/1/2004	5/1/2034	2184.11	360	360	32.52	8/1/2004	1230000	1	1110000	0	1	5.15	0	0			0	0	0	0	0	2184.11
57436099	1	O	6	5.7	199750	198687.28	5/1/2004	4/1/2034	1159.35	360	360	85	7/1/2004	235000	1	11100000	0	1	5.7	0	0			0	0	0	0	0	1159.35
57436511	1	N	1	9.45	118800	118560.95	6/1/2004	5/1/2034	994.61	360	360	90	7/1/2004	132000	1	2500000	1	1	9.45	8	6.5	5/1/2006	6/1/2006	6	6	1	15.45	9.45	994.61
57436636	3	O	6	5.7	92000	91609.35	6/1/2004	5/1/2034	533.97	360	360	59.74	7/1/2004	154000	1	2200000	0	1	5.7	8	4.5	5/1/2006	6/1/2006	6	6	1	11.7	5.7	533.97
57437113	1	O	6	7.85	200000	199441.2	6/1/2004	5/1/2034	1446.67	360	360	80	7/1/2004	250000	1	1100000	0	1	7.85	8	4.5	5/1/2006	6/1/2006	6	6	1	13.85	7.85	1446.67
57437451	1	O	6	5.55	400000	398252.08	6/1/2004	5/1/2034	2283.73	360	360	88.89	7/1/2004	450000	1	2900000	0	1	5.55	0	0			0	0	0	0	0	2283.73
57437576	1	O	1	7.5	335000	333636.07	5/1/2004	4/1/2034	2342.37	360	360	100	8/1/2004	335000	1	11110000	0	1	7.5	8	6.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	2342.37
57437733	3	O	1	7.45	159000	158518.75	6/1/2004	5/1/2034	1106.32	360	360	100	7/1/2004	159000	1	2200000	0	1	7.45	8	6	5/1/2006	6/1/2006	6	6	1	13.45	7.45	1106.32
57438814	5	O	1	7.9	127502	127149.29	6/1/2004	5/1/2034	926.7	360	360	95	7/1/2004	147000	1	1100000	0	1	7.9	8	6.5	5/1/2006	6/1/2006	6	6	1	13.9	7.9	926.7
57440018	1	O	1	4.95	328000	326399.05	6/1/2004	5/1/2034	1750.77	360	360	80	7/1/2004	410000	1	2200000	0	1	4.95	8	3.5	5/1/2006	6/1/2006	6	6	1	10.95	4.95	1750.77
57440218	1	O	6	6.25	188000	187098.75	5/1/2004	4/1/2034	1157.55	360	360	80	7/1/2004	235000	1	12100000	0	1	6.25	0	0			0	0	0	0	0	1157.55
57440976	1	O	6	6.6	115000	114552.29	6/1/2004	5/1/2034	734.46	360	360	38.98	8/1/2004	295000	1	1110000	0	1	6.6	8	4.5	5/1/2008	6/1/2006	6	6	1	12.6	6.6	734.46
57441438	1	O	6	7.5	135000	134492.74	5/1/2004	4/1/2034	943.94	360	360	84.38	7/1/2004	160000	1	11100000	0	1	7.5	0	0			0	0	0	0	0	943.94
57441636	1	O	8	5.15	343000	341129.89	6/1/2004	5/1/2034	1872.87	360	360	59.14	8/1/2004	580000	1	1110000	0	1	5.15	0	0			0	0	0	0	0	1872.87
57442337	1	O	6	7.4	120000	119633.18	6/1/2004	5/1/2034	830.86	360	360	78.95	7/1/2004	152000	1	1200000	0	1	7.4	0	0			0	0	0	0	0	830.86
57443758	1	N	6	8.45	55000	54355.05	6/1/2004	5/1/2034	420.96	360	360	78.57	8/1/2004	70000	1	1310000	0	1	8.45	0	0			0	0	0	0	0	420.96
57445637	1	O	6	8.8	172500	172102.74	6/1/2004	5/1/2034	1363.23	360	360	75	7/1/2004	230000	1	1400000	0	1	8.8	8	6	5/1/2007	6/1/2007	6	6	1	14.8	8.8	1363.23
57446114	1	O	6	7.3	150000	149532.32	6/1/2004	5/1/2034	1028.38	360	360	58.82	7/1/2004	255000	1	1200000	0	1	7.3	0	0			0	0	0	0	0	1028.38
57446213	3	O	1	9.2	172500	172134.34	5/1/2004	4/1/2034	1412.87	360	360	100	7/1/2004	172500	1	2100000	0	1	9.2	8	4.5	5/1/2006	6/1/2006	6	6	1	15.2	9.2	1412.87
57446254	1	N	1	8.4	80750	80548.13	7/1/2004	6/1/2034	615.19	360	360	85	7/1/2004	95000	1	4100000	0	1	8.4	8	6	6/1/2007	7/1/2007	6	6	1	14.4	8.4	615.19
57446775	5	O	1	8.3	62100	61901.25	5/1/2004	4/1/2034	468.73	360	360	90	8/1/2004	69000	1	11110000	0	1	8.3	0	0			0	0	0	0	0	468.73
57448094	2	N	8	7.6	146200	145878.9	7/1/2004	6/1/2034	1032.29	360	360	58.48	7/1/2004	250000	1	100000	0	4	7.6	8	6	6/1/2007	7/1/2007	6	6	1	13.6	7.6	1032.29
57449258	1	O	6	7.9	63200	63025.15	6/1/2004	5/1/2034	459.35	360	360	80	7/1/2004	79000	1	1500000	1	1	7.9	0	0			0	0	0	0	0	459.35
57449472	2	O	6	6.6	344100	342869.57	6/1/2004	5/1/2034	2197.63	360	360	84.34	7/1/2004	408000	1	2200000	0	2	6.6	0	0			0	0	0	0	0	2197.63
57450074	1	O	6	8.8	105000	104748.02	6/1/2004	5/1/2034	814.82	360	360	100	7/1/2004	105000	1	1100000	0	1	8.8	8	6	5/1/2006	6/1/2006	6	6	1	14.8	8.8	814.82
57451379	2	O	2	8.2	180000	179531.39	6/1/2004	5/1/2034	1345.96	360	360	100	7/1/2004	180000	1	2200000	0	2	8.2	0	0			0	0	0	0	0	1345.96
57451619	1	O	6	8.2	112500	111209.29	6/1/2004	5/1/2019	1088.14	180	180	75	8/1/2004	150000	1	1110000	0	1	8.2	0	0			0	0	0	0	0	1088.14
57452757	5	O	6	8.8	343800	342259.09	5/1/2004	4/1/2034	2195.71	360	360	90	7/1/2004	382000	1	94200000	0	1	8.8	8	6	4/1/2008	5/1/2006	6	6	1	12.8	6.8	2195.71
57452930	1	O	6	7.45	55000	54747.47	6/1/2004	5/1/2034	382.69	360	360	47.41	8/1/2004	116000	1	1110000	0	1	7.45	0	0			0	0	0	0	0	382.69
57453953	1	O	6	5.05	312000	310504.84	6/1/2004	5/1/2034	1684.44	360	360	67.83	8/1/2004	460000	1	1110000	0	1	5.05	0	0			0	0	0	0	0	1684.44
57454217	1	O	6	6.3	293250	291857.57	5/1/2004	4/1/2034	1815.14	360	360	85	7/1/2004	345000	1	12300000	0	1	6.3	8	4.5	4/1/2006	5/1/2006	6	6	1	12.3	6.3	1815.14
57455271	1	O	6	8.15	112000	111705.44	6/1/2004	5/1/2034	833.56	360	360	80	7/1/2004	140000	1	1400000	0	1	8.15	0	0			0	0	0	0	0	833.56
57455834	5	O	6	9.25	123750	123556.02	7/1/2004	6/1/2034	1018.07	360	360	75	7/1/2004	165000	1	100000	0	1	9.25	8	6	6/1/2008	7/1/2006	6	6	1	15.25	9.25	1018.07
57455875	7	O	6	7.95	50000	49792.48	5/1/2004	4/1/2034	365.15	360	360	60.24	8/1/2004	83000	1	11110000	0	1	7.95	0	0			0	0	0	0	0	365.15
57457053	1	O	1	8.45	125000	124690.71	6/1/2004	5/1/2034	956.72	360	360	100	7/1/2004	125000	1	2100000	0	1	8.45	8	6	5/1/2006	6/1/2006	6	6	1	14.45	8.45	956.72
57457970	5	O	1	7.2	270000	268923.51	5/1/2004	4/1/2034	1832.73	360	360	100	8/1/2004	270000	1	11110000	0	1	7.2	8	6.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	1832.73
57458499	1	O	6	8.99	135000	134552.58	6/1/2004	5/1/2034	897.26	360	360	75	7/1/2004	180000	1	1200000	0	1	8.99	8	4.5	5/1/2006	6/1/2006	6	6	1	12.99	6.99	897.26
57459315	1	O	6	6.737	72250	71998.42	6/1/2004	5/1/2034	467.99	360	360	85	7/1/2004	85000	1	2400000	0	1	6.737	0	0			0	0	0	0	0	467.99
57459455	7	O	6	6.5	297500	296688.77	7/1/2004	6/1/2034	1880.41	360	360	85	8/1/2004	350000	1	110000	0	1	6.5	0	0			0	0	0	0	0	1880.41
57460016	1	N	6	9.55	45000	44911.32	6/1/2004	5/1/2034	380.03	360	360	75	8/1/2004	60000	1	3110000	0	1	8.55	0	0			0	0	0	0	0	380.03
57460073	1	O	6	5.85	306000	304760.61	6/1/2004	5/1/2034	1824.8	360	360	90	7/1/2004	340000	1	2100000	0	1	5.95	0	0			0	0	0	0	0	1824.8
57460594	2	N	6	9.1	57400	57275.77	6/1/2004	5/1/2034	465.99	360	360	70	8/1/2004	82000	1	1110000	0	2	9.1	8	4.5	5/1/2006	6/1/2006	6	6	1	15.1	9.1	465.99
57460891	7	O	8	8.55	153600	153415.14	8/1/2004	7/1/2034	1186.5	360	360	80	8/1/2004	192000	1	10000	0	1	8.55	0	0			0	0	0	0	0	1186.5
57461030	2	O	6	6.4	72000	71732.39	6/1/2004	5/1/2034	450.37	360	360	42.35	7/1/2004	170000	1	1100000	0	2	6.4	0	0			0	0	0	0	0	450.37
57462434	5	O	6	7.95	117500	117178.21	6/1/2004	5/1/2034	858.09	360	360	74.84	7/1/2004	157000	1	3100000	0	1	7.95	8	6	5/1/2006	6/1/2006	6	6	1	13.95	7.95	858.09
57462673	3	O	6	7.9	75000	74792.52	6/1/2004	5/1/2034	545.11	360	360	75	8/1/2004	100000	1	1110000	0	1	7.9	8	6	5/1/2006	6/1/2006	6	6	1	13.9	7.9	545.11
57463671	1	O	6	6.55	387000	385602.7	6/1/2004	5/1/2034	2458.85	360	360	90	8/1/2004	430000	1	1110000	0	1	6.55	0	0			0	0	0	0	0	2458.85
57463911	1	O	6	8	185300	183944.33	6/1/2004	5/1/2034	1359.67	360	360	85	8/1/2004	218000	1	1110000	0	1	8	8	4.5	5/1/2006	6/1/2006	6	6	1	14	8	1359.67
57466070	1	O	6	10.9	156000	155827.89	7/1/2004	6/1/2034	1473.85	360	360	65	8/1/2004	240000	1	110000	0	1	10.9	8	4.5	6/1/2006	7/1/2006	6	6	1	16.9	10.9	1473.85
57466575	1	O	1	7.95	74100	73869.05	6/1/2004	5/1/2034	541.14	360	360	95	7/1/2004	78000	1	2200000	0	1	7.95	0	0			0	0	0	0	0	541.14
57466617	1	O	6	7.05	193500	193026.05	7/1/2004	6/1/2034	1293.87	360	360	90	8/1/2004	215000	1	1100000	0	1	7.05	8	6	6/1/2006	7/1/2006	6	6	1	13.05	7.05	1293.87
57468571	2	O	6	7.5	399000	397719.98	8/1/2004	5/1/2034	2789.87	360	360	93.88	7/1/2004	425000	1	1200000	0	2	7.5	8	6	5/1/2006	6/1/2006	6	6	1	13.5	7.5	2789.87
57470098	7	O	8	9	57400	57337.04	8/1/2004	7/1/2034	481.88	360	360	70	8/1/2004	82000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	481.88
57470312	7	O	6	6.45	80750	80527.65	7/1/2004	6/1/2034	507.75	360	360	85	7/1/2004	95000	1	200000	0	1	6.45	0	0			0	0	0	0	0	507.75

57374712	7	O		6	6.85	77000	76257.42	7/1/2004	6/1/2019	685.66	180	180	77.78	7/1/2004	99000	1	900000	0	1	6.85	0	0				0	0	0	0	0	685.66
57374852	1	O		8	7.85	99900	99620.84	6/1/2004	5/1/2034	722.62	360	360	90	7/1/2004	111000	1	2300000	0	1	7.85	8	6.5	5/1/2007	6/1/2007		6	6	1	13.85	7.85	722.62
57375057	1	O		6	8.5	110000	109725.48	6/1/2004	5/1/2034	845.81	360	360	75.6	7/1/2004	145500	1	1200000	0	1	8.5	0	0				0	0	0	0	0	845.81
57375776	1	N		6	8.2	46750	46597.32	5/1/2004	4/1/2034	349.58	360	360	85	7/1/2004	55000	1	11200000	0	1	8.2	0	0				0	0	0	0	0	349.58
57378139	1	O		6	6.5	199000	198274.52	6/1/2004	5/1/2034	1257.82	360	360	82.92	7/1/2004	240000	1	2100000	0	1	6.5	0	0				0	0	0	0	0	1257.82
57378337	1	O		6	6.5	216750	215959.62	6/1/2004	5/1/2034	1370.01	360	360	85	7/1/2004	255000	1	2200000	0	1	6.5	8	6	5/1/2006	6/1/2006		6	6	1	12.5	6.5	1370.01
57376535	1	O		6	7.85	50000	49880.29	6/1/2004	5/1/2034	361.67	360	360	76.92	7/1/2004	65000	1	1400000	0	1	7.85	8	4.5	5/1/2006	6/1/2006		6	6	1	13.85	7.85	361.67
57377277	2	O		1	6.625	240000	239575.33	8/1/2004	7/1/2034	1536.75	360	360	80	8/1/2004	300000	1	10000	0	2	6.625	8	6	7/1/2007	8/1/2007		6	6	1	12.625	6.625	1536.75
57378572	1	O		6	7.45	268500	267687.39	6/1/2004	5/1/2034	1868.21	360	360	87.18	8/1/2004	308000	1	1110000	0	1	7.45	0	0				0	0	0	0	0	1868.21
57379216	5	O		1	6.85	534240	531253.77	5/1/2004	4/1/2034	3500.66	360	360	90	8/1/2004	593600	1	11110000	0	1	6.85	0	0				0	0	0	0	0	3500.66
57379711	1	O		6	6.99	195500	194852.08	6/1/2004	5/1/2034	1299.36	360	360	85	8/1/2004	230000	1	1110000	0	1	6.99	0	0				0	0	0	0	0	1299.36
57380594	1	O		6	11.075	103600	103452.58	8/1/2004	5/1/2034	992.49	360	360	70	7/1/2004	148000	1	1100000	0	1	11.075	8	4.5	5/1/2006	6/1/2006		6	6	1	17.075	11.075	992.49
57380917	1	O		6	8.35	70400	70222.22	6/1/2004	5/1/2034	533.85	360	360	80	8/1/2004	88000	1	1110000	0	1	8.35	0	0				0	0	0	0	0	533.85
57381436	1	O		6	7.4	265000	264189.98	8/1/2004	5/1/2034	1834.81	360	360	73.61	7/1/2004	360000	1	1200000	0	1	7.4	8	4.5	5/1/2006	6/1/2006		6	6	1	13.4	7.4	1834.81
57381998	1	N		6	8.7	42750	42612.61	5/1/2004	4/1/2034	334.79	360	360	75	7/1/2004	57000	1	22200000	0	1	8.7	8	6	4/1/2007	5/1/2007		6	6	1	14.7	8.7	334.79
57382517	1	O		6	8.85	80000	79133.27	8/1/2004	5/1/2019	804.3	180	180	47.34	8/1/2004	169000	1	1210000	0	1	8.85	0	0				0	0	0	0	0	804.3
57383812	1	O		6	7.6	88000	87741.49	6/1/2004	5/1/2034	621.35	360	360	80	8/1/2004	110000	1	1110000	0	1	7.6	0	0				0	0	0	0	0	621.35
57383937	1	O		6	6.85	90500	89786.21	8/1/2004	5/1/2024	693.53	240	240	72.4	7/1/2004	125000	1	1100000	0	1	6.85	0	0				0	0	0	0	0	693.53
57385015	1	O		6	7.6	112000	111672.85	6/1/2004	5/1/2034	814.03	360	360	80	7/1/2004	140000	1	1200000	0	1	7.9	8	4.5	5/1/2006	6/1/2006		6	6	1	13.9	7.9	814.03
57385692	1	O		1	8.4	46980	46862.54	6/1/2004	5/1/2034	357.92	360	360	90	8/1/2004	52200	1	1110000	0	1	8.4	8	4.5	5/1/2006	6/1/2006		6	6	1	14.4	8.4	357.92
57386195	1	N		8	7.688	214000	213382.33	6/1/2004	5/1/2034	1523.97	360	360	68.07	7/1/2004	243000	1	1100000	0	1	7.688	8	6	5/1/2006	6/1/2006		6	6	1	13.688	7.688	1523.97
57386237	1	O		8	9.55	61750	61628.31	6/1/2004	5/1/2034	521.49	360	360	63.01	7/1/2004	98000	1	1200000	0	1	9.55	8	4.5	5/1/2006	6/1/2006		6	6	1	15.55	9.55	521.49
57386252	2	O		6	6.25	239000	238065.77	6/1/2004	5/1/2034	1471.57	360	360	76.8	7/1/2004	311200	1	2200000	0	2	6.25	0	0				0	0	0	0	0	1471.57
57386351	7	O		1	8.15	85850	85624.21	6/1/2004	5/1/2034	638.94	360	360	85	8/1/2004	101000	1	1110000	0	1	8.15	0	0				0	0	0	0	0	638.94
57386476	1	N		8	8.2	134910	134558.75	8/1/2004	5/1/2034	1008.8	360	360	89.34	8/1/2004	151000	1	1110000	0	1	8.2	8	4.5	5/1/2007	6/1/2007		6	6	1	14.2	8.2	1008.8
57386757	1	O		6	8.55	51000	50878.35	6/1/2004	5/1/2034	393.96	360	360	85	7/1/2004	60000	1	2200000	0	1	8.55	8	4.5	5/1/2006	6/1/2006		6	6	1	14.55	8.55	393.96
57387557	1	O		1	7.7	142400	141989.96	6/1/2004	5/1/2034	1015.26	360	360	95	7/1/2004	149900	1	2200000	0	1	7.7	0	0				0	0	0	0	0	1015.26
57388258	1	O		8	11.9	165000	164803.99	6/1/2004	5/1/2034	1684.53	360	360	60	7/1/2004	275000	1	1100000	0	1	11.9	8	4.5	5/1/2006	6/1/2006		6	6	1	17.9	11.9	1684.53
57390536	1	O		8	7.25	79050	78877.74	6/1/2004	5/1/2034	539.27	360	360	85	7/1/2004	93000	1	1100000	0	1	7.25	0	0				0	0	0	0	0	539.27
57391575	2	O		6	5.9	420000	418282.66	6/1/2004	5/1/2034	2491.18	360	360	80	7/1/2004	525000	1	1200000	0	3	5.9	0	0				0	0	0	0	0	2491.18
57391690	1	O		1	9.25	132600	132392.17	7/1/2004	6/1/2034	1090.87	360	360	85	7/1/2004	156000	1	100000	0	1	9.25	8	4.5	6/1/2006	7/1/2006		6	6	1	15.25	9.25	1090.87
57392458	1	O		6	9.15	52000	51888.61	6/1/2004	5/1/2034	424.03	360	360	80	7/1/2004	65000	1	1300000	0	1	9.15	0	0				0	0	0	0	0	424.03
57393134	1	O		6	8.4	70000	69825.01	8/1/2004	5/1/2034	533.29	360	360	35.71	8/1/2004	196000	1	1110000	0	1	8.4	8	4.5	5/1/2007	6/1/2037		6	6	1	14.4	8.4	533.29
57394611	1	O		1	9.2	145900	145590.7	6/1/2004	5/1/2034	1195.01	360	360	100	7/1/2004	145900	1	2200000	0	1	9.2	8	6	5/1/2006	6/1/2006		6	6	1	15.2	9.2	1195.01
57394835	1	O		1	7.7	63700	63516.57	8/1/2004	5/1/2034	454.16	360	360	84.93	7/1/2004	75000	1	2500000	0	1	7.7	0	0				0	0	0	0	0	454.16
57395578	1	O		6	10.15	45500	45421.02	6/1/2004	5/1/2034	404.35	360	360	60.67	7/1/2004	75000	1	2100000	0	1	10.15	8	6	5/1/2007	6/1/2007		6	6	1	16.15	10.15	404.35
57398596	1	O		6	5.55	215000	214061.02	6/1/2004	5/1/2034	1227.5	360	360	68.25	7/1/2004	315000	1	2200000	0	1	5.55	0	0				0	0	0	0	0	1227.5
57400152	1	O		6	5.9	270000	268892.43	6/1/2004	5/1/2034	1601.47	360	360	49.54	8/1/2004	545000	1	1110000	0	1	5.9	0	0				0	0	0	0	0	1601.47
57400319	1	O		8	5.99	324000	322697.62	6/1/2004	5/1/2034	1940.47	360	360	90	8/1/2004	360000	1	2110000	0	1	5.99	8	6	5/1/2006	6/1/2006		6	6	1	11.99	5.99	1940.47
57400939	1	O		6	6.55	380000	378973.81	7/1/2004	6/1/2034	2414.37	360	360	95	7/1/2004	400000	1	100000	0	1	6.55	8	4.5	6/1/2006	7/1/2006		6	6	1	12.55	6.55	2414.37
57402273	7	O		6	5.95	340000	338274.34	5/1/2004	4/1/2034	2027.56	360	360	80	7/1/2004	425000	1	11100000	0	1	5.95	0	0				0	0	0	0	0	2027.56
57402778	1	O		6	10.3	154000	153741.09	6/1/2004	5/1/2034	1385.73	360	360	70	8/1/2004	220000	1	1110000	0	1	10.3	8	4.5	5/1/2006	6/1/2006		6	6	1	16.3	10.3	1385.73
57403255	1	O		6	7.55	84000	83750.78	6/1/2004	5/1/2034	590.22	360	360	80	8/1/2004	105000	1	1110000	0	1	7.55	8	4.5	5/1/2006	6/1/2006		6	6	1	13.55	7.55	590.22
57403412	2	O		6	7.7	143000	142692.16	7/1/2004	6/1/2034	1019.54	360	360	89.38	7/1/2004	160000	1	200000	0	2	7.7	8	6	6/1/2006	7/1/2006		6	6	1	13.7	7.7	1019.54
57403834	7	O		5	9	70000	69251.64	6/1/2004	5/1/2019	709.99	180	180	70	8/1/2004	100000	1	1110000	0	1	9	0	0				0	0	0	0	0	709.99
57403891	1	O		6	6.4	285000	283940.76	6/1/2004	5/1/2034	1782.7	360	360	74.03	8/1/2004	385000	1	1210000	0	1	6.4	0	0				0	0	0	0	0	1782.7
57404139	1	O		5	6.05	140000	139443.62	8/1/2004	5/1/2034	843.88	360	360	75.27	7/1/2004	186000	1	1400000	0	1	6.05	0	0				0	0	0	0	0	843.88
57404238	1	O		8	9.975	151000	150727.99	6/1/2004	5/1/2034	1322.35	360	360	88.82	7/1/2004	170000	1	1200000	0	1	9.975	8	6	5/1/2006	6/1/2006		6	6	1	15.975	9.975	1322.35
57404519	5	O		7	8.35	150000	149818.6	6/1/2004	5/1/2034	1137.47	360	360	100	8/1/2004	150000	1	1110000	0	1	8.35	8	4.5	5/1/2006	6/1/2006		6	6	1	14.35	8.35	1137.47
57404560	1	O		6	6.45	81600	81299.63	6/1/2004	5/1/2034	513.09	360	360	85	8/1/2004	96000	1	1110000	0	1	6.45	0	0				0	0	0	0	0	513.09
57405318	1	O		6	11	52850	52773.56	6/1/2004	5/1/2034	503.31	360	360	70	7/1/2004	75500	1	1100000	0	1	11	8	4.5	5/1/2006	6/1/2006		6	6	1	17	11	503.31
57405813	1	O		1	8.35	99000	98749.98	6/1/2004	5/1/2034	750.73	360	360	90	7/1/2004	110000	1	2400000	0	1	8.35	8	4.5	5/1/2006	6/1/2006		6	6	1	14.35	8.35	750.73
57406514	1	O		6	8.5	40500	40394.52	6/1/2004	5/1/2034	311.41	360	360	90	7/1/2004	45000	1	1200000	0	1	8.5	8	4.5	5/1/2006	6/1/2006		6	6	1	14.5	8.5	311.41
57406878	2	O		1	6.4	475000	472787.39	5/1/2004	4/1/2034	2971.18	360	360	100	7/1/2004	475000	1	12200000	0	2	6.4	8	6	4/1/2007	5/1/2007		6	6	1	12.4	6.4	2971.18
57406993	5		2	1	6.75	210000	209270.63	6/1/2004	5/1/2034	1362.06	360	360	90	7/1/2004	233335	1	1200000	0	1	6.75	8	6	5/1/2006	6/1/2006		6	6	1	12.75	6.75	1362.06
57408817	1	O		6	6.5	170000	169359.91	6/1/2004	5/1/2034	1074.52	360	360	68	7/1/2004	250000	1	1300000	0	1	6.5	0	0				0	0	0	0	0	1074.52
57409383	1	O		8	7.85	92000	91742.94	6/1/2004	5/1/2034	665.47	360	360	60	7/1/2004	115000	1	1200000	0	1	7.85	0	0				0	0	0	0	0	665.47
57409799	1	N		6	9.25	43200	43109.36	6/1/2004	5/1/2034	355.4	360	360	80	8/1/2004	54000	1	1110000	0	1	9.25	0	0				0	0	0	0	0	355.4
57410391	1	O		6	8.6	50000	49880.01	6/1/2004	5/1/2034	388.01	360	360	89.29	7/1/2004	56000	1	1200000	0	1	8.6	8	4.5	5/1/2007	6/1/2007		6	6	1	14.6	8.6	388.01
57411530	1	O		6	7.75	242250	241411.26	6/1/2004	5/1/2034	1735.51	360	360	95	8/1/2004	255000	1	1110000	0	1	7.75	0	0				0	0	0	0	0	1735.51
57411778	1	O		8	7.875	76500	76341.01	7/1/2004	6/1/2034	554.68	360	360	85	7/1/2004	90000	1	200000	0	1	7.875	8	4.5	6/1/2006	7/1/2006		6	6	1	13.875	7.875	554.68
57411795	1	O		6	6.6	196000	195299.12	6/1/2004	5/1/2034	1251.78	360	360	80	8/1/2004	245000	1	1410000	0	1	6.6	0	0				0	0	0	0	0	1251.78
57412439	1	O		6	8.25	90250	90076.16	7/1/2004	6/1/2034	678.02	360	360	95	7/1/2004	95000	1	100000	0	1	8.25	8	4.5	6/1/2007	7/1/2007		6	6	1	14.25	8.25	678.02
57413056	1	O		6	7.4	196350	195901.26	7/1/2004	6/1/2034	1359.49	360	360	85	8/1/2004	231000	1	110000	0	1	7.4	8	6	6/1/2007	7/1/2007		6	6	1	13.4	7.4	1359.49
57413577	1	O		6	6.775	176000	175391.71	6/1/2004	5/1/2034	1144.46	360	360	80	7/1/2004	220000	1	1100000	0	1	6.775	8	6	5/1/2006	6/1/2006		6	6	1	12.775	6.775	1144.46
57413678	1	O		8	9.15	119850	119593.27	6/1/2004	5/1/2034	977.31	360	360	85	7/1/2004	141000	1	1200000	0	1	9.15	0	0				0	0	0	0	0	977.31
57413973	1	O		1	9	63650	63509.33	6/1/2004	5/1/2034	512.15	360	360	95	7/1/2004	67000	1	1200000	0	1	9	8	4.5	5/1/2006	6/1/2006		6	6	1	15	9	512.15
57414054	1	N		1	7.75	81900	81666.5	6/1/2004	5/1/2034	586.75	360	360	90	7/1/2004	91000	1	2300000	0	1	7.75	8	6	5/1/2006	6/1/2006		6	6	1	13.75	7.75	586.75
57414310	1	O		8	8.9	96000	95783.4	6/1/2004	5/1/2034	765.55	360	360	80	8/1/2004	120000	1	1410000	0	1	8.9	8	4.5	5/1/2007	6/1/2007		6	6	1	14.9	8.9	765.55
57414831	9	O		6	7.9	86250	86011.42	6/1/2004	5/1/2034	628.87	360	360	75	7/1/2004	115000	1	1200000	0	1	7.9	8	4.5	5/1/2006	6/1/2006		6	6	1	13.9	7.9	628.87
57416299	1	O		1	7.95	260000	259288	6/1/2004	5/1/2034	1898.74	360	360	100	7/1/2004	260000	1	1200000	0	1	7.95	8	4.5	5/1/2006	6/1/2006		6	6	1	13.95	7.95	1898.74
57416653	1	O		6	7.75	247500	246794.43	6/1/2004	5/1/2034	1773.13	360	360	90	7/1/2004	275000	1	5200000	1	1	7.75	8	4.5	5/1/2006	6/1/2006		6	6	1	13.75	7.75	1773.13
57417370	1	O		6	7.45	263500	262702.52	6/1/2004	5/1/2034	1833.42	360	360	85	7/1/2004	310000	1	2200000	0	1	7.45	8	6.5	5/1/2006	6/1/2006		6	6	1	13.45	7.45	1833.42
57418535	7	O		6	5.45	307500	306131.68	6/1/2004	5/1/2034	1736.32	360	360	75	7/1/2004	410000	1	2200000	0	1	5.45	0	0				0	0	0	0	0	1736.32
57419830	1	O		6	6.6	128000	127542.29	6/1/2004	5/1/2034	817.49	360	360	80	7/1/2004	160000	1	1200000	0	1	6.6	0	0				0	0	0	0	0	817.49
57420473	5	O		6	5.45	514800	512408.35	6/1/2004	5/1/2034	2908.85	360	360	90	7/1/2004	572000	1	1100000	0	1	5.45	0	0				0	0	0	0	0	2908.85
57420798	1	O		8	7.85	86250	86069.84	7/1/2004	6/1/2034	623.88	360	360	75	7/1/2004	115000	1	100000	0	1	7.85	0	0				0	0	0	0	0	623.88

57314379	1	O		6	8.25	90400	90167.01	6/1/2004	5/1/2034	679.15	360	360	80	7/1/2004	113000	1	1100000	0	1	8.25	0	0				0	0	0	0	0	679.15
57314916	1	O		1	7.1	96000	89708.1	6/1/2004	5/1/2034	604.83	360	360	90	8/1/2004	100000	1	1110000	0	1	7.1	8	4.5	5/1/2006	6/1/2006	6	6	1	13.1	7.1	604.83
57315897	7	O		1	7.45	104125	103968.4	8/1/2004	7/1/2034	724.5	360	360	85	7/1/2004	122500	1	0	0	1	7.45	0	0			0	0	0	0	0	0	724.5
57316754	1	O		8	7.25	148500	147913.7	5/1/2004	4/1/2034	1013.04	360	360	90	7/1/2004	165000	1	22200000	0	1	7.25	0	0			0	0	0	0	0	0	1013.04
57318115	1	N		1	9.45	42300	42214.89	6/1/2004	5/1/2034	354.14	360	360	90	7/1/2004	47000	1	2200000	0	1	9.45	8	4.5	5/1/2006	6/1/2006	6	6	1	15.45	9.45	354.14
57319790	1	O		1	8.9	63750	63569.55	5/1/2004	4/1/2034	508.37	360	360	85	7/1/2004	75000	1	22200000	0	1	8.9	8	4.5	4/1/2006	5/1/2006	6	6	1	14.9	8.9	508.37
57323230	1	O		6	7.4	100000	99694.34	6/1/2004	5/1/2034	692.38	360	360	80	8/1/2004	125000	1	1110000	0	1	7.4	0	0			0	0	0	0	0	0	692.38
57323370	7	O		6	7.95	64400	64223.62	6/1/2004	5/1/2034	470.31	360	360	70	8/1/2004	92000	1	1110000	0	1	7.95	0	0			0	0	0	0	0	0	470.31
57324774	1	O		8	8.65	211500	210511.92	5/1/2004	4/1/2034	1357.76	360	360	90	7/1/2004	235000	1	12200000	0	1	8.65	0	0			0	0	0	0	0	0	1357.76
57325714	3	O		1	8.65	165000	164608.13	6/1/2004	5/1/2034	1286.29	360	360	100	7/1/2004	165000	1	2200000	0	1	8.65	8	6	5/1/2007	6/1/2007	6	6	1	14.65	8.65	1286.29
57325995	1	O		1	8.6	157000	156527.42	5/1/2004	4/1/2034	1218.34	360	360	100	6/1/2004	157000	1	11110000	0	1	8.6	8	4.5	4/1/2007	5/1/2007	6	6	1	14.6	8.6	1218.34
57326035	1	O		6	9.5	56000	55888.5	6/1/2004	5/1/2034	470.88	360	360	80	8/1/2004	70000	1	1110000	0	1	9.5	0	0			0	0	0	0	0	0	470.88
57326514	1	O		8	6.3	138750	138224.31	6/1/2004	5/1/2034	858.83	360	360	71.89	7/1/2004	193000	1	1100000	0	1	6.3	0	0			0	0	0	0	0	0	858.83
57327975	1	O		8	7.925	64000	63823.86	6/1/2004	5/1/2034	466.27	360	360	80	8/1/2004	80000	1	1110000	0	1	7.925	8	4.5	5/1/2006	6/1/2006	6	6	1	13.925	7.925	466.27
57328171	1	O		8	5.95	174600	173892.81	6/1/2004	5/1/2034	1041.21	360	360	64.67	7/1/2004	270000	1	1180000	0	1	5.95	0	0			0	0	0	0	0	0	1041.21
57328918	3	O		6	7.3	121875	121494.65	6/1/2004	5/1/2034	835.54	360	360	75	7/1/2004	162500	1	1200000	0	1	7.3	8	4.5	5/1/2007	6/1/2007	6	6	1	13.3	7.3	835.54
57329039	2	N		6	7.7	57000	56835.87	6/1/2004	5/1/2034	406.39	360	360	71.25	8/1/2004	80000	1	1210000	0	2	7.7	8	4.5	5/1/2006	6/1/2006	6	6	1	13.7	7.7	406.39
57330730	2	O		6	6.15	455000	452776.75	5/1/2004	4/1/2034	2771.99	360	360	65	7/1/2004	700000	1	21100000	0	4	6.15	0	0			0	0	0	0	0	0	2771.99
57332850	1	N		1	8.175	90180	89944	6/1/2004	5/1/2034	672.75	360	360	90	8/1/2004	118500	1	1110000	0	1	8.175	8	6	5/1/2006	6/1/2006	6	6	1	14.175	8.175	672.75
57335515	2	O		6	5.95	405000	403358.7	6/1/2004	5/1/2034	2415.18	360	360	90	8/1/2004	450000	1	1110000	0	3	5.95	0	0			0	0	0	0	0	0	2415.18
57335739	5	O		8	7.85	280250	279664.64	7/1/2004	6/1/2034	2027.15	360	360	95	7/1/2004	295000	1	100000	0	1	7.85	8	6.5	6/1/2006	7/1/2006	6	6	1	13.85	7.85	2027.15
57336133	1	O		6	6.45	228900	227955.81	6/1/2004	5/1/2034	1439.29	360	360	70	7/1/2004	327000	1	2200000	0	1	6.45	8	4.5	5/1/2006	6/1/2006	6	6	1	12.45	6.45	1439.29
57336158	5	O		6	7.15	70000	69775.17	6/1/2004	5/1/2034	472.79	360	360	80	7/1/2004	87500	1	1100000	0	1	7.15	0	0			0	0	0	0	0	0	472.79
57338535	1	O		6	10.4	156000	155743.29	6/1/2004	5/1/2034	1415.35	360	360	68.38	8/1/2004	235000	1	1410000	0	1	10.4	8	4.5	5/1/2008	6/1/2008	8	8	1	18.4	10.4	1415.35
57338592	3	O		6	7.65	284750	283920.96	6/1/2004	5/1/2034	2020.35	360	360	85	7/1/2004	335000	1	1100000	0	1	7.65	0	0			0	0	0	0	0	0	2020.35
57339111	5	O		6	6.75	170000	169260.52	6/1/2004	5/1/2034	1102.62	360	360	85	7/1/2004	200000	1	1100000	0	1	6.75	0	0			0	0	0	0	0	0	1102.82
57339277	5	O		1	7.65	202000	201263.31	5/1/2004	4/1/2034	1433.22	360	360	100	8/1/2004	202000	1	11110000	0	1	7.65	8	4.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	1433.22
57339954	1	O		8	7.7	141950	141541.28	6/1/2004	5/1/2034	1012.05	360	360	85	8/1/2004	167000	1	1110000	0	1	7.7	8	6	5/1/2008	6/1/2008	6	6	1	13.7	7.7	1012.05
57340077	3	O		6	10.55	158000	157706.79	6/1/2004	5/1/2034	1451.2	360	360	47.16	7/1/2004	335000	1	1200000	0	1	10.55	8	4.5	5/1/2008	6/1/2008	6	6	1	16.55	10.55	1451.2
57340119	5	O		1	8.5	115000	114648.64	5/1/2004	4/1/2034	884.26	360	360	100	8/1/2004	115000	1	11110000	0	1	8.5	8	4.5	4/1/2007	5/1/2007	6	6	1	14.5	8.5	884.26
57340259	3	N		1	8.45	54000	53832.38	5/1/2004	4/1/2034	413.31	360	360	90	7/1/2004	60000	1	12200000	0	1	8.45	0	0			0	0	0	0	0	0	413.31
57341455	1	O		1	8.05	57800	57644.85	6/1/2004	5/1/2034	426.14	360	360	85	7/1/2004	69000	1	1200000	0	1	8.05	8	4.5	5/1/2006	6/1/2006	6	6	1	14.05	8.05	426.14
57341570	1	O		8	7.45	92900	92618.81	6/1/2004	5/1/2034	646.4	360	360	64.97	7/1/2004	143000	1	1100000	0	1	7.45	8	4.5	5/1/2006	6/1/2006	6	6	1	13.45	7.45	646.4
57343238	1	O		6	7.1	50001	49818.57	6/1/2004	5/1/2034	336.03	360	360	64.1	7/1/2001	78000	1	4200000	0	1	7.1	8	4.5	5/1/2007	6/1/2007	6	6	1	13.1	7.1	336.03
57344715	1	O		6	9.15	48000	47923.16	7/1/2004	6/1/2034	391.42	360	360	80	8/1/2004	60000	1	110000	0	1	9.15	0	0			0	0	0	0	0	0	391.42
57344871	5	O		1	7.99	221421	220819.52	6/1/2004	5/1/2034	1623.17	360	360	95	7/1/2004	233075	1	9400000	0	1	7.99	0	0			0	0	0	0	0	0	1623.17
57346678	1	O		6	8.4	500000	498750.2	6/1/2004	5/1/2034	3809.19	360	360	74.63	8/1/2004	670000	1	2310000	0	1	8.4	8	6	5/1/2006	6/1/2006	6	6	1	14.4	8.4	3809.19
57346736	1	O		6	6.999	150000	149470.67	6/1/2004	5/1/2034	1064.38	360	360	74.42	8/1/2004	215000	1	1110000	0	1	6.999	0	0			0	0	0	0	0	0	1064.38
57347692	1	O		6	7.4	106250	105925.2	6/1/2004	5/1/2034	735.68	360	360	85	8/1/2004	125000	1	1110000	0	1	7.4	0	0			0	0	0	0	0	0	735.68
57347718	7	O		1	6.7	58500	58294.82	6/1/2004	5/1/2034	377.49	360	360	75	7/1/2004	78000	1	2400000	0	1	6.7	0	0			0	0	0	0	0	0	377.49
57347833	1	N		8	8.1	54400	54291.97	7/1/2004	6/1/2034	402.97	360	360	85	8/1/2004	64000	1	110000	0	1	8.1	8	4.5	6/1/2006	7/1/2006	6	6	1	14.1	8.1	402.97
57347999	1	N		1	6.6	168000	167399.27	6/1/2004	5/1/2034	1072.95	360	360	88.42	8/1/2004	190000	1	1110000	0	1	6.6	8	4.5	5/1/2006	6/1/2006	6	6	1	12.6	6.6	1072.95
57348658	1	O		8	6.99	89350	89128.56	7/1/2004	6/1/2034	593.85	360	360	75.72	8/1/2004	118000	1	110000	0	1	6.99	0	0			0	0	0	0	0	0	593.85
57349078	1	O		6	7.15	219000	218474.05	7/1/2004	6/1/2034	1479.15	360	360	75.52	7/1/2004	290000	1	100000	0	1	7.15	8	4.5	6/1/2007	7/1/2007	6	6	1	13.15	7.15	1479.15
57349938	1	O		1	8.45	52000	51871.32	6/1/2004	5/1/2034	398	360	360	80	7/1/2004	65000	1	1100000	0	1	8.45	8	4.5	5/1/2006	6/1/2006	6	6	1	14.45	8.45	398
57350977	2	O		1	7.8	103500	103133.67	5/1/2004	4/1/2034	745.07	360	360	90	8/1/2004	115000	1	11310000	0	2	7.8	0	0			0	0	0	0	0	0	745.07
57351470	2	O		1	7.75	234000	233317.8	6/1/2004	5/1/2034	1676.41	360	360	90	7/1/2004	260000	1	1100000	0	2	7.75	8	4.5	5/1/2007	6/1/2007	6	6	1	13.75	7.75	1676.41
57354276	1	O		6	8.4	89100	88820.62	5/1/2004	4/1/2034	678.8	360	360	90	7/1/2004	99000	1	91400000	0	1	8.4	8	6	4/1/2006	5/1/2006	6	6	1	14.4	8.4	678.8
57354696	7	O		1	7.5	66000	65802.19	6/1/2004	5/1/2034	461.49	360	360	75	7/1/2004	88000	1	2200000	0	1	7.5	0	0			0	0	0	0	0	0	461.49
57355216	1	O		6	6	50000	48635.02	6/1/2004	5/1/2034	299.78	360	360	52.08	9/1/2004	96000	1	1111000	0	1	6	0	0			0	0	0	0	0	0	299.78
57356115	1	O		8	6.05	95000	94176.19	6/1/2004	5/1/2024	683.38	240	240	82.61	8/1/2004	115000	1	1110000	0	1	6.05	0	0			0	0	0	0	0	0	683.38
57359036	7	O		6	7.05	131750	131199.21	5/1/2004	4/1/2034	880.97	360	360	85	7/1/2004	155000	1	12100000	0	1	7.05	0	0			0	0	0	0	0	0	880.97
57359531	7	O		8	6.2	117000	116775.24	8/1/2004	7/1/2034	716.59	360	360	90	7/1/2004	130000	1	0	0	1	6.2	8	6.5	7/1/2006	8/1/2006	6	6	1	12.2	6.2	716.59
57360893	1	O		6	8.25	49500	49372.43	6/1/2004	5/1/2034	371.88	360	360	90	8/1/2004	55000	1	1110000	0	1	8.25	0	0			0	0	0	0	0	0	371.88
57361099	1	O		6	6.75	52000	51323.68	6/1/2004	5/1/2019	460.16	180	180	80	8/1/2004	65000	1	1110000	0	1	6.75	0	0			0	0	0	0	0	0	460.16
57361651	1		2	6	7.15	99450	99211.15	7/1/2004	6/1/2034	671.7	360	360	90	8/1/2004	110500	1	110000	0	1	7.15	8	6	6/1/2008	7/1/2008	6	6	1	13.15	7.15	671.7
57361990	1	O		8	7.4	228800	228077.52	7/1/2004	6/1/2034	1582.79	360	360	90	7/1/2004	254000	1	200000	0	1	7.4	8	6	6/1/2007	7/1/2007	6	6	1	13.4	7.4	1582.79
57363079	1	N		6	7.5	101000	100697.34	6/1/2004	5/1/2034	706.21	360	360	83.47	8/1/2004	121000	1	1110000	0	1	7.5	0	0			0	0	0	0	0	0	706.21
57364418	1	O		6	8.15	102850	102579.51	6/1/2004	5/1/2034	765.46	360	360	85	8/1/2004	121000	1	2210000	0	1	8.15	0	0			0	0	0	0	0	0	765.46
57365678	1	O		6	7.1	120000	119708.96	7/1/2004	6/1/2034	806.44	360	360	80	7/1/2004	150000	1	200000	0	1	7.1	0	0			0	0	0	0	0	0	806.44
57365736	1	O		3	8.85	132000	131699.13	6/1/2004	5/1/2034	1047.89	360	360	80	7/1/2004	165000	1	1200000	0	1	8.85	8	4.5	5/1/2008	6/1/2008	6	6	1	14.85	8.85	1047.89
57366239	1	O		1	9.85	234864	234318.72	5/1/2004	4/1/2034	2035.12	360	360	90	7/1/2004	264000	1	12200000	0	1	9.85	8	4.5	4/1/2007	5/1/2007	6	6	1	15.85	9.85	2035.12
57366817	1	N		6	7.99	68850	68750.92	8/1/2004	7/1/2034	504.72	360	360	85	8/1/2004	81000	1	10000	0	1	7.99	8	6	7/1/2008	8/1/2008	6	6	1	13.99	7.99	504.72
57367195	3		2	6	8.85	160000	159542.45	5/1/2004	4/1/2034	1270.17	360	360	80	7/1/2004	200000	1	12100000	0	1	8.85	0	0			0	0	0	0	0	0	1270.17
57367211	2	O		6	8.35	51000	50868.9	6/1/2004	5/1/2034	386.74	360	360	85	8/1/2004	60000	1	1110000	0	2	8.35	8	4.5	5/1/2008	6/1/2006	6	6	1	14.35	8.35	386.74
57367435	1	O		1	7.75	106000	105697.82	6/1/2004	5/1/2034	759.4	360	360	100	7/1/2004	106000	1	1100000	0	1	7.75	8	4.5	5/1/2008	6/1/2006	6	6	1	13.75	7.75	759.4
57367674	1	O		6	6.8	81750	81537.8	6/1/2004	5/1/2034	402.57	360	360	65	8/1/2004	95000	1	1110000	0	1	6.8	8	4.5	5/1/2006	6/1/2006	6	6	1	12.8	6.8	402.57
57368011	5	O		6	9.7	93600	93017.67	6/1/2004	5/1/2034	800.74	360	360	80	8/1/2004	117000	1	1110000	0	1	9.7	0	0			0	0	0	0	0	0	800.74
57368193	1	O		6	6.85	127500	126955.58	5/1/2004	4/1/2034	835.46	360	360	85	8/1/2004	150000	1	11110000	0	1	6.85	0	0			0	0	0	0	0	0	835.46
57368599	1	O		8	8.2	140250	139877.41	6/1/2004	5/1/2034	1048.73	360	360	75	6/1/2004	187000	1	1110000	0	1	8.2	8	6	5/1/2006	6/1/2006	6	6	1	14.2	8.2	1048.73
57369670	2	O		6	6.75	142500	142005.05	6/1/2004	5/1/2034	924.26	360	360	95	7/1/2004	150000	1	1200000	0	2	6.75	8	6	5/1/2006	6/1/2006	6	6	1	12.75	6.75	924.26
57370215	7	O		6	8	67900	67782.4	7/1/2004	6/1/2034	498.23	360	360	70	8/1/2004	97000	1	110000	0	1	8	8	4.5	6/1/2006	7/1/2006	6	6	1	14	8	498.23
57371916	1	N		6	7.15	97200	96808.62	5/1/2004	4/1/2034	656.5	360	360	90	7/1/2004	108000	1	14200000	0	1	7.15	8	4.5	4/1/2006	5/1/2006	6	6	1	13.15	7.15	656.5
57372393	5	O		1	8.85	178000	177594.3	6/1/2004	5/1/2034	1413.06	360	360	100	7/1/2004	181000	1	2200000	0	1	8.85	8	6	5/1/2006	6/1/2006	6	6	1	14.85	8.85	1413.06
57372833	1	O		1	7.95	78400	78185.28	6/1/2004	5/1/2034	572.55	360	360	76.33	7/1/2004	103000	1	1100000	0	1	7.95	8	4.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	572.55
57373011	1	O		1	8.25	131000	130682.4	6/1/2004	5/1/2034	984.16	360	360	94.93	8/1/2004	138000	1	1110000	0	1	8.25	8	4.5	5/1/2006	6/1/2006	6	6	1	14.25	8.25	984.16
57373334	1	O		6	7.95	120000	119587.88	5/1/2004	4/1/2034	876.34	360	360	80	7/1/2004	150000	1	22200000	0	1	7.95	8	4.5	4/1/2006	5/1/2006	6	6	1	13.95	7.95	876.34

57267171	3	N		1	7.95	63000	62827.48	6/1/2004	5/1/2034	460.08	360	360	90	8/1/2004	70000	1	1110000	0	1	7.95	8	4.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	460.08
57267213	7	O		6	7.3	59500	59314.47	6/1/2004	5/1/2034	407.92	360	360	70	7/1/2004	85000	1	1100000	0	1	7.3	0	0			0	0	0	0	0	407.92
57267916	1	O		6	7.4	158000	157759.99	8/1/2004	7/1/2034	1093.97	360	360	79	7/1/2004	200000	1	0	0	1	7.4	8	6	7/1/2008	8/1/2008	6	6	1	13.4	7.4	1093.97
57268492	1		2	6	7.75	84800	84496.85	5/1/2004	4/1/2034	607.52	360	360	80	8/1/2004	106000	1	21110000	0	1	7.75	0	0			0	0	0	0	0	607.52
57270571	1	O		1	5.75	142500	142201.71	8/1/2004	7/1/2034	831.6	360	360	75	8/1/2004	190000	1	10000	0	1	5.75	8	4.5	7/1/2007	8/1/2007	6	6	1	11.75	5.75	831.6
57271090	1	N		1	8.1	50400	50230.02	5/1/2004	4/1/2034	373.34	360	360	80	8/1/2004	68000	1	11110000	0	1	8.1	8	4.5	4/1/2006	5/1/2006	6	6	1	14.1	8.1	373.34
57272395	1	O		6	7.15	288000	287075.05	6/1/2004	5/1/2034	1945.18	360	360	76.8	7/1/2004	375000	1	1200000	0	1	7.15	0	0			0	0	0	0	0	1945.18
57274052	1	O		6	8.1	104000	103723.7	6/1/2004	5/1/2034	770.38	360	360	80	8/1/2004	130000	1	1110000	0	1	8.1	0	0			0	0	0	0	0	770.38
57274136	1	O		6	6.85	88000	87624.25	5/1/2004	4/1/2034	576.63	360	360	80	7/1/2004	110000	1	23400000	0	1	6.85	0	0			0	0	0	0	0	576.63
57274672	1	O		8	8.2	234000	233390.79	8/1/2004	5/1/2034	1749.75	360	360	75	7/1/2004	312000	1	1100000	0	1	8.2	8	4.5	5/1/2006	6/1/2006	6	6	1	14.2	8.2	1749.75
57275133	1	O		8	6.75	71800	71467.39	5/1/2004	4/1/2034	465.7	360	360	77.2	8/1/2004	93000	1	21210000	0	1	6.75	0	0			0	0	0	0	0	465.7
57275315	2	N		1	7.15	260100	259052.71	5/1/2004	4/1/2034	1756.74	360	360	90	7/1/2004	290000	1	24300000	0	2	7.15	8	4.5	4/1/2007	5/1/2007	6	6	1	13.15	7.15	1756.74
57276552	1	O		1	6.275	55000	54737.59	5/1/2004	4/1/2034	339.54	360	360	68.75	8/1/2004	80000	1	11110000	0	1	6.275	8	6.5	4/1/2006	5/1/2006	6	6	1	12.275	6.275	339.54
57277352	1	O		1	8.55	45000	44890.51	6/1/2004	5/1/2034	347.61	360	360	90	7/1/2004	50000	1	2100000	0	1	8.55	8	4.5	5/1/2006	6/1/2006	6	6	1	14.55	8.55	347.61
57280218	1	O		6	5.7	101000	100571.11	6/1/2004	5/1/2034	586.21	360	360	63.92	7/1/2004	158000	1	1100000	0	1	5.7	8	4.5	5/1/2006	6/1/2006	6	6	1	11.7	5.7	586.21
57280471	1	O		6	6.5	378000	376621.98	6/1/2004	5/1/2034	2389.22	360	360	84.94	8/1/2004	445000	1	1210000	0	1	6.5	0	0			0	0	0	0	0	2389.22
57280851	1	O		8	8.875	81600	81460.31	6/1/2004	5/1/2034	490.12	360	360	77	8/1/2004	80000	1	1110000	0	1	8.875	0	0			0	0	0	0	0	490.12
57281016	1	O		6	6.5	284000	282702.28	5/1/2004	4/1/2034	1795.08	360	360	80	8/1/2004	355000	1	11110000	0	1	6.5	0	0			0	0	0	0	0	1795.08
57281917	1	O		6	6.125	310000	308785.5	6/1/2004	5/1/2034	1883.6	360	360	74.7	8/1/2004	415000	1	1110000	0	1	6.125	0	0			0	0	0	0	0	1883.6
57282337	1	N		1	6.65	54900	54656.3	5/1/2004	4/1/2034	352.44	360	360	90	7/1/2004	61000	1	12200000	0	1	6.65	8	6	4/1/2007	5/1/2007	6	6	1	12.65	6.65	352.44
57283038	1	O		6	6.65	210000	209067.83	5/1/2004	4/1/2034	1348.13	360	360	75	8/1/2004	280000	1	11110000	0	1	6.65	0	0			0	0	0	0	0	1348.13
57283897	5	O		1	7.725	131200	128318.42	6/1/2004	5/1/2019	1233.08	180	180	80	8/1/2004	184000	1	1110000	0	1	7.725	0	0			0	0	0	0	0	1233.08
57285355	1	O		6	7.95	142500	142109.75	6/1/2004	5/1/2034	1040.66	360	360	72.34	7/1/2004	197000	1	1200000	0	1	7.95	8	4.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	1040.66
57285777	1		2	6	8.5	75000	74769.58	5/1/2004	4/1/2034	576.69	360	360	75	7/1/2004	100000	1	11300000	0	1	8.5	8	4.5	4/1/2006	5/1/2006	6	6	1	14.5	8.5	576.69
57287237	1	O		6	7.5	192000	191424.83	6/1/2004	5/1/2034	1342.5	360	360	80	8/1/2004	240000	1	1110000	0	1	7.5	0	0			0	0	0	0	0	1342.5
57289456	1	O		6	9.25	73850	73695.07	6/1/2004	5/1/2034	607.55	360	360	70	7/1/2004	105500	1	1200000	0	1	9.25	8	4.5	5/1/2007	6/1/2007	6	6	1	15.25	9.25	607.55
57289514	1	O		8	5.45	136000	135394.8	8/1/2004	5/1/2034	767.94	360	360	61.82	8/1/2004	220000	1	1110000	0	1	5.45	8	4.5	5/1/2006	6/1/2006	6	6	1	11.45	5.45	767.94
57289894	1	O		1	7.55	90320	89983.97	5/1/2004	4/1/2034	634.63	360	360	80	8/1/2004	112900	1	11210000	0	1	7.55	8	4.5	4/1/2007	5/1/2007	6	6	1	13.55	7.55	634.63
57290355	1	O		6	7.6	108000	107595.98	8/1/2004	5/1/2034	762.57	360	360	90	8/1/2004	120000	1	1110000	0	1	7.6	8	4.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	762.57
57290498	1	O		6	8.15	69700	69518.66	8/1/2004	5/1/2034	518.75	360	360	85	7/1/2004	82000	1	4400000	0	1	8.15	0	0			0	0	0	0	0	518.75
57290611	2	N		0	8.3	306000	305219.34	6/1/2004	5/1/2034	2309.65	360	360	85	7/1/2004	360000	1	2200000	0	3	8.3	0	0			0	0	0	0	0	2309.65
57291171	1	O		8	7.213	102900	102573.61	6/1/2004	5/1/2034	699.38	360	360	77.37	8/1/2004	133000	1	1110000	0	1	7.213	0	0			0	0	0	0	0	699.38
57291452	2	O		6	6.8	68000	67768.01	6/1/2004	5/1/2034	443.31	360	360	68	7/1/2004	100000	1	2200000	0	3	6.8	0	0			0	0	0	0	0	443.31
57292070	1	O		6	6.3	441000	438905.98	5/1/2004	4/1/2034	2729.68	360	360	90	7/1/2004	490000	1	12100000	0	1	6.3	0	0			0	0	0	0	0	2729.68
57292211	3	N		6	7.45	135000	134591.39	6/1/2004	5/1/2034	939.33	360	360	90	7/1/2004	150000	1	1100000	0	1	7.45	8	6.5	5/1/2006	6/1/2006	6	6	1	13.45	7.45	939.33
57293151	1		2	6	6	294500	293116.14	6/1/2004	5/1/2034	1765.68	360	360	84.14	7/1/2004	350000	1	1200000	0	1	6	0	0			0	0	0	0	0	1765.68
57293813	1	O		6	9.45	63200	63072.82	6/1/2004	5/1/2034	529.12	360	360	80	7/1/2004	79000	1	1100000	0	1	9.45	0	0			0	0	0	0	0	529.12
57294498	1	O		0	7.5	56000	55832.16	6/1/2004	5/1/2034	391.57	360	360	80	8/1/2004	70000	1	1110000	0	1	7.5	8	4.5	5/1/2006	6/1/2006	6	6	1	13.5	7.5	391.57
57295834	1	O		8	5.8	186200	185227.79	5/1/2004	4/1/2034	1092.54	360	360	95	8/1/2004	196000	1	11110000	0	1	5.8	3	4.5	4/1/2006	5/1/2006	6	6	1	11.8	5.8	1092.54
57296154	1	O		8	8.1	89300	88948.46	6/1/2004	5/1/2034	541.16	360	360	77.65	7/1/2004	115000	1	1100000	0	1	8.1	0	0			0	0	0	0	0	541.16
57296196	1	O		6	6.7	180000	179368.7	6/1/2004	5/1/2034	1161.51	360	360	80	8/1/2004	225000	1	1110000	0	1	6.7	0	0			0	0	0	0	0	1161.51
57296550	3	O		6	7.15	66000	66848.12	5/1/2004	4/1/2019	616.92	180	180	93.15	7/1/2004	73000	1	11100000	0	1	7.15	0	0			0	0	0	0	0	616.92
57297319	1	O		6	7.75	74400	74133.99	5/1/2004	4/1/2034	533.02	360	360	80	7/1/2004	93000	1	12200000	0	1	7.75	0	0			0	0	0	0	0	533.02
57298598	7	O		1	7.15	72000	71768.75	6/1/2004	5/1/2034	486.3	360	360	80	8/1/2004	90000	1	1110000	0	1	7.15	0	0			0	0	0	0	0	486.3
57298697	1	O		6	8.05	155250	154833.35	6/1/2004	5/1/2034	1144.59	360	360	75	8/1/2004	207000	1	1110000	0	1	8.05	8	4.5	5/1/2006	6/1/2006	6	6	1	14.05	8.05	1144.59
57299315	1	O		6	7.7	135000	134610.45	6/1/2004	5/1/2034	962.5	360	360	75	7/1/2004	180000	1	2200000	0	1	7.7	9	4.5	5/1/2006	6/1/2006	6	6	1	13.7	7.7	962.5
57299513	3	O		1	8.55	59400	59255.97	6/1/2004	5/1/2034	458.85	360	360	90	7/1/2004	67000	1	2200000	0	1	8.55	8	6	5/1/2007	6/1/2007	6	6	1	14.55	8.55	458.85
57300352	1	N		1	7.3	135000	134472.22	5/1/2004	4/1/2034	925.53	360	360	90	7/1/2004	150000	1	11100000	0	1	7.3	8	4.5	4/1/2007	5/1/2007	6	6	1	13.3	7.3	925.53
57300592	1	O		6	9.45	150000	149698.18	6/1/2004	5/1/2034	1255.82	360	360	89.82	7/1/2004	167000	1	5400000	1	1	9.45	6	4.5	5/1/2008	6/1/2008	6	6	1	15.45	9.45	1255.82
57301319	1	O		6	7.7	50400	49946.36	7/1/2004	6/1/2019	472.97	180	180	80	8/1/2004	63000	1	110000	0	1	7.7	0	0			0	0	0	0	0	472.97
57302077	7	O		1	7.15	62050	61850.72	6/1/2004	5/1/2034	419.09	360	360	85	8/1/2004	73000	1	1110000	0	1	7.15	0	0			0	0	0	0	0	419.09
57302770	1	O		6	7.15	82500	82167.77	5/1/2004	4/1/2034	557.22	360	360	82.5	8/1/2004	100000	1	11110000	0	1	7.15	0	0			0	0	0	0	0	557.22
57302895	2	O		6	10.25	163999	163790.9	7/1/2004	6/1/2034	1469.6	360	360	69.79	7/1/2004	235000	1	100000	0	2	10.25	8	4.5	6/1/2007	7/1/2007	6	6	1	16.25	10.25	1469.6
57303174	1	O		6	8.05	171000	170541.06	8/1/2004	5/1/2034	1260.71	360	360	79.39	8/1/2004	215400	1	1110000	0	1	8.05	0	0			0	0	0	0	0	1260.71
57303919	1	O		6	8.4	83200	82838.59	5/1/2004	4/1/2034	633.85	360	360	65	7/1/2004	128000	1	11100000	0	1	8.4	8	4.5	4/1/2006	5/1/2006	6	6	1	14.4	8.4	633.85
57303935	1	O		8	6.05	214000	212626.82	6/1/2004	5/1/2034	1289.93	360	360	76.43	8/1/2004	280000	1	1110000	0	1	6.05	8	4.5	5/1/2006	6/1/2006	6	6	1	12.05	6.05	1289.93
57305013	7		2	0	6.8	122250	122040.95	8/1/2004	7/1/2034	796.98	360	360	75	7/1/2004	163000	1	0	0	1	6.8	0	0			0	0	0	0	0	796.98
57305039	1	O		6	7.2	369000	367826.58	6/1/2004	5/1/2034	2504.73	360	360	92.25	7/1/2004	400000	1	1200000	0	1	7.2	0	0			0	0	0	0	0	2504.73
57305393	1	O		1	8.15	70200	70015.35	6/1/2004	5/1/2034	522.47	360	360	90	7/1/2004	78000	1	4200000	0	1	8.15	8	6	5/1/2006	6/1/2006	6	6	1	14.15	8.15	522.47
57305856	1	N		6	8.85	246500	245938.17	6/1/2004	5/1/2034	1956.85	360	360	85	8/1/2004	290000	1	1110000	0	1	8.85	8	6	5/1/2007	6/1/2007	6	6	1	14.85	8.85	1956.85
57306219	1	O		6	7.85	66750	66563.48	6/1/2004	5/1/2034	482.83	360	360	75	7/1/2004	89000	1	2200000	0	1	7.85	0	0			0	0	0	0	0	482.83
57306490	7	O		6	6.85	51000	50908.15	7/1/2004	6/1/2019	454.14	180	180	85	8/1/2004	60000	1	210000	0	1	6.85	0	0			0	0	0	0	0	454.14
57306656	1	O		8	6	110000	109558.66	8/1/2004	5/1/2034	659.51	360	360	55	8/1/2004	200000	1	1210000	0	1	6	8	4.5	5/1/2006	6/1/2006	6	6	1	12	6	659.51
57306755	1	O		1	8.5	499850	498314.32	5/1/2004	4/1/2034	3843.42	360	360	100	7/1/2004	499850	1	12200000	0	1	8.5	8	4.5	4/1/2006	5/1/2006	6	6	1	14.5	8.5	3843.42
57306938	1	O		6	8.25	61600	61427.8	7/1/2004	6/1/2034	462.79	360	360	80	7/1/2004	77000	1	100000	0	1	8.25	8	4.5	6/1/2006	7/1/2006	6	6	1	14.25	8.25	462.79
57307092	7	O		8	7.3	57000	56822.26	6/1/2004	5/1/2034	390.78	360	360	75	7/1/2004	76000	1	1300000	0	1	7.3	0	0			0	0	0	0	0	390.78
57307571	1	O		8	7.45	105450	104881.31	6/1/2004	5/1/2034	733.72	360	360	65	8/1/2004	111000	1	1110000	0	1	7.45	0	0			0	0	0	0	0	733.72
57307678	2	O		1	7.5	427500	425218.96	8/1/2004	5/1/2034	2989.15	360	360	95	7/1/2004	450000	1	1100000	0	2	7.5	0	0			0	0	0	0	0	2989.15
57307910	1	O		6	7.4	105400	105077.82	6/1/2004	5/1/2034	729.77	360	360	81.08	8/1/2004	130000	1	1110000	0	1	7.4	0	0			0	0	0	0	0	729.77
57309379	1	O		8	8.5	448250	444210.92	5/1/2004	4/1/2034	2820.61	360	360	85	7/1/2004	525000	1	22200000	0	1	8.5	0	0			0	0	0	0	0	2820.61
57309411	2	N		1	8.9	69600	69403	5/1/2004	4/1/2034	555.02	360	360	80	7/1/2004	87000	1	59400000	1	2	8.9	0	0			0	0	0	0	0	555.02
57309452	1	O		6	7.25	157500	156872.55	5/1/2004	4/1/2034	1074.43	360	360	90	7/1/2004	175000	1	11100000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	1074.43
57309577	1	O		6	8.45	79750	79454.84	6/1/2004	5/1/2034	501.46	360	360	55	8/1/2004	145000	1	1110000	0	1	8.45	8	4.5	5/1/2006	6/1/2006	6	6	1	12.45	8.45	501.46
57310054	3	O		6	8.5	96375	96138.94	6/1/2004	5/1/2034	741.05	360	360	75	8/1/2004	128500	1	1110000	0	1	8.5	0	0			0	0	0	0	0	741.05
57311912	1	O		6	8.95	47600	47489.21	6/1/2004	5/1/2034	381.29	360	360	80	7/1/2004	59500	1	1200000	0	1	8.95	0	0			0	0	0	0	0	381.29
57312019	1	O		1	7.95	320000	318785.73	5/1/2004	4/1/2034	2336.91	360	360	100	8/1/2004	320000	1	31110000	0	1	7.95	8	6	4/1/2007	5/1/2007	6	6	1	13.95	7.95	2336.91
57313272	1	N		1	8.55	54000	53835.78	5/1/2004	4/1/2034	417.13	360	360	90	7/1/2004	65000	1	11200000	0	1	8.55	8	6	4/1/2006	5/1/2006	6	6	1	14.55	8.55	417.13

57218596	1	O		6	7.1	70000	69772.94	6/1/2004	5/1/2034	470.43	360	360	70.71	7/1/2004	99000	1	2300000	0	1	7.1	8	4.5	5/1/2006	6/1/2006	6	6	1	13.1	7.1	470.43
57219032	1	O		1	9.45	86497	86276.85	5/1/2004	4/1/2034	724.17	360	360	95	7/1/2004	95000	1	11200000	0	1	9.45	0	0			0	0	0	0	0	724.17
57219156	1	O		6	7.4	131250	130746.97	5/1/2004	4/1/2034	908.75	360	360	75	7/1/2004	175000	1	14200000	0	1	7.4	0	0			0	0	0	0	0	908.75
57219198	1	O		6	7.05	51000	50790.55	5/1/2004	4/1/2034	341.02	360	360	85	8/1/2004	60000	1	11110000	0	1	7.05	0	0			0	0	0	0	0	341.02
57219271	7	O		6	7.9	72250	71999.35	5/1/2004	4/1/2034	525.12	360	360	85	7/1/2004	85000	1	11200000	0	1	7.9	0	0			0	0	0	0	0	525.12
57220014	2	O		6	6.9	190000	189196.57	5/1/2004	4/1/2034	1251.35	360	360	55.88	7/1/2004	340000	1	11200000	0	4	6.9	0	0			0	0	0	0	0	1251.35
57220170	1	O		8	5.99	170000	169318.64	6/1/2004	5/1/2034	1018.15	360	360	89.47	7/1/2004	190000	1	1100000	0	1	5.99	8	4.5	5/1/2006	6/1/2006	6	6	1	11.99	5.99	1018.15
57220436	7	O		6	7.5	54000	53838.17	6/1/2004	5/1/2034	377.58	360	360	56.84	8/1/2004	95000	1	1110000	0	1	7.5	0	0			0	0	0	0	0	377.58
57221012	1	O		8	8.3	160000	159591.82	6/1/2004	5/1/2034	1207.66	360	360	78.05	7/1/2004	205000	1	1200000	0	1	8.3	0	0			0	0	0	0	0	1207.66
57221533	1	O		6	6.65	135000	134414.92	5/1/2004	4/1/2034	884.6	360	360	67.66	7/1/2004	154000	1	22200000	0	1	6.65	8	4.5	4/1/2007	5/1/2007	6	6	1	12.65	6.65	884.6
57222093	1	O		6	8.15	99750	98600.51	8/1/2004	5/1/2019	961.93	180	180	90.68	8/1/2004	110000	1	1110000	0	1	8.15	0	0			0	0	0	0	0	961.93
57222572	1	N		1	9	45000	44900.53	8/1/2004	5/1/2034	362.09	360	360	90	7/1/2004	50000	1	1100000	0	1	9	8	6.5	5/1/2006	6/1/2006	6	6	1	15	9	362.09
57222853	1	O		6	7.99	243000	242096.3	5/1/2004	4/1/2034	1781.36	360	360	90	8/1/2004	270000	1	11210000	0	1	7.99	8	4.5	4/1/2006	5/1/2006	6	6	1	13.99	7.99	1781.36
57222978	1	O		8	10	175750	175343.14	5/1/2004	4/1/2034	1542.34	360	360	95	7/1/2004	185000	1	11200000	0	1	10	0	0			0	0	0	0	0	1542.34
57223117	1	O		6	7	225000	222738.19	6/1/2004	5/1/2034	1496.94	360	360	72.58	8/1/2004	310000	1	1110000	0	1	7	0	0			0	0	0	0	0	1496.94
57224230	1	N		1	6.8	52200	52020.44	6/1/2004	5/1/2034	340.31	360	360	90	8/1/2004	58000	1	1110000	0	1	6.8	8	4.5	5/1/2006	6/1/2006	6	6	1	12.8	6.8	340.31
57224412	3	N		8	10.25	92400	91291.88	5/1/2004	4/1/2019	1007.12	180	180	70	7/1/2004	132000	1	11200000	0	1	10.25	0	0			0	0	0	0	0	1007.12
57226490	7	O		6	6.85	75650	75328.96	5/1/2004	4/1/2034	495.71	360	360	85	7/1/2004	89000	1	11100000	0	1	6.85	0	0			0	0	0	0	0	495.71
57227258	2	O		6	7.8	58400	58234.58	6/1/2004	5/1/2034	420.41	360	360	80	7/1/2004	73000	1	1200000	0	2	7.8	0	0			0	0	0	0	0	420.41
57227894	1	O		1	8.45	85250	84985.35	5/1/2004	4/1/2034	652.49	360	360	100	8/1/2004	89000	1	11110000	0	1	8.45	8	6.5	4/1/2006	5/1/2006	6	6	1	14.45	8.45	652.49
57229056	5	O		6	5.99	480000	477988.74	6/1/2004	5/1/2034	2874.76	360	360	82.76	8/1/2004	580000	1	1110000	0	1	5.99	0	0			0	0	0	0	0	2874.76
57231094	1	O		8	7.7	104000	103851.23	8/1/2004	7/1/2034	741.48	360	360	80	7/1/2004	130000	1	0	0	1	7.7	8	4.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	741.48
57231110	1	O		6	7.9	126000	125562.68	5/1/2004	4/1/2034	915.78	360	360	94.74	7/1/2004	133000	1	21200000	0	1	7.9	8	4.5	4/1/2006	5/1/2006	6	6	1	13.9	7.9	915.78
57231318	1	O		6	7.2	241300	240337.92	5/1/2004	4/1/2034	1637.92	360	360	95	7/1/2004	254000	1	12200000	0	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	1637.92
57231458	1	O		6	8.05	79700	79303.07	5/1/2004	4/1/2034	480.41	360	360	63.76	7/1/2004	125000	1	11100000	0	1	8.05	8	4.5	4/1/2006	5/1/2006	6	6	1	12.05	8.05	480.41
57232837	1	O		8	7.05	147610	147003.86	5/1/2004	4/1/2034	987.02	360	360	73.8	8/1/2004	200000	1	11110000	0	1	7.05	8	4.5	4/1/2006	5/1/2006	6	6	1	13.05	7.05	987.02
57232977	1	O		1	7.55	85950	85630.19	5/1/2004	4/1/2034	603.93	360	360	90	8/1/2004	95500	1	11110000	0	1	7.55	8	4.5	4/1/2006	5/1/2006	6	6	1	13.55	7.55	603.93
57233090	1	N		1	8.65	168000	167801.93	8/1/2004	7/1/2034	1309.68	360	360	80	7/1/2004	210000	1	0	0	1	8.65	8	4.5	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1309.68
57233512	1	O		6	6.5	204250	203316.71	5/1/2004	4/1/2034	1291	360	360	93.69	7/1/2004	218000	1	11200000	0	1	6.5	8	4.5	4/1/2007	5/1/2007	6	6	1	12.5	6.5	1291
57234239	1	O		6	7.05	280000	278981.15	6/1/2004	5/1/2034	1872.26	360	360	84.85	7/1/2004	330000	1	1200000	0	1	7.05	8	4.5	5/1/2007	6/1/2007	6	6	1	13.05	7.05	1872.26
57236234	2	O		8	8.35	60000	59809.92	5/1/2004	4/1/2034	454.99	360	360	76.92	7/1/2004	78000	1	12400000	0	2	8.35	0	0			0	0	0	0	0	454.99
57236390	1	O		8	11.45	43200	43128.88	5/1/2004	4/1/2034	426.16	360	360	60	7/1/2004	72000	1	12400000	0	1	11.45	8	4.5	4/1/2006	5/1/2006	6	6	1	17.45	11.45	426.16
57237216	1	N		1	8.55	53100	52971.26	6/1/2004	5/1/2034	410.18	360	360	90	8/1/2004	60000	1	1110000	0	1	8.55	8	6	5/1/2007	6/1/2007	6	6	1	14.55	8.55	410.18
57237299	1	O		6	7.6	130150	129667.87	5/1/2004	4/1/2034	918.96	360	360	95	8/1/2004	137000	1	11110000	0	1	7.6	8	4.5	4/1/2006	5/1/2006	6	6	1	13.6	7.6	918.96
57238115	7	O		6	8.488	50000	49797.07	5/1/2004	4/1/2034	384.04	360	360	78.92	8/1/2004	65000	1	11110000	0	1	8.488	0	0			0	0	0	0	0	384.04
57238719	1	O		6	5.45	648000	644387.43	5/1/2004	4/1/2034	3658.98	360	360	67.64	8/1/2004	958000	1	24210000	0	1	5.45	0	0			0	0	0	0	0	3658.98
57239857	1	O		1	7.65	340100	338853.74	5/1/2004	4/1/2034	2413.06	360	360	95	7/1/2004	358000	1	11100000	0	1	7.65	8	4.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	2413.06
57240178	1	O		6	8.35	88800	88575.12	6/1/2004	5/1/2034	673.38	360	360	80	7/1/2004	111000	1	2100000	0	1	8.35	0	0			0	0	0	0	0	673.38
57242430	1	O		8	9.55	108000	107787.19	6/1/2004	5/1/2034	912.07	360	360	75	7/1/2004	144000	1	4200000	0	1	9.55	0	0			0	0	0	0	0	912.07
57243172	1	O		6	6.85	163000	162444.78	6/1/2004	5/1/2034	1068.08	360	360	85.79	7/1/2004	190000	1	2200000	0	1	6.85	0	0			0	0	0	0	0	1068.08
57243396	1	O		6	7.65	78850	78561.31	5/1/2004	4/1/2034	559.46	360	360	95	7/1/2004	83000	1	11100000	0	1	7.65	8	4.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	559.46
57243453	7	O		6	7.938	49300	49164.66	6/1/2004	5/1/2034	359.62	360	360	85	8/1/2004	58000	1	1110000	0	1	7.938	0	0			0	0	0	0	0	359.62
57244550	1	O		6	8.975	75000	74833.42	6/1/2004	5/1/2034	602.12	360	360	100	7/1/2004	75000	1	2200000	0	1	8.975	8	6	5/1/2006	6/1/2006	6	6	1	14.975	8.975	602.12
57247033	3	O		1	5.25	485000	482760.1	6/1/2004	5/1/2034	2678.19	360	360	88.99	8/1/2004	545000	1	1110000	0	1	5.25	0	0			0	0	0	0	0	2678.19
57247413	1	O		6	6.7	181075	180441.26	6/1/2004	5/1/2034	1039.39	360	360	85	7/1/2004	189500	1	1100000	0	1	6.7	8	6	5/1/2007	6/1/2007	6	6	1	12.7	6.7	1039.39
57249591	1	O		3	8.3	52000	51867.34	6/1/2004	5/1/2034	392.49	360	360	74.29	7/1/2004	70000	1	1200000	0	1	8.3	0	0			0	0	0	0	0	392.49
57249633	3	O		6	8	93750	93431.23	5/1/2004	4/1/2034	687.91	360	360	75	7/1/2004	125000	1	12200000	0	1	8	0	0			0	0	0	0	0	687.91
57249971	1	O		6	8.7	59500	59360.11	6/1/2004	5/1/2034	465.97	360	360	85	8/1/2004	70000	1	1110000	0	1	8.7	0	0			0	0	0	0	0	465.97
57250599	7	N		6	7.15	61200	61003.45	6/1/2004	5/1/2034	413.35	360	360	80	8/1/2004	76500	1	1110000	0	1	7.15	0	0			0	0	0	0	0	413.35
57251670	1	N		1	7.1	52200	51987.7	5/1/2004	4/1/2034	350.81	360	360	90	8/1/2004	58500	1	11110000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	350.81
57252579	2	N		6	7.15	70500	70273.56	6/1/2004	5/1/2034	476.17	360	360	75	7/1/2004	94000	1	2200000	0	4	7.15	0	0			0	0	0	0	0	476.17
57252652	3	O		1	7.963	42750	42633.21	6/1/2004	5/1/2034	312.59	360	360	95	8/1/2004	45000	1	2210000	0	1	7.963	8	6	5/1/2006	6/1/2006	6	6	1	13.963	7.963	312.59
57252694	1	O		1	9.625	48450	48024.78	5/1/2004	4/1/2034	411.82	360	360	85	7/1/2004	70000	1	11100000	0	1	9.625	0	0			0	0	0	0	0	411.82
57253296	1	O		6	6.1	68850	68142.19	7/1/2004	6/1/2019	584.73	180	180	85	7/1/2004	81000	1	300000	0	1	6.1	0	0			0	0	0	0	0	584.73
57253379	7	O		6	6.25	85000	84674.87	6/1/2004	5/1/2034	523.36	360	360	69.11	7/1/2004	123000	1	1200000	0	1	6.25	0	0			0	0	0	0	0	523.36
57253593	1	O		6	7.15	59500	59308.9	6/1/2004	5/1/2034	401.87	360	360	85	8/1/2004	70000	1	1110000	0	1	7.15	0	0			0	0	0	0	0	401.87
57254039	3	O		6	7.45	111150	110728.18	5/1/2004	4/1/2034	773.38	360	360	95	7/1/2004	117000	1	12200000	0	1	7.45	8	4.5	4/1/2006	5/1/2006	6	6	1	13.45	7.45	773.38
57254732	1	N		1	7.45	250290	249913.58	8/1/2004	7/1/2034	1741.51	360	360	90	7/1/2004	300000	1	0	0	1	7.45	0	0			0	0	0	0	0	1741.51
57255317	2	N		6	7.7	80000	79711.13	5/1/2004	4/1/2034	570.37	360	360	88.89	7/1/2004	90000	1	12100000	0	2	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	570.37
57255473	7	O		6	6.8	69600	69266.78	6/1/2004	5/1/2034	453.74	360	360	80	7/1/2004	87000	1	1100000	0	1	6.8	0	0			0	0	0	0	0	453.74
57256838	1	O		8	6.65	60800	60584.67	6/1/2004	5/1/2034	390.32	360	360	80	7/1/2004	76000	1	1200000	0	1	6.65	8	4.5	5/1/2006	6/1/2006	6	6	1	12.65	6.65	390.32
57257651	1	O		6	7.45	184000	183503.63	6/1/2004	5/1/2034	1141.11	360	360	80	8/1/2004	205000	1	1110000	0	1	7.45	0	0			0	0	0	0	0	1141.11
57257677	1	O		6	5.9	124000	123492.99	6/1/2004	5/1/2034	735.49	360	360	74.7	8/1/2004	166000	1	1110000	0	1	5.9	8	4.5	5/1/2007	6/1/2007	6	6	1	11.9	5.9	735.49
57258519	1	O		1	7.55	44000	43869.42	6/1/2004	5/1/2034	309.17	360	360	80	7/1/2004	55000	1	1400000	0	1	7.55	8	4.5	5/1/2006	6/1/2006	6	6	1	13.55	7.55	309.17
57258758	1	O		6	7.2	60000	59760.75	5/1/2004	4/1/2034	407.28	360	360	70.59	8/1/2004	85000	1	11110000	0	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	407.28
57258931	1	O		6	7.8	100800	100443.24	5/1/2004	4/1/2034	725.63	360	360	89.2	7/1/2004	113000	1	52200000	1	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	725.63
57259731	1	O		6	7.9	90000	89687.77	5/1/2004	4/1/2034	654.13	360	360	90	7/1/2004	100000	1	12200000	0	1	7.9	8	4.5	4/1/2007	5/1/2007	6	6	1	13.9	7.9	654.13
57259814	1	O		6	8.05	412000	409948.2	5/1/2004	4/1/2034	2483.41	360	360	80	7/1/2004	515000	1	22200000	0	1	6.05	0	0			0	0	0	0	0	2483.41
57260556	1	O		6	8.263	116000	115565.59	5/1/2004	4/1/2034	872.53	360	360	80	8/1/2004	145000	1	11110000	0	1	8.263	0	0			0	0	0	0	0	872.53
57260853	3	O		6	7.475	79800	79680.59	8/1/2004	7/1/2034	556.61	360	360	95	8/1/2004	84000	1	10000	0	1	7.475	8	4.5	7/1/2006	8/1/2006	6	6	1	13.475	7.475	556.61
57261679	5	O		1	7.65	190000	189447.43	6/1/2004	5/1/2034	1348.08	360	360	77.55	7/1/2004	252000	1	1100000	0	1	7.65	8	4.5	5/1/2006	6/1/2006	6	6	1	13.65	7.65	1348.08
57261778	1	O		6	7.2	43000	42828.56	5/1/2004	4/1/2034	291.88	360	360	81.43	7/1/2004	70000	1	14500000	1	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	291.88
57262271	2	N		6	6.8	179800	178825.64	5/1/2004	4/1/2034	1170.86	360	360	74.52	7/1/2004	241000	1	21200000	0	4	6.8	0	0			0	0	0	0	0	1170.86
57263410	3		2	6	6.9	415000	413600.19	8/1/2004	5/1/2034	2733.2	360	360	69.4	7/1/2004	598000	1	2200000	0	1	6.9	8	6	5/1/2006	6/1/2006	6	6	1	12.9	6.9	2733.2
57266231	3	O		6	7.6	127500	127125.46	8/1/2004	5/1/2034	900.25	360	360	75	7/1/2004	170000	1	2400000	0	1	7.6	8	4.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	900.25
57266918	1	O		8	7.7	123000	122645.81	6/1/2004	5/1/2034	876.95	360	360	74.1	7/1/2004	166000	1	2200000	0	1	7.7	0	0			0	0	0	0	0	876.95
57266991	1	O		6	7.25	73525	73234.68	5/1/2004	4/1/2034	501.58	360	360	85	7/1/2004	86500	1	11100000	0	1	7.25	0	0			0	0	0	0	0	501.58

57156937	1	O		6	6.35	87000	86590.83	5/1/2004	4/1/2034	541.35	360	360	62.14	7/1/2004	140000	1	12200000	0	1	6.35	0	0			0	0	0	0	0	541.35
57156693	1	O		6	5.95	500000	497462.29	5/1/2004	4/1/2034	2981.7	360	360	74.07	7/1/2004	675000	1	22200000	0	1	5.95	0	0			0	0	0	0	0	2981.7
57159915	1	O		6	7.85	63200	62978.54	5/1/2004	4/1/2034	457.15	360	360	80	7/1/2004	79000	1	44200000	0	1	7.85	0	0			0	0	0	0	0	457.15
57161119	1	O		6	9.4	48400	48298.31	6/1/2004	5/1/2034	403.45	360	360	80	7/1/2004	60500	1	1200000	0	1	9.4	8	4.5	5/1/2007	6/1/2007	6	6	1	15.4	9.4	403.45
57161572	2	N		1	7.1	145600	145127.78	6/1/2004	5/1/2034	978.48	360	360	80	7/1/2004	182000	1	2300000	0	4	7.1	0	0			0	0	0	0	0	978.48
57162539	2	O		1	6.95	403750	402309.25	6/1/2004	5/1/2034	2672.62	360	360	95	7/1/2004	430000	1	1300000	0	2	6.95	8	4.5	5/1/2007	6/1/2007	6	6	1	12.95	6.95	2672.62
57162794	1	O		6	7.15	93600	93209.85	5/1/2004	4/1/2034	632.19	360	360	90	8/1/2004	104000	1	11110000	0	1	7.15	0	0			0	0	0	0	0	632.19
57165177	1	O		6	8.05	193800	193147.67	5/1/2004	4/1/2034	1428.8	360	360	95	7/1/2004	204000	1	12200000	0	1	8.05	8	4.5	4/1/2006	5/1/2006	6	6	1	14.05	8.05	1428.8
57165318	7	O		6	7.15	80000	79677.88	5/1/2004	4/1/2034	540.33	360	360	80	7/1/2004	100000	1	11200000	0	1	7.15	0	0			0	0	0	0	0	540.33
57166670	1	O		6	11.8	94000	93885.86	6/1/2004	5/1/2034	952.45	360	360	58.75	7/1/2004	160000	1	2300000	0	1	11.8	8	6	5/1/2006	6/1/2006	6	6	1	17.8	11.8	952.45
57166852	5	O		6	7.4	114000	112848.63	5/1/2004	4/1/2034	789.32	360	360	66.37	8/1/2004	129000	1	11210000	0	1	7.4	0	0			0	0	0	0	0	789.32
57169419	7	O		6	7.55	74250	73973.73	5/1/2004	4/1/2034	521.72	360	360	75	7/1/2004	99000	1	13200000	0	1	7.55	0	0			0	0	0	0	0	521.72
57171191	1	O		6	7.5	68000	67691.17	5/1/2004	4/1/2034	475.47	360	360	61.82	8/1/2004	110000	1	11110000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	475.47
57171357	1	O		6	7.73	87200	86887.01	5/1/2004	4/1/2034	623.51	360	360	80	7/1/2004	109000	1	33300000	0	1	7.73	0	0			0	0	0	0	0	623.51
57171977	1	O		6	7.5	105000	104685.34	6/1/2004	5/1/2034	734.18	360	360	70	7/1/2004	150000	1	13000000	0	1	7.5	8	4.5	5/1/2006	6/1/2006	6	6	1	13.5	7.5	734.18
57171993	3	O		8	5.95	140000	139717.88	8/1/2004	7/1/2034	834.88	360	360	61.54	8/1/2004	227500	1	10000	0	1	5.95	0	0			0	0	0	0	0	834.88
57173635	1	N		1	6.8	63000	62728.34	5/1/2004	4/1/2034	410.72	360	360	90	7/1/2004	70000	1	22400000	0	1	6.8	8	4.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	410.72
57174419	1	O		1	10.05	40050	39960.85	5/1/2004	4/1/2034	352.95	360	360	90	8/1/2004	45000	1	11110000	0	1	10.05	0	0			0	0	0	0	0	352.95
57176018	1		2	6	6.9	211500	211145.35	8/1/2004	7/1/2034	1392.94	360	360	90	7/1/2004	235000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1392.94
57176653	1	O		8	6.55	277000	275999.88	6/1/2004	5/1/2034	1759.95	360	360	86.02	7/1/2004	322000	1	1100000	0	1	6.55	0	0			0	0	0	0	0	1750.95
57176679	1	O		6	5.53	180000	179011.33	5/1/2004	4/1/2034	1025.42	360	360	80	8/1/2004	225000	1	11110000	0	1	5.53	8	4.5	4/1/2006	5/1/2006	6	6	1	11.53	5.53	1025.42
57177156	1	O		6	6.85	284000	263100.78	6/1/2004	5/1/2034	1729.89	360	360	75	7/1/2004	352000	1	1200000	0	1	6.85	0	0			0	0	0	0	0	1729.89
57178378	1	N		6	8.55	41650	41549.04	6/1/2004	5/1/2034	321.73	360	360	85	7/1/2004	49000	1	2100000	0	1	8.55	0	0			0	0	0	0	0	321.73
57179434	5	O		6	8.1	268500	267786.68	6/1/2004	5/1/2034	1988.91	360	360	78.97	7/1/2004	340000	1	3400000	0	1	8.1	8	4.5	5/1/2006	6/1/2006	6	6	1	14.1	8.1	1988.91
57180291	7	O		6	8.45	142500	141314.19	6/1/2004	5/1/2024	1058.28	240	240	75	7/1/2004	190000	1	1300000	0	1	6.45	0	0			0	0	0	0	0	1058.28
57181018	1	O		8	7.05	51850	51559.14	5/1/2004	4/1/2034	346.71	360	360	85	7/1/2004	61000	1	21100000	0	1	7.05	0	0			0	0	0	0	0	346.71
57181877	1	O		6	5.8	144750	144037.25	6/1/2004	5/1/2034	830.98	360	360	73.85	8/1/2004	196000	1	1110000	0	1	5.8	8	6.5	5/1/2006	6/1/2006	6	6	1	11.8	5.8	830.98
57182016	1	O		6	8.5	110000	109598.96	6/1/2004	5/1/2034	695.28	360	360	78.57	8/1/2004	140000	1	1110000	0	1	8.5	0	0			0	0	0	0	0	695.28
57182115	1	O		6	9.05	174000	173619.48	6/1/2004	5/1/2034	1406.31	360	360	75	7/1/2004	232000	1	2900000	0	1	9.05	8	4.5	5/1/2007	6/1/2007	6	6	1	15.05	9.05	1406.31
57182156	7	O		6	8.4	54400	54264.02	6/1/2004	5/1/2034	414.44	360	360	85	7/1/2004	64000	1	1100000	0	1	8.4	0	0			0	0	0	0	0	414.44
57184194	3	O		1	7.95	79920	79701.12	6/1/2004	5/1/2034	583.65	360	360	80	7/1/2004	99900	1	1200000	0	1	7.95	0	0			0	0	0	0	0	583.65
57184939	2	O		6	7.1	216000	215271.82	5/1/2004	4/1/2034	1451.59	360	360	80	7/1/2004	270000	1	2300000	0	2	7.1	0	0			0	0	0	0	0	1451.59
57185514	5	O		1	8.75	157500	157226.15	7/1/2004	6/1/2034	1239.06	360	360	90	8/1/2004	175000	1	110000	0	1	8.75	8	6	6/1/2007	7/1/2007	6	6	1	14.75	8.75	1239.06
57186579	1	N		1	6.95	52000	51782.23	5/1/2004	4/1/2034	344.22	360	360	80	8/1/2004	65000	1	11110000	0	1	6.95	8	4.5	4/1/2007	5/1/2007	6	6	1	12.95	6.95	344.22
57187551	1	O		1	7.4	73625	73399.93	6/1/2004	5/1/2034	509.77	360	360	95	7/1/2004	83000	1	1100000	0	1	7.4	0	0			0	0	0	0	0	509.77
57187791	1	O		6	6.95	72250	72067.76	7/1/2004	6/1/2034	478.26	360	360	85	7/1/2004	85000	1	100000	0	1	6.95	0	0			0	0	0	0	0	478.26
57187817	3	O		6	8.2	47500	47376.3	6/1/2004	5/1/2034	355.19	360	360	95	8/1/2004	50000	1	1110000	0	1	8.2	0	0			0	0	0	0	0	355.19
57188575	1	O		6	7.85	263500	262763.78	6/1/2004	5/1/2034	1905.99	360	360	85	8/1/2004	310000	1	1110000	0	1	7.85	8	4.5	5/1/2007	6/1/2007	6	6	1	13.85	7.85	1905.99
57189938	1	O		1	8.75	96000	95680.12	6/1/2004	5/1/2034	755.24	360	360	80	8/1/2004	125000	1	1110000	0	1	8.75	0	0			0	0	0	0	0	755.24
57190290	7	O		6	8.2	96800	96674.85	6/1/2004	7/1/2034	723.83	360	360	79.34	8/1/2004	122000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	723.83
57191017	1	O		6	6.7	300000	298947.87	6/1/2004	5/1/2034	1935.84	360	360	83.33	7/1/2004	360000	1	1100000	0	1	6.7	8	4.5	5/1/2007	6/1/2007	6	6	1	12.7	6.7	1935.84
57194094	2	N		1	7.6	324000	323527.13	8/1/2004	7/1/2034	2287.69	360	360	69.88	8/1/2004	360500	1	10000	0	2	7.6	8	4.5	7/1/2007	8/1/2007	6	6	1	13.6	7.6	2207.69
57195331	7	O		6	6.6	93500	93080.81	5/1/2004	4/1/2034	597.15	360	360	85	8/1/2004	110000	1	11110000	0	1	6.6	0	0			0	0	0	0	0	597.15
57195570	1	O		6	5.65	176500	175743.44	6/1/2004	5/1/2034	1018.83	360	360	75.11	7/1/2004	235000	1	1200000	0	1	5.65	0	0			0	0	0	0	0	1018.83
57196214	1	O		6	9.75	40000	39924.41	8/1/2004	5/1/2034	343.67	360	360	66.67	8/1/2004	60000	1	1110000	0	1	9.75	0	0			0	0	0	0	0	343.67
57196651	1	O		1	8.1	52250	52111.16	6/1/2004	5/1/2034	387.05	360	360	95	7/1/2004	58000	1	1100000	0	1	8.1	8	4.5	5/1/2006	6/1/2006	6	6	1	14.1	8.1	387.05
57196891	1	O		6	5.7	106000	104831.17	5/1/2004	4/1/2034	615.23	360	360	94.64	8/1/2004	112000	1	11110000	0	1	5.7	8	4.5	4/1/2006	5/1/2006	6	6	1	11.7	5.7	615.23
57202491	1	O		5	7.65	83300	83057.73	6/1/2004	5/1/2034	591.03	360	360	85	7/1/2004	98000	1	1100000	0	1	7.65	0	0			0	0	0	0	0	591.03
57203234	1	O		8	7.2	180000	179427.59	6/1/2004	5/1/2034	1221.82	360	360	75	7/1/2004	240000	1	1100000	0	1	7.2	8	4.5	5/1/2007	6/1/2007	6	6	1	13.2	7.2	1221.82
57203499	1	O		6	6.45	123500	122930.12	5/1/2004	4/1/2034	776.55	360	360	95	7/1/2004	130000	1	11100000	0	1	6.45	8	4.5	4/1/2006	5/1/2006	6	6	1	12.45	6.45	776.55
57203572	1	O		1	7.85	52200	52042.59	6/1/2004	5/1/2034	377.59	360	360	90	8/1/2004	58500	1	1110000	0	1	7.85	0	0			0	0	0	0	0	377.59
57204711	1	N		5	6.75	53750	52942.18	6/1/2004	5/1/2034	348.63	360	360	63.24	7/1/2004	85000	1	1200000	0	1	6.75	8	4.5	5/1/2006	6/1/2006	6	6	1	12.75	6.75	348.83
57204737	1	O		6	7.75	136500	136110.85	6/1/2004	5/1/2034	977.91	360	360	65	8/1/2004	210000	1	1210000	0	1	7.75	8	4.5	5/1/2006	6/1/2006	6	6	1	13.75	7.75	977.91
57204919	1	O		6	7.15	55000	54758.07	5/1/2004	4/1/2034	371.48	360	360	53.92	8/1/2004	102000	1	11110000	0	1	7.15	8	4.5	4/1/2006	5/1/2006	6	6	1	13.15	7.15	371.48
57205379	1	N		9	9.1	50000	49443.67	5/1/2004	4/1/2034	405.92	360	360	71.43	7/1/2004	70000	1	11100000	0	1	9.1	0	0			0	0	0	0	0	405.92
57206054	7	O		6	9.25	41000	40913.98	6/1/2004	5/1/2034	337.3	360	360	50	7/1/2004	82000	1	1100000	0	1	9.25	0	0			0	0	0	0	0	337.3
57206393	1	O		6	7.888	40000	39860.89	5/1/2004	4/1/2034	290.39	360	360	93.02	8/1/2004	43000	1	11210000	0	1	7.888	0	0			0	0	0	0	0	290.39
57208753	1	O		6	6.1	171000	170156.42	5/1/2004	4/1/2034	1036.26	360	360	90	7/1/2004	190000	1	11100000	0	1	6.1	0	0			0	0	0	0	0	1036.26
57209850	1	O		6	8.2	90000	89564.37	5/1/2004	4/1/2034	551.23	360	360	78.82	7/1/2004	117000	1	11200000	0	1	8.2	0	0			0	0	0	0	0	551.23
57211070	1	O		6	8.15	272000	270670.89	5/1/2004	4/1/2034	1657.11	360	360	85	8/1/2004	320000	1	11110000	0	1	8.15	0	0			0	0	0	0	0	1657.11
57211112	1	O		6	6.3	197500	196562.18	5/1/2004	4/1/2034	1222.48	360	360	67.41	7/1/2004	293000	1	22200000	0	1	6.3	0	0			0	0	0	0	0	1222.48
57211211	7	O		6	8.6	81000	80854.76	7/1/2004	6/1/2034	628.57	360	360	90	8/1/2004	90000	1	110000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	628.57
57212474	1	O		6	5.75	148500	148031.84	7/1/2004	6/1/2034	866.61	360	360	90	8/1/2004	165000	1	110000	0	1	5.75	8	4.5	6/1/2006	7/1/2006	6	6	1	11.75	5.75	866.61
57212698	1	O		6	9.35	67200	67026.72	5/1/2004	4/1/2034	557.72	360	360	70	7/1/2004	96000	1	12400000	0	1	9.35	0	0			0	0	0	0	0	557.72
57212755	1	O		6	6.35	158100	157506.72	6/1/2004	5/1/2034	983.76	360	360	85	7/1/2004	186000	1	2500000	1	1	6.35	8	6	5/1/2007	6/1/2007	6	6	1	12.35	6.35	983.76
57212979	5	O		1	7.69	145326	144908.7	6/1/2004	5/1/2034	1035.12	360	360	95	8/1/2004	152975	1	1110000	0	1	7.69	0	0			0	0	0	0	0	1035.12
57213217	2	N		6	8.75	81000	80763.56	5/1/2004	4/1/2034	637.23	360	360	81	7/1/2004	100000	1	11200000	0	2	8.75	0	0			0	0	0	0	0	637.23
57213472	1	O		6	6.65	171600	170992.3	6/1/2004	5/1/2034	1101.62	360	360	65	7/1/2004	264000	1	1100000	0	1	6.65	8	6	5/1/2006	6/1/2006	6	6	1	12.65	6.65	1101.62
57213696	2	N		6	7.25	272000	271143.53	6/1/2004	5/1/2034	1855.52	360	360	78.84	7/1/2004	345000	1	2200000	0	4	7.25	8	6	5/1/2006	6/1/2006	6	6	1	13.25	7.25	1855.52
57214033	1	O		6	7.3	150000	149532.32	6/1/2004	5/1/2034	1028.38	360	360	75	8/1/2004	200000	1	1110000	0	1	7.3	8	4.5	5/1/2007	6/1/2007	6	6	1	13.3	7.3	1028.38
57214710	3	O		1	6.85	54000	53816.07	6/1/2004	5/1/2034	353.64	360	360	64.29	8/1/2004	84000	1	1110000	0	1	6.85	8	4.5	5/1/2006	6/1/2006	6	6	1	12.85	6.85	353.64
57214850	1	O		8	7.4	65000	64799.85	6/1/2004	5/1/2034	450.05	360	360	73.86	8/1/2004	88000	1	1110000	0	1	7.4	8	4.5	5/1/2006	6/1/2006	6	6	1	13.4	7.4	450.05
57215493	1	O		8	8.8	140000	139595.49	5/1/2004	4/1/2034	1106.39	360	360	100	8/1/2004	140000	1	11110000	0	1	8.8	8	4.5	4/1/2007	5/1/2007	6	6	1	14.8	8.8	1106.39
57215809	1	O		6	7.95	101000	100710.75	6/1/2004	5/1/2034	737.59	360	360	74.81	7/1/2004	135000	1	1300000	0	1	7.95	0	0			0	0	0	0	0	737.59
57217499	3	O		8	9.2	70500	69759.66	6/1/2004	5/1/2019	723.47	180	180	75	7/1/2004	94000	1	1200000	0	1	9.2	0	0			0	0	0	0	0	723.47
57217531	1	O		1	8.5	40050	39924.85	5/1/2004	4/1/2034	307.95	360	360	90	8/1/2004	44500	1	11110000	0	1	8.5	0	0			0	0	0	0	0	307.95
57218232	1	O		6	7.3	108040	107703.12	6/1/2004	5/1/2034	740.7	360	360	74	7/1/2004	146000	1	3300000	0	1	7.3	0	0			0	0	0	0	0	740.7

57096018	2	O	1	8.35	63750	63548.03	5/1/2004	4/1/2034	483.43	360	360	85	7/1/2004	75000	1	12200000	0	2	8.35	8	4.5	4/1/2008	5/1/2006	6	6	1	14.35	8.35	483.43
57096257	7	O	6	6.25	97500	97032.57	5/1/2004	4/1/2034	600.33	360	360	75	8/1/2004	130000	1	11110000	0	1	6.25	0	0			0	0	0	0	0	0	600.33
57097271	1	O	6	6.35	270000	268986.83	6/1/2004	5/1/2034	1680.04	360	360	90	6/1/2004	300000	1	4110000	0	1	6.35	8	6	5/1/2007	6/1/2007	6	6	1	12.35	6.35	1680.04
57097636	1	O	6	6.6	166400	165733.45	6/1/2004	5/1/2034	1190.47	360	360	80	7/1/2004	233000	1	2300000	0	1	6.6	8	6	5/1/2007	6/1/2007	6	6	1	12.6	6.6	1190.47
57097776	1	O	6	7.4	50250	50096.37	6/1/2004	5/1/2034	347.93	360	360	75	8/1/2004	67000	1	1110000	0	1	7.4	8	4.5	5/1/2006	6/1/2006	6	6	1	13.4	7.4	347.93
57099095	1	O	6	7.875	292000	290047.24	6/1/2004	5/1/2034	2117.21	360	360	80	8/1/2004	365000	1	1110000	0	1	7.875	8	4.5	5/1/2007	6/1/2007	6	6	1	13.875	7.875	2117.21
57099673	1	O	6	7.75	175000	174498.57	6/1/2004	5/1/2034	1253.73	360	360	71.43	7/1/2004	245000	1	2200000	0	1	7.75	8	4.5	5/1/2006	6/1/2006	6	6	1	13.75	7.75	1253.73
57100737	7	O	1	7.5	93500	93290.51	7/1/2004	6/1/2034	653.77	360	360	85	8/1/2004	110000	1	110000	0	1	7.5	8	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	653.77
57100778	1	O	6	7	54000	53135.59	5/1/2004	4/1/2019	485.37	180	180	79.41	8/1/2004	68000	1	11110000	0	1	7	0	0			0	0	0	0	0	0	485.37
57102071	1	N	6	7.15	90000	89637.6	5/1/2004	4/1/2034	607.87	360	360	90	7/1/2004	106000	1	22200000	0	1	7.15	0	0			0	0	0	0	0	0	607.87
57104713	7	O	6	7.35	73500	73215.48	5/1/2004	4/1/2034	506.4	360	360	70	8/1/2004	105000	1	11110000	0	1	7.35	0	0			0	0	0	0	0	0	506.4
57104895	1	O	6	8.05	243000	241875.99	5/1/2004	4/1/2034	1791.53	360	360	90	8/1/2004	270000	1	11110000	0	1	8.05	0	0			0	0	0	0	0	0	1791.53
57105231	1	O	6	6.6	88000	87577.75	5/1/2004	4/1/2034	562.02	360	360	80	8/1/2004	110000	1	14110000	0	1	6.6	0	0			0	0	0	0	0	0	562.02
57106759	1	O	6	5.3	310000	308222.96	5/1/2004	4/1/2034	1721.45	360	360	62	7/1/2004	500000	1	21200000	0	1	5.3	0	0			0	0	0	0	0	0	1721.45
57106833	1	O	1	8.475	108900	108699.65	7/1/2004	6/1/2034	835.42	360	360	90	7/1/2004	126000	1	500000	1	1	8.475	8	6	6/1/2006	7/1/2006	6	6	1	14.475	8.475	835.42
57109233	1	O	6	4.9	220000	218916.31	6/1/2004	5/1/2034	1167.6	360	360	63.77	7/1/2004	345000	1	1100000	0	1	4.9	8	4.5	5/1/2007	6/1/2007	6	6	1	10.9	4.9	1167.6
57109795	1	O	6	6.9	139400	138929.8	6/1/2004	5/1/2034	918.09	360	360	79.2	7/1/2004	176000	1	1100000	0	1	6.9	0	0			0	0	0	0	0	0	918.09
57111353	3	O	6	7.575	525000	523841.26	7/1/2004	6/1/2034	3697.88	360	360	75	8/1/2004	700000	1	110000	0	1	7.575	0	0			0	0	0	0	0	0	3697.88
57111999	1	O	6	6.6	81600	81300.6	6/1/2004	5/1/2034	521.15	360	360	85	7/1/2004	96000	1	1100000	0	1	6.6	0	0			0	0	0	0	0	0	521.15
57112559	1	O	6	9.05	56100	55977.3	6/1/2004	5/1/2034	453.42	360	360	85	8/1/2004	66000	1	1110000	0	1	9.05	8	4.5	5/1/2006	6/1/2006	6	6	1	15.05	9.05	453.42
57112617	1	O	6	8.35	162000	161590.92	6/1/2004	5/1/2034	1228.46	360	360	90	8/1/2004	180000	1	1110000	0	1	8.35	8	4.5	5/1/2006	6/1/2006	6	6	1	14.35	8.35	1228.46
57113193	1	O	6	7.25	79050	78801.05	6/1/2004	5/1/2034	539.27	360	360	85	8/1/2004	93000	1	1110000	0	1	7.25	8	4.5	5/1/2006	6/1/2006	6	6	1	13.25	7.25	539.27
57113672	3	O	6	11.75	45000	44930.59	5/1/2004	4/1/2034	454.24	360	360	39.82	7/1/2004	113000	1	11500000	1	1	11.75	8	4.5	4/1/2006	5/1/2006	6	6	1	17.75	11.75	454.24
57114332	1	O	6	9.75	80000	79606.2	6/1/2004	5/1/2034	687.33	360	360	59.93	8/1/2004	133500	1	11110000	0	1	9.75	8	4.5	4/1/2006	5/1/2006	6	6	1	15.75	9.75	687.33
57114654	1	O	6	6.2	264800	263456.81	5/1/2004	4/1/2034	1621.82	360	360	80	8/1/2004	331000	1	11110000	0	1	6.2	0	0			0	0	0	0	0	0	1621.82
57115032	1	O	6	8	40000	39831.14	5/1/2004	4/1/2034	293.51	360	360	17.78	9/1/2004	225000	1	11111000	0	1	8	0	0			0	0	0	0	0	0	293.51
57115917	1	O	6	8.7	248000	247564.35	7/1/2004	6/1/2034	1942.17	360	360	80	7/1/2004	310000	1	200000	0	1	8.7	8	6	6/1/2006	7/1/2006	6	6	1	14.7	8.7	1942.17
57116857	1	O	6	7.95	64350	63403.59	5/1/2004	4/1/2019	613.11	180	180	65	8/1/2004	99000	1	11110000	0	1	7.95	0	0			0	0	0	0	0	0	613.11
57118614	1	O	6	6.45	250000	248846.6	5/1/2004	4/1/2034	1571.96	360	360	94.34	7/1/2004	265000	1	11200000	0	1	6.45	8	4.5	4/1/2006	5/1/2006	6	6	1	12.45	6.45	1571.96
57119976	1	O	6	7.05	100000	99672.44	6/1/2004	5/1/2034	668.67	360	360	69.93	7/1/2004	143000	1	1900000	0	1	7.05	8	4.5	5/1/2006	6/1/2006	6	6	1	13.05	7.05	668.67
57120511	5	O	6	8.779	260000	259851.31	8/1/2004	8/1/2034	2050.81	360	360	80	8/1/2004	325000	1	0	0	1	8.779	8	6	8/1/2006	9/1/2006	6	6	1	14.779	8.779	2050.81
57120735	1	O	6	7.15	222700	222165.17	7/1/2004	6/1/2034	1504.14	360	360	85	7/1/2004	262000	1	200000	0	1	7.15	6	6.5	6/1/2006	7/1/2008	6	6	1	13.15	7.15	1504.14
57120859	5	O	1	6.45	67125	66002.53	5/1/2004	4/1/2019	582.89	180	180	75	8/1/2004	90000	1	11110000	0	1	6.45	0	0			0	0	0	0	0	0	582.89
57123556	1	O	1	6.7	55250	55007.1	5/1/2004	4/1/2034	356.52	360	360	85	7/1/2004	65000	1	12200000	0	1	6.7	8	4.5	4/1/2006	5/1/2006	6	6	1	12.7	6.7	356.52
57123739	1	N	1	6.95	240000	238995.03	5/1/2004	4/1/2034	1588.68	360	360	80	8/1/2004	320000	1	11110000	0	1	6.95	8	6.5	4/1/2006	5/1/2006	6	6	1	12.95	6.95	1588.68
57124711	3	O	6	7.575	408500	407594.74	7/1/2004	6/1/2034	2877.3	360	360	95	7/1/2004	430000	1	400000	0	1	7.575	8	4.5	6/1/2006	7/1/2006	6	6	1	13.575	7.575	2877.3
57125098	1	O	1	7.3	85490	85155.77	5/1/2004	4/1/2034	586.1	360	360	100	8/1/2004	86000	1	11110000	0	1	7.3	8	4.5	4/1/2007	5/1/2007	6	6	1	13.3	7.3	586.1
57125353	1	O	6	7.5	207000	206222.16	5/1/2004	4/1/2034	1447.38	360	360	90	7/1/2004	230000	1	11200000	0	1	7.5	8	6.5	4/1/2006	5/1/2008	6	6	1	13.5	7.5	1447.38
57126997	1	O	6	7.25	72000	71746.46	6/1/2004	5/1/2034	491.17	360	360	71.29	8/1/2004	101000	1	1110000	0	1	7.25	8	4.5	5/1/2006	6/1/2006	6	6	1	13.25	7.25	491.17
57127573	7	O	6	7.25	42000	41343.82	5/1/2004	4/1/2019	383.41	180	180	75	7/1/2004	56000	1	12200000	0	1	7.25	0	0			0	0	0	0	0	0	383.41
57127599	1	O	1	8.8	68000	67843.4	6/1/2004	5/1/2034	537.39	360	360	80	7/1/2004	85000	1	2400000	0	1	8.8	0	0			0	0	0	0	0	0	537.39
57127831	1	O	6	6.45	85500	84613.53	5/1/2004	4/1/2024	634.96	240	240	84.65	7/1/2004	101000	1	12200000	0	1	6.45	0	0			0	0	0	0	0	0	634.96
57129090	1	N	1	7.4	79800	79494.18	5/1/2004	4/1/2034	552.52	360	360	84.98	8/1/2004	94000	1	11410000	0	1	7.4	8	4.5	4/1/2007	5/1/2007	6	6	1	13.4	7.4	552.52
57130676	3	O	6	6.45	280500	279467.5	6/1/2004	5/1/2034	1763.74	360	360	85	7/1/2004	330000	1	1100000	0	1	6.45	0	0			0	0	0	0	0	0	1763.74
57131070	1	O	6	7.85	48750	48579.17	5/1/2004	4/1/2034	352.63	360	360	75	8/1/2004	65000	1	11110000	0	1	7.85	0	0			0	0	0	0	0	0	352.63
57132854	1	N	6	7.95	53550	53366.08	5/1/2004	4/1/2034	391.07	360	360	85	7/1/2004	63000	1	11200000	0	1	7.95	0	0			0	0	0	0	0	0	391.07
57133159	1	N	6	9.65	54000	53869.2	5/1/2004	4/1/2034	459.99	360	360	90	8/1/2004	60000	1	2110000	0	1	9.65	0	0			0	0	0	0	0	0	459.99
57134454	9	O	1	7.9	113100	112787.15	6/1/2004	5/1/2034	822.02	360	360	89.98	7/1/2004	125700	1	2200000	0	1	7.9	8	4.5	5/1/2006	6/1/2006	6	6	1	13.9	7.9	822.02
57135550	1	O	1	8.05	160300	159760.44	5/1/2004	4/1/2034	1181.82	360	360	100	8/1/2004	163000	1	11110000	0	1	8.05	8	6.5	4/1/2006	5/1/2006	6	6	1	14.05	8.05	1181.82
57136475	1	O	6	6.45	154900	154329.62	6/1/2004	5/1/2034	973.99	360	360	51.63	8/1/2004	300000	1	1110000	0	1	6.45	0	0			0	0	0	0	0	0	973.99
57136772	3	O	6	7.8	115200	114956.93	7/1/2004	6/1/2034	829.3	360	360	90	7/1/2004	128000	1	200000	0	1	7.8	8	6	6/1/2007	7/1/2007	6	6	1	13.8	7.8	829.3
57136954	1	O	6	8.95	72200	71997.7	5/1/2004	4/1/2034	578.35	360	360	95	7/1/2004	76000	1	12200000	0	1	8.95	8	4.5	4/1/2007	5/1/2007	6	6	1	14.95	8.95	578.35
57137814	1	O	6	9.2	197250	196831.66	6/1/2004	5/1/2034	1615.59	360	360	100	7/1/2004	197250	1	1100000	0	1	9.2	8	4.5	5/1/2006	6/1/2008	6	6	1	15.2	9.2	1615.59
57140196	1	O	6	7.6	56500	56284.49	5/1/2004	4/1/2034	413.06	360	360	79.12	8/1/2004	80000	1	11110000	0	1	7.6	0	0			0	0	0	0	0	0	413.06
57141558	3	O	1	8.2	156750	156238.12	5/1/2004	4/1/2034	1172.11	360	360	95	8/1/2004	165000	1	11110000	0	1	8.2	8	6.5	4/1/2006	5/1/2008	6	6	1	14.2	8.2	1172.11
57142814	1	O	8	4.99	180000	179127.86	8/1/2004	5/1/2034	965.18	360	360	75.95	8/1/2004	237000	1	1110000	0	1	4.99	8	6.5	5/1/2006	8/1/2006	6	6	1	10.99	4.99	965.18
57143133	7	O	6	8.15	72250	72011.68	5/1/2004	4/1/2034	537.72	360	360	85	8/1/2004	85000	1	11110000	0	1	8.15	0	0			0	0	0	0	0	0	537.72
57143455	1	O	6	5.99	204300	203478.79	6/1/2004	5/1/2034	1223.57	360	360	90	7/1/2004	227000	1	1100000	0	1	5.99	0	0			0	0	0	0	0	0	1223.57
57143810	1	N	6	7.2	100000	99655.88	6/1/2004	5/1/2034	678.79	360	360	73.53	8/1/2004	136000	1	1210000	0	1	7.2	0	0			0	0	0	0	0	0	678.79
57144552	1	O	6	8.45	206250	205739.65	6/1/2004	5/1/2034	1578.59	360	360	75	8/1/2004	275000	1	1110000	0	1	8.45	8	4.5	5/1/2006	6/1/2006	6	6	1	14.45	8.45	1578.59
57145351	1	O	6	5.75	250000	248948.39	6/1/2004	5/1/2034	1458.94	360	360	69.65	8/1/2004	282000	1	2200000	0	1	5.75	0	0			0	0	0	0	0	0	1458.94
57145690	1	O	6	9.15	58250	58129.5	6/1/2004	5/1/2034	458.69	360	360	75	7/1/2004	75000	1	2200000	0	1	9.15	8	4.5	5/1/2007	6/1/2007	6	6	1	15.15	9.15	458.69
57145773	1	O	6	7.6	128250	127873.24	8/1/2004	5/1/2034	905.55	360	360	95	7/1/2004	135000	1	2300000	0	1	7.6	0	0			0	0	0	0	0	0	905.55
57146755	5	O	6	7.5	88000	87738.3	6/1/2004	5/1/2034	615.31	360	360	80	8/1/2004	110000	1	1110000	0	1	7.5	0	0			0	0	0	0	0	0	615.31
57147035	1	O	3	9.3	212000	211559.88	6/1/2004	5/1/2034	1751.76	360	360	66.25	7/1/2004	320000	1	1200000	0	1	9.3	8	4.5	5/1/2006	6/1/2006	6	6	1	15.3	9.3	1751.76
57147498	1	O	1	7.2	258210	257180.52	5/1/2004	4/1/2034	1752.7	360	360	95	7/1/2004	272000	1	11100000	0	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	1752.7
57147993	7	O	1	9.4	46400	46305.64	8/1/2004	5/1/2034	386.78	360	360	80	7/1/2004	58000	1	1200000	0	1	9.4	8	4.5	5/1/2007	6/1/2007	6	6	1	15.4	9.4	386.78
57148637	1	O	8	7.55	52000	51845.71	6/1/2004	5/1/2034	365.38	360	360	80	7/1/2004	65000	1	1100000	0	1	7.55	8	4.5	5/1/2006	8/1/2006	6	6	1	13.55	7.55	365.38
57149197	7	O	6	6.35	160000	159399.61	6/1/2004	5/1/2034	995.58	360	360	62.75	8/1/2004	255000	1	1110000	0	1	6.35	0	0			0	0	0	0	0	0	995.58
57149999	2	O	6	6.5	281250	280224.66	6/1/2004	5/1/2034	1777.7	360	360	75	7/1/2004	375000	1	2200000	0	3	6.5	8	4.5	5/1/2006	6/1/2006	6	6	1	12.5	6.5	1777.7
57150674	1	N	8	7.7	52100	51949.96	6/1/2004	5/1/2034	371.46	360	360	82.7	8/1/2004	63000	1	1110000	0	1	7.7	0	0			0	0	0	0	0	0	371.46
57152472	1	O	6	6.85	87200	86760.81	5/1/2004	4/1/2034	571.39	360	360	80	8/1/2004	109000	1	11110000	0	1	6.85	8	4.5	4/1/2006	5/1/2006	6	6	1	12.85	6.85	571.39
57152530	1	O	8	8.05	132300	131944.93	6/1/2004	5/1/2034	975.39	360	360	90	7/1/2004	147000	1	1200000	0	1	8.05	0	0			0	0	0	0	0	0	975.39
57154098	2	O	6	6.9	155700	155174.8	6/1/2004	5/1/2034	1025.45	360	360	90	8/1/2004	173000	1	2110000	0	2	6.9	8	4.5	5/1/2006	6/1/2006	6	6	1	12.9	6.9	1025.45
57154734	1	N	6	11.7	70400	70308.37	6/1/2004	5/1/2034	707.93	360	360	55	7/1/2004	128000	1	1200000	0	1	11.7	8	4.5	5/1/2008	6/1/2008	6	6	1	17.7	11.7	707.93
57155590	1	O	1	7.25	52000	51491.02	5/1/2004	4/1/2034	354.74	360	360	63.87	8/1/2004	82000	1	11210000	0	1	7.25	8	4.5	4/1/2008	5/1/2008	6	6	1	13.25	7.25	354.74
57156010	1	O	8	8	160750	160314.22	6/1/2004	5/1/2034	1179.53	360	360	78.91	7/1/2004	209000	1	1100000	0	1	8	8	4.5	5/1/2006	6/1/2006	6	6	1	14	8	1179.53

57016651	1	O	6	8.25	148000	147618.57	6/1/2004	5/1/2034	1111.88	360	360	80	7/1/2004	185000	1	2200000	0	1	8.25	0	0			0	0	0	0	0	1111.88
57017170	1	O	8	5.4	134100	133259.62	5/1/2004	4/1/2034	753.02	360	360	90	8/1/2004	149000	1	11110000	0	1	5.4	0	0			0	0	0	0	0	753.02
57018178	1	O	6	9.7	73100	72960.44	6/1/2004	5/1/2034	625.36	360	360	85	8/1/2004	86000	1	1110000	0	1	9.7	0	0			0	0	0	0	0	625.36
57018277	1	O	6	7.05	103000	102577.03	5/1/2004	4/1/2034	688.73	360	360	88.03	8/1/2004	117000	1	12210000	0	1	7.05	8	4.5	4/1/2006	5/1/2006	6	6	1	13.05	7.05	688.73
57019358	1	O	6	8.65	76000	75755.44	5/1/2004	4/1/2034	592.48	360	360	95	8/1/2004	80000	1	11110000	0	1	8.65	8	4.5	4/1/2006	5/1/2006	6	6	1	14.65	8.65	592.48
57020430	2	N	1	7.75	157500	156936.97	5/1/2004	4/1/2034	1128.35	360	360	90	7/1/2004	175000	1	41200000	0	2	7.75	8	4.5	4/1/2007	5/1/2007	6	6	1	13.75	7.75	1128.35
57022972	7	O	6	7.7	119000	118568.68	5/1/2004	4/1/2034	848.43	360	360	85	7/1/2004	140000	1	11100000	0	1	7.7	0	0			0	0	0	0	0	848.43
57026072	1	O	6	9.4	175500	175052.19	5/1/2004	4/1/2034	1462.92	360	360	90	7/1/2004	195000	1	12200000	0	1	9.4	8	4.5	4/1/2006	5/1/2006	6	6	1	15.4	9.4	1462.92
57026734	1	N	1	7.8	59500	59289.38	5/1/2004	4/1/2034	428.33	360	360	85	7/1/2004	70000	1	22200000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	428.33
57028474	1	O	6	9.65	63200	63023.07	5/1/2004	4/1/2034	538.36	360	360	80	7/1/2004	79000	1	11100000	0	1	9.65	0	0			0	0	0	0	0	538.36
57028938	1	O	1	7.95	152900	152481.27	6/1/2004	5/1/2034	1116.61	360	360	94.97	8/1/2004	161000	1	1210000	0	1	7.95	8	4.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	1116.61
57030975	1	N	1	6.65	65160	64929.24	6/1/2004	5/1/2034	418.31	360	360	90	7/1/2004	72400	1	1300000	0	1	6.65	8	4.5	5/1/2006	6/1/2006	6	6	1	12.65	6.65	418.31
57033912	1	O	6	6.25	422750	420723.35	5/1/2004	4/1/2034	2602.95	360	360	95	8/1/2004	445000	1	11110000	0	1	6.25	0	0			0	0	0	0	0	2602.95
57034092	3	O	6	8.6	120000	119462.11	5/1/2004	4/1/2034	766.4	360	360	79.47	8/1/2004	151000	1	11110000	0	1	8.6	0	0			0	0	0	0	0	766.4
57035073	1	O	1	6.75	144000	143322.61	5/1/2004	4/1/2034	933.99	360	360	80	8/1/2004	180000	1	11110000	0	1	6.75	8	4.5	4/1/2006	5/1/2006	6	6	1	12.75	6.75	933.99
57035396	7	O	6	8.8	75000	74783.3	5/1/2004	4/1/2034	592.71	360	360	75	7/1/2004	100000	1	11200000	0	1	8.8	0	0			0	0	0	0	0	592.71
57036030	1	O	6	6.99	499999	499175.29	6/1/2004	7/1/2034	3323.15	360	360	78.12	8/1/2004	640000	1	100000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	3323.15
57036279	1	O	1	9.35	51000	50895.2	6/1/2004	5/1/2034	423.27	360	360	85	8/1/2004	60000	1	1510000	1	1	9.35	0	0			0	0	0	0	0	423.27
57037095	1	O	1	7.45	152000	151423.17	5/1/2004	4/1/2034	1057.61	360	360	95	7/1/2004	160000	1	12200000	0	1	7.45	8	4.5	4/1/2006	5/1/2006	6	6	1	13.45	7.45	1057.61
57037319	1	O	1	8.25	145000	144626.31	6/1/2004	5/1/2034	1089.34	360	360	64.44	7/1/2004	225000	1	2400000	0	1	8.25	8	4.5	5/1/2006	6/1/2006	6	6	1	14.25	8.25	1089.34
57037998	1	O	1	7.65	41250	41099.52	5/1/2004	4/1/2034	292.68	360	360	75	7/1/2004	55000	1	12200000	0	1	7.65	8	4.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	292.68
57038671	1	O	6	7.55	62000	61815.43	6/1/2004	5/1/2034	435.64	360	360	72.94	7/1/2004	85000	1	1300000	0	1	7.55	8	4.5	5/1/2006	6/1/2006	6	6	1	13.55	7.55	435.64
57040438	1	O	1	9.15	68400	68216.12	5/1/2004	4/1/2034	557.77	360	360	90	7/1/2004	76000	1	24400000	0	1	9.15	0	0			0	0	0	0	0	557.77
57040693	1	O	6	7.7	480000	478266.84	5/1/2004	4/1/2034	3422.21	360	360	80	8/1/2004	600000	1	11410000	0	1	7.7	0	0			0	0	0	0	0	3422.21
57040834	3	O	6	6.7	455000	453404.29	6/1/2004	5/1/2034	2936.02	360	360	84.28	7/1/2004	540000	1	4400000	0	1	6.7	8	4.5	5/1/2006	6/1/2006	6	6	1	12.7	6.7	2936.02
57042616	1	O	6	9.5	58500	58383.54	6/1/2004	5/1/2034	491.9	360	360	81.25	8/1/2004	72000	1	1110000	0	1	9.5	0	0			0	0	0	0	0	491.9
57044992	1	O	6	8.3	70000	69821.43	6/1/2004	5/1/2034	528.35	360	360	64.22	7/1/2004	109000	1	1100000	0	1	8.3	8	4.5	5/1/2006	6/1/2006	6	6	1	14.3	8.3	528.35
57048290	1	O	1	9.05	500000	498908.56	6/1/2004	5/1/2034	4041.12	360	360	100	8/1/2004	520000	1	1110000	0	1	9.05	8	6	5/1/2006	6/1/2006	6	6	1	15.05	9.05	4041.12
57049272	2	O	6	7.35	318250	317018.11	5/1/2004	4/1/2034	2192.66	360	360	95	7/1/2004	335000	1	11200000	0	2	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	2192.66
57049454	7	O	6	7.15	141000	140432.25	5/1/2004	4/1/2034	952.33	360	360	84.94	8/1/2004	166000	1	11110000	0	1	7.15	0	0			0	0	0	0	0	952.33
57049585	1	O	6	6.9	58000	57754.74	5/1/2004	4/1/2034	381.99	360	360	74.36	7/1/2004	78000	1	22300000	0	1	6.9	8	4.5	4/1/2006	5/1/2006	6	6	1	12.9	6.9	381.99
57050130	1	O	8	7.35	137750	137218.8	5/1/2004	4/1/2034	949.06	360	360	94.35	7/1/2004	146000	1	11100000	0	1	7.35	0	0			0	0	0	0	0	949.06
57051575	1	O	6	6.95	145350	144739.26	5/1/2004	4/1/2034	962.15	360	360	95	7/1/2004	153000	1	11100000	0	1	6.95	0	0			0	0	0	0	0	962.15
57053910	1	O	1	7.225	357000	355583.64	5/1/2004	4/1/2034	2429.32	360	360	85	7/1/2004	420000	1	13200000	0	1	7.225	8	4.5	4/1/2007	5/1/2007	6	6	1	13.225	7.225	2429.32
57055139	1	N	1	8.75	495000	493555.12	5/1/2004	4/1/2034	3894.17	360	360	90	7/1/2004	550000	1	12200000	0	1	8.75	8	6.5	4/1/2006	5/1/2006	6	6	1	14.75	8.75	3894.17
57057457	1	N	1	7.1	51000	50688.03	5/1/2004	4/1/2034	342.74	360	360	85	7/1/2004	60000	1	12200000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	342.74
57058893	2	O	6	8.5	88000	87784.46	6/1/2004	5/1/2034	676.65	360	360	80	7/1/2004	110000	1	1200000	0	2	8.5	0	0			0	0	0	0	0	676.65
57063034	3	N	1	7.85	50400	50259.14	6/1/2004	5/1/2034	364.57	360	360	80	7/1/2004	63000	1	1100000	0	1	7.85	8	4.5	5/1/2006	6/1/2006	6	6	1	13.85	7.85	364.57
57063372	2	N	6	6.15	160000	159218.18	5/1/2004	4/1/2034	974.77	360	360	80	7/1/2004	200000	1	22200000	0	4	6.15	0	0			0	0	0	0	0	974.77
57063752	1	O	6	7.4	61200	60965.42	5/1/2004	4/1/2034	423.74	360	360	90	7/1/2004	68000	1	11300000	0	1	7.4	8	4.5	4/1/2006	5/1/2006	6	6	1	13.4	7.4	423.74
57064214	1	O	6	7.1	81500	81168.59	5/1/2004	4/1/2034	547.71	360	360	77.62	8/1/2004	105000	1	11110000	0	1	7.1	0	0			0	0	0	0	0	547.71
57064537	1	O	6	5.5	288000	286396.64	5/1/2004	4/1/2034	1635.24	360	360	73.19	8/1/2004	393500	1	12110000	0	1	5.5	0	0			0	0	0	0	0	1635.24
57065450	2	N	6	8.65	86400	85204.74	5/1/2004	4/1/2019	858.43	180	180	80	7/1/2004	108000	1	11200000	0	4	8.65	0	0			0	0	0	0	0	858.43
57065690	1	O	6	8.6	55000	54834.43	5/1/2004	4/1/2034	426.81	360	360	68.75	7/1/2004	80000	1	22400000	0	1	8.6	8	4.5	4/1/2006	5/1/2006	6	6	1	14.6	8.6	426.81
57066771	7	O	6	7.45	53250	52597.81	6/1/2004	5/1/2019	492.13	180	180	75	7/1/2004	71000	1	1200000	0	1	7.45	0	0			0	0	0	0	0	492.13
57067498	9	O	6	8.75	51000	50881.33	6/1/2004	5/1/2034	401.22	360	360	85	7/1/2004	60000	1	2300000	0	1	8.75	0	0			0	0	0	0	0	401.22
57067567	7	O	6	8.35	64500	64295.69	5/1/2004	4/1/2034	489.11	360	360	75	8/1/2004	86000	1	11110000	0	1	8.35	0	0			0	0	0	0	0	489.11
57069197	1	O	6	5.2	182000	181054.04	5/1/2004	4/1/2034	889.56	360	360	63.53	7/1/2004	255000	1	12200000	0	1	5.2	0	0			0	0	0	0	0	889.56
57070559	5	N	1	7.75	41940	41820.41	6/1/2004	5/1/2034	300.47	360	360	90	7/1/2004	46600	1	1100000	0	1	7.75	0	0			0	0	0	0	0	300.47
57070898	3	O	6	6.55	193500	192801.34	6/1/2004	5/1/2034	1229.43	360	360	90	7/1/2004	215000	1	1100000	0	1	6.55	0	0			0	0	0	0	0	1229.43
57071813	1	O	6	5.05	310000	308139.12	5/1/2004	4/1/2034	1673.64	360	360	87.32	7/1/2004	355000	1	22200000	0	1	5.05	0	0			0	0	0	0	0	1673.64
57071912	1	O	6	5.9	308000	306118.92	5/1/2004	4/1/2034	1826.87	360	360	80	8/1/2004	385000	1	22110000	0	1	5.9	0	0			0	0	0	0	0	1826.87
57072811	1	O	6	5.3	66300	65996.62	6/1/2004	5/1/2034	368.17	360	360	65	8/1/2004	102000	1	9210000	0	1	5.3	8	4.5	5/1/2006	6/1/2006	6	6	1	11.3	5.3	368.17
57073496	1	O	1	7.1	135900	135459.21	6/1/2004	5/1/2034	913.3	360	360	90	8/1/2004	151000	1	1110000	0	1	7.1	0	0			0	0	0	0	0	913.3
57074494	1	O	6	7.9	75000	74116.64	6/1/2004	5/1/2019	712.42	180	180	53.57	8/1/2004	140000	1	3210000	0	1	7.9	0	0			0	0	0	0	0	712.42
57075871	2	O	6	5.75	199000	197951.16	5/1/2004	4/1/2034	1161.31	360	360	82.92	7/1/2004	240000	1	11100000	0	3	5.75	8	4.5	4/1/2006	5/1/2006	6	6	1	11.75	5.75	1161.31
57076374	2	N	6	10.75	67550	67448.89	6/1/2004	5/1/2034	630.57	360	360	70	7/1/2004	96500	1	2300000	0	2	10.75	8	4.5	5/1/2007	6/1/2007	6	6	1	16.75	10.75	630.57
57076978	1	O	6	8.05	207000	206303.23	5/1/2004	4/1/2034	1526.12	360	360	90	7/1/2004	230000	1	25400000	1	1	8.05	8	4.5	4/1/2006	5/1/2006	6	6	1	14.05	8.05	1526.12
57077679	1	O	1	7.3	90000	89708.02	6/1/2004	5/1/2034	617.02	360	360	81.82	7/1/2004	110000	1	1200000	0	1	7.3	8	4.5	5/1/2007	6/1/2007	6	6	1	13.3	7.3	617.02
57079014	2	N	1	7.7	58500	58288.74	5/1/2004	4/1/2034	417.09	360	360	90	7/1/2004	65000	1	22200000	0	2	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	417.09
57079816	5	O	6	6	79200	78801.79	5/1/2004	4/1/2034	474.85	360	360	90	7/1/2004	88000	1	21100000	0	1	6	8	4.5	4/1/2006	5/1/2006	6	6	1	12	6	474.85
57080897	1	O	6	7.5	68000	67744.47	5/1/2004	4/1/2034	475.47	360	360	61.82	7/1/2004	110000	1	22300000	0	1	7.5	0	0			0	0	0	0	0	475.47
57081259	1	N	6	7.65	53000	52845.84	6/1/2004	5/1/2034	376.05	360	360	49.07	7/1/2004	108000	1	1100000	0	1	7.65	0	0			0	0	0	0	0	376.05
57081796	7	O	6	7.05	50000	49205.38	5/1/2004	4/1/2019	450.82	180	180	74.63	8/1/2004	67000	1	11110000	0	1	7.05	0	0			0	0	0	0	0	450.82
57083032	1	O	1	7.75	44200	44041.96	5/1/2004	4/1/2034	316.68	360	360	85	7/1/2004	52500	1	12200000	0	1	7.75	0	0			0	0	0	0	0	316.68
57083891	7	O	6	6.95	89250	88876.29	5/1/2004	4/1/2034	590.79	360	360	85	8/1/2004	105000	1	11110000	0	1	6.95	0	0			0	0	0	0	0	590.79
57085052	1	O	6	7.7	236925	236242.78	6/1/2004	5/1/2034	1689.19	360	360	64.56	8/1/2004	367000	1	1410000	0	1	7.7	0	0			0	0	0	0	0	1689.19
57085516	3	O	6	6.95	59000	58752.35	6/1/2004	5/1/2034	390.55	360	360	76.62	8/1/2004	77000	1	1110000	0	1	6.95	0	0			0	0	0	0	0	390.55
57087637	1	O	6	5.15	240000	238870.88	6/1/2004	5/1/2034	1310.47	360	360	77.42	7/1/2004	310000	1	1200000	0	1	5.15	8	6.5	5/1/2006	6/1/2006	6	6	1	11.15	5.15	1310.47
57088114	1	N	1	6.65	240450	239598.48	6/1/2004	5/1/2034	1543.61	360	360	89.99	8/1/2004	267191	1	11100000	0	1	6.65	8	4.5	5/1/2006	6/1/2006	6	6	1	12.65	6.65	1543.61
57090052	1	O	8	7.95	155000	154467.68	5/1/2004	4/1/2034	1131.94	360	360	79.49	7/1/2004	195000	1	12300000	0	1	7.95	0	0			0	0	0	0	0	1131.94
57090276	1	O	6	7.25	154850	154238.67	5/1/2004	4/1/2034	1056.35	360	360	95	8/1/2004	163000	1	22210000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	1056.35
57090292	1	N	8	7.95	52000	51780.23	5/1/2004	4/1/2034	379.75	360	360	80	7/1/2004	65000	1	12200000	0	1	7.95	8	6.5	4/1/2006	5/1/2006	6	6	1	13.95	7.95	379.75
57090896	7	O	6	9.05	60000	59522.87	7/1/2004	6/1/2019	610.35	180	180	72.29	8/1/2004	83000	1	110000	0	1	9.05	0	0			0	0	0	0	0	610.35
57093312	5	O	6	8.3	72000	71812.22	5/1/2004	4/1/2034	594.94	360	360	77.42	8/1/2004	93000	1	11110000	0	1	8.3	0	0			0	0	0	0	0	594.94
57093338	1	O	8	7.05	241600	240607.91	5/1/2004	4/1/2034	1615.5	360	360	64.77	7/1/2004	373000	1	12100000	0	1	7.05	8	4.5	4/1/2007	5/1/2007	6	6	1	13.05	7.05	1615.5
57093353	1	N	1	8.35	43200	43063.15	5/1/2004	4/1/2034	327.59	360	360	90	7/1/2004	48000	1	22100000	0	1	8.35	0	0			0	0	0	0	0	327.59

56967136	3	O	6	8.35	48450	48296.48	5/1/2004	4/1/2034	367.41	360	360	85	7/1/2004	57000	1	21200000	0	1	8.35	0	0				0	0	0	0	0	367.41
56967516	1	O	6	8.9	45000	44899.47	6/1/2004	5/1/2034	358.85	360	360	69.23	7/1/2004	65000	1	1100000	0	1	8.9	8	4.5	5/1/2006	6/1/2006		6	6	1	14.9	8.9	358.85
56967979	7	O	8	6.45	59900	59829.18	5/1/2004	4/1/2034	376.65	360	360	63.05	7/1/2004	95000	1	13200000	0	1	6.45	0	0				0	0	0	0	0	376.65
56970536	1	O	6	9.15	52700	52587.1	6/1/2004	5/1/2034	429.74	360	360	85	7/1/2004	62000	1	1200000	0	1	9.15	0	0				0	0	0	0	0	429.74
56972177	1	O	6	6.25	233750	232855.87	6/1/2004	5/1/2034	1439.24	360	360	85	8/1/2004	275000	1	1910000	0	1	6.25	8	4.5	5/1/2007	6/1/2007		6	6	1	12.25	6.25	1439.24
56972615	1	N	1	9.9	42750	42651.79	5/1/2004	4/1/2034	372.01	360	360	75	8/1/2004	57000	1	11110000	0	1	9.9	8	4.5	4/1/2006	5/1/2006		6	6	1	15.9	9.9	372.01
56972656	7	O	6	8.7	66000	65844.84	6/1/2004	5/1/2034	516.87	360	360	75	7/1/2004	88000	1	1100000	0	1	8.7	0	0				0	0	0	0	0	516.87
56973415	1	O	8	7.6	155700	155357.42	7/1/2004	6/1/2034	1099.36	360	360	90	7/1/2004	173000	1	200000	0	1	7.6	0	0				0	0	0	0	0	1099.36
56974017	7	O	8	8.25	71400	70799.42	5/1/2004	4/1/2024	608.38	240	240	85	8/1/2004	84000	1	11110000	0	1	8.25	0	0				0	0	0	0	0	608.38
56975394	1	O	8	7.15	118000	117621	6/1/2004	5/1/2034	796.98	360	360	72.39	7/1/2004	163000	1	1100000	0	1	7.15	8	4.5	5/1/2006	6/1/2006		6	6	1	13.15	7.15	796.98
56975733	1	O	8	7.3	209000	208182.96	5/1/2004	4/1/2034	1432.85	360	360	95	7/1/2004	220000	1	21200000	0	1	7.3	8	4.5	4/1/2006	5/1/2006		6	6	1	13.3	7.3	1432.85
56975816	1	O	8	7.05	84600	84252.63	5/1/2004	4/1/2034	565.69	360	360	90	8/1/2004	94000	1	11110000	0	1	7.05	0	0				0	0	0	0	0	565.69
56976283	1	O	6	6.75	87300	85876.75	5/1/2004	4/1/2019	772.53	180	180	90	8/1/2004	97000	1	11110000	0	1	6.75	0	0				0	0	0	0	0	772.53
56976459	1	O	6	7.5	73600	73323.42	5/1/2004	4/1/2034	514.63	360	360	80	7/1/2004	92000	1	22200000	0	1	7.5	0	0				0	0	0	0	0	514.63
56976798	7	O	1	7.9	75565	75461.16	8/1/2004	7/1/2034	549.22	360	360	85	8/1/2004	88900	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007		6	6	1	13.9	7.9	549.22
56978034	1	O	6	9.35	113600	113307.08	5/1/2004	4/1/2034	942.81	360	360	80	7/1/2004	142000	1	12200000	0	1	9.35	0	0				0	0	0	0	0	942.81
56978679	1	O	1	8.35	47500	47349.52	5/1/2004	4/1/2034	360.2	360	360	95	7/1/2004	50000	1	42200000	0	1	8.35	8	6	4/1/2006	5/1/2006		6	6	1	14.35	8.35	360.2
56979891	1	O	8	8	328500	327833.73	7/1/2004	6/1/2034	2410.42	360	360	90	7/1/2004	365000	1	100000	0	1	8	8	6	6/1/2006	7/1/2006		6	6	1	14	8	2410.42
56980279	1	O	6	5.2	273750	271842.31	5/1/2004	4/1/2034	1503.2	360	360	75	8/1/2004	365000	1	11110000	0	1	5.2	0	0				0	0	0	0	0	1503.2
56981392	1	O	6	7.5	66000	65802.2	6/1/2004	5/1/2034	461.49	360	360	50.77	8/1/2004	130000	1	1110000	0	1	7.5	0	0				0	0	0	0	0	461.49
56982390	1	N	1	8.6	63750	63558.09	5/1/2004	4/1/2034	494.71	360	360	85	7/1/2004	75000	1	11200000	0	1	8.6	8	4.5	4/1/2006	5/1/2006		6	6	1	14.6	8.6	494.71
56982473	2	O	6	5.9	260000	258936.68	6/1/2004	5/1/2034	1542.16	360	360	72.22	8/1/2004	360000	1	1110000	0	2	5.9	0	0				0	0	0	0	0	1542.16
56983257	1	O	1	8.925	92150	91890.5	5/1/2004	4/1/2034	736.5	360	360	95	7/1/2004	97000	1	22200000	0	1	8.925	0	0				0	0	0	0	0	736.5
56983455	1	O	6	6.35	164000	163384.59	6/1/2004	5/1/2034	1020.47	360	360	80	7/1/2004	205000	1	1200000	0	1	6.35	0	0				0	0	0	0	0	1020.47
56986011	1	O	6	7.8	265500	264560.31	5/1/2004	4/1/2034	1911.26	360	360	90	7/1/2004	295000	1	12300000	0	1	7.8	8	4.5	4/1/2006	5/1/2006		6	6	1	13.8	7.8	1911.26
56986219	5	O	6	8.1	209600	209043.15	6/1/2004	5/1/2034	1552.61	360	360	80	7/1/2004	262000	1	1200000	0	1	8.1	8	4.5	5/1/2006	6/1/2006		6	6	1	14.1	8.1	1552.61
56986854	1	O	6	7.4	53500	53105.12	6/1/2004	5/1/2024	427.73	240	240	79.26	8/1/2004	67500	1	1110000	0	1	7.4	0	0				0	0	0	0	0	427.73
56987399	1	O	8	7.65	104500	104118.66	5/1/2004	4/1/2034	741.45	360	360	95	8/1/2004	110000	1	11110000	0	1	7.65	8	4.5	4/1/2006	5/1/2006		6	6	1	13.65	7.65	741.45
56987613	7	O	6	8.55	66500	65837.96	5/1/2004	4/1/2034	513.69	360	360	70	7/1/2004	95000	1	11100000	0	1	8.55	0	0				0	0	0	0	0	513.69
56988272	1	O	6	6.45	129500	128871.02	5/1/2004	4/1/2034	814.28	360	360	70	8/1/2004	185000	1	11110000	0	1	6.45	0	0				0	0	0	0	0	814.28
56990054	1	O	6	7.9	192500	191832.17	5/1/2004	4/1/2034	1399.11	360	360	84.8	7/1/2004	227000	1	22200000	0	1	7.9	0	0				0	0	0	0	0	1399.11
56990153	1	O	8	8.1	70000	68794.52	5/1/2004	4/1/2019	594.49	180	180	83.64	8/1/2004	110000	1	11110000	0	1	8.1	0	0				0	0	0	0	0	594.49
56990997	1	O	6	12.05	52800	52739.29	6/1/2004	5/1/2034	545.15	360	360	60	7/1/2004	88000	1	1100000	0	1	12.05	8	4.5	5/1/2007	6/1/2007		6	6	1	16.05	12.05	545.15
56991250	5	O	6	6.1	296000	294204.86	5/1/2004	4/1/2034	1793.75	360	360	74.94	7/1/2004	395000	1	11100000	0	1	6.1	8	4.5	4/1/2006	5/1/2006		6	6	1	12.1	6.1	1793.75
56991391	2	O	8	6.3	212175	211116.47	5/1/2004	4/1/2034	1313.31	360	360	90	8/1/2004	235750	1	11110000	0	2	6.3	8	4.5	4/1/2007	5/1/2007		6	6	1	12.3	6.3	1313.31
56991532	1	O	1	8.3	128700	128371.68	6/1/2004	5/1/2034	971.41	360	360	90	7/1/2004	143000	1	1200000	0	1	8.3	8	6	5/1/2007	6/1/2007		6	6	1	14.3	8.3	971.41
56991870	1	O	6	8.05	71200	71008.91	6/1/2004	5/1/2034	524.93	360	360	80	8/1/2004	89000	1	1110000	0	1	8.05	8	4.5	5/1/2006	6/1/2006		6	6	1	14.05	8.05	524.93
56992555	1	O	6	9.2	59850	59723.11	6/1/2004	5/1/2034	490.21	360	360	90	7/1/2004	66500	1	1400000	0	1	9.2	8	4.5	5/1/2006	6/1/2006		6	6	1	15.2	9.2	490.21
56993033	1	O	1	8.4	45000	44858.89	5/1/2004	4/1/2034	342.83	360	360	90	8/1/2004	50000	1	11110000	0	1	8.4	8	4.5	4/1/2006	5/1/2006		6	6	1	14.4	8.4	342.83
56993314	2	N	1	8.45	53600	53433.63	5/1/2004	4/1/2034	410.24	360	360	80	7/1/2004	67000	1	11200000	0	2	8.45	0	0				0	0	0	0	0	410.24
56993538	1	O	8	7.45	224000	222786.32	5/1/2004	4/1/2034	1558.58	360	360	82.96	8/1/2004	270000	1	11110000	0	1	7.45	0	0				0	0	0	0	0	1558.58
56993637	1	O	6	7.85	40000	39847.6	5/1/2004	4/1/2034	289.34	360	360	75.47	8/1/2004	53000	1	11110000	0	1	7.85	0	0				0	0	0	0	0	289.34
56995434	7	O	8	7.813	120700	120273.88	5/1/2004	4/1/2034	869.98	360	360	85	7/1/2004	142000	1	12200000	0	1	7.813	0	0				0	0	0	0	0	869.98
56995715	1	O	6	6.15	204000	203003.18	5/1/2004	4/1/2034	1242.83	360	360	85	8/1/2004	240000	1	11110000	0	1	6.15	0	0				0	0	0	0	0	1242.83
56996358	1	O	6	8.6	62000	61851.22	6/1/2004	5/1/2034	481.13	360	360	64.58	7/1/2004	96000	1	1100000	0	1	8.6	8	4.5	5/1/2007	6/1/2007		6	6	1	14.6	8.6	481.13
56996374	5	O	6	6.2	259000	257645.4	5/1/2004	4/1/2034	1586.3	360	360	64.43	8/1/2004	402000	1	11110000	0	1	6.2	0	0				0	0	0	0	0	1586.3
56998396	1	O	6	5.675	205000	203904.18	5/1/2004	4/1/2034	1186.58	360	360	62.12	7/1/2004	330000	1	13200000	0	1	5.675	0	0				0	0	0	0	0	1186.58
56999675	1	O	1	7.65	93075	92804.28	6/1/2004	5/1/2034	660.39	360	360	85	8/1/2004	109500	1	1110000	0	1	7.65	8	4.5	5/1/2006	6/1/2006		6	6	1	13.65	7.65	660.39
56999717	1	O	8	7.4	287000	286122.69	6/1/2004	5/1/2034	1987.14	360	360	57.4	7/1/2004	500000	1	2500000	1	1	7.4	0	0				0	0	0	0	0	1987.14
57002313	1	N	1	7.638	55250	55088.9	6/1/2004	5/1/2034	391.56	360	360	85	7/1/2004	65000	1	2200000	0	1	7.638	0	0				0	0	0	0	0	391.56
57002438	2	O	6	8.65	195700	195116.91	5/1/2004	4/1/2034	1525.62	360	360	95	8/1/2004	206000	1	11110000	0	2	8.65	8	4.5	4/1/2006	5/1/2006		6	6	1	14.65	8.65	1525.62
57003956	1	N	1	7.7	40500	40353.77	5/1/2004	4/1/2034	288.75	360	360	90	8/1/2004	45000	1	11110000	0	1	7.7	0	0				0	0	0	0	0	288.75
57005134	5	O	6	7.8	361000	359722.3	5/1/2004	4/1/2034	2598.74	360	360	95	8/1/2004	380000	1	11110000	0	1	7.8	8	4.5	4/1/2006	5/1/2006		6	6	1	13.8	7.8	2598.74
57005936	2	N	6	8.15	77350	77094.84	5/1/2004	4/1/2034	575.68	360	360	85	7/1/2004	91000	1	92300000	0	2	8.15	0	0				0	0	0	0	0	575.68
57005977	1	O	6	7.625	101250	100954.03	6/1/2004	5/1/2034	716.65	360	360	75	8/1/2004	135000	1	1110000	0	1	7.625	8	4.5	5/1/2006	6/1/2006		6	6	1	13.625	7.625	716.65
57006215	1	O	8	9.3	199750	199335.3	5/1/2004	5/1/2034	1650.54	360	360	85	7/1/2004	235000	1	1100000	0	1	9.3	0	0				0	0	0	0	0	1650.54
57006678	1	O	6	8.4	51000	50837.37	5/1/2004	5/1/2034	388.54	360	360	75	7/1/2004	68000	1	22200000	0	1	8.4	8	4.5	4/1/2006	5/1/2006		6	6	1	14.4	8.4	388.54
57007072	7	O	6	7.55	57750	57535.13	5/1/2004	4/1/2034	405.78	360	360	75	7/1/2004	77000	1	12300000	0	1	7.55	8	4.5	4/1/2007	5/1/2007		6	6	1	13.55	7.55	405.78
57008179	1	O	6	7.8	80000	79774.21	6/1/2004	5/1/2034	575.9	360	360	80	8/1/2004	100000	1	1210000	0	1	7.8	0	0				0	0	0	0	0	575.9
57008237	1	O	6	7.4	66000	65798.22	6/1/2004	5/1/2034	456.98	360	360	73.33	8/1/2004	90000	1	1210000	0	1	7.4	0	0				0	0	0	0	0	456.98
57008858	1	O	6	7.15	68400	68180.33	6/1/2004	5/1/2034	461.98	360	360	95	7/1/2004	72000	1	1100000	0	1	7.15	8	4.5	5/1/2006	6/1/2006		6	6	1	13.15	7.15	461.98
57009490	7	O	1	6.6	123900	123567.56	7/1/2004	6/1/2034	791.3	360	360	84.88	8/1/2004	146000	1	1100000	0	1	6.6	8	6	6/1/2007	7/1/2007		6	6	1	12.6	6.6	791.3
57009815	1	N	6	8.85	59400	59230.15	5/1/2004	4/1/2034	471.55	360	360	90	7/1/2004	66000	1	41200000	0	1	8.85	0	0				0	0	0	0	0	471.55
57010597	1	O	1	9.8	75960	75781.75	5/1/2004	4/1/2034	655.41	360	360	90	7/1/2004	84400	1	11100000	0	1	9.8	0	0				0	0	0	0	0	655.41
57011215	1	O	1	8.1	59850	59650.56	5/1/2004	4/1/2034	443.34	360	360	95	8/1/2004	63000	1	11210000	0	1	8.1	0	0				0	0	0	0	0	443.34
57011538	1	O	6	7.35	444000	442281.38	5/1/2004	4/1/2034	3059.04	360	360	92.5	7/1/2004	480000	1	12200000	0	1	7.35	8	4.5	4/1/2006	5/1/2006		6	6	1	13.35	7.35	3059.04
57011694	5	O	1	7.55	512955	511048.64	5/1/2004	4/1/2034	3604.24	360	360	90	7/1/2004	575000	1	11400000	0	1	7.55	8	6.5	4/1/2006	5/1/2006		6	6	1	13.55	7.55	3604.24
57011835	1	N	1	7.65	55800	55637.72	6/1/2004	5/1/2034	395.91	360	360	90	8/1/2004	62000	1	1110000	0	1	7.65	0	0				0	0	0	0	0	395.91
57012817	1	O	8	8.63	210425	209795.44	5/1/2004	4/1/2034	1637.42	360	360	95	7/1/2004	221500	1	22200000	0	1	8.63	8	4.501	4/1/2006	5/1/2006		6	6	1	14.63	8.63	1637.42
57013591	2	O	6	6.9	378100	376469.81	5/1/2004	4/1/2034	2464.93	360	360	95	7/1/2004	398000	1	11100000	0	2	6.9	0	0				0	0	0	0	0	2464.93
57013633	1	O	6	6.25	100800	100316.74	5/1/2004	4/1/2034	620.65	360	360	80	7/1/2004	126000	1	12400000	0	1	6.25	0	0				0	0	0	0	0	620.65
57014011	1	O	6	8	65000	64195.12	5/1/2004	4/1/2034	476.95	360	360	50	7/1/2004	130000	1	12200000	0	1	8	0	0				0	0	0	0	0	476.95
57014831	1	N	6	8	41600	41458.54	5/1/2004	4/1/2034	305.25	360	360	80	7/1/2004	52000	1	22200000	0	1	8	0	0				0	0	0	0	0	305.25
57015414	1	O	8	5.95	129000	128477.51	6/1/2004	5/1/2034	769.28	360	360	88.97	8/1/2004	145000	1	1110000	0	1	5.95	8	6	5/1/2007	6/1/2007		6	6	1	11.95	5.95	769.28
57015638	1	O	6	7.35	130900	130098.74	5/1/2004	4/1/2034	901.87	360	360	85	8/1/2004	154000	1	12110000	0	1	7.35	0	0				0	0	0	0	0	901.87
57015794	1	O	8	11.3	64000	63891.11	5/1/2004	4/1/2034	624.04	360	360	50	7/1/2004	128000	1	11200000	0	1	11.3	8	4.5	4/1/2006	5/1/2006		6	6	1	17.3	11.3	624.04
57016354	1	O	8	7.9	60500	60290.11	5/1/2004	4/1/2034	439.72	360	360	76.58	8/1/2004	79000	1	11110000	0	1	7.9	0	0				0	0	0	0	0	439.72

56912934	3	O	1	9.35	81900	81688.82	5/1/2004	4/1/2034	679.72	360	360	90	7/1/2004	91000	1	12200000	0	1	9.35	8	4.5	4/1/2006	5/1/2006	6	6	1	15.35	9.35	679.72
56913759	1	O	1	6.55	399000	398283.62	6/1/2004	7/1/2034	2535.09	360	360	95	7/1/2004	420000	1	0	0	1	6.55	8	4.5	7/1/2007	8/1/2007	6	6	1	12.55	6.55	2535.09
56913957	1	N	1	7.9	58500	58296.19	5/1/2004	4/1/2034	425.19	360	360	83.57	7/1/2004	70000	1	11100000	0	1	7.9	8	4.5	4/1/2006	5/1/2006	6	6	1	13.9	7.9	425.19
56914112	1	O	6	6.75	136400	135926.27	6/1/2004	5/1/2034	884.69	360	360	80	8/1/2004	170500	1	1110000	0	1	6.75	8	4.5	5/1/2006	6/1/2006	6	6	1	12.75	6.75	884.69
56914575	1	O	6	7.9	57000	56802.26	5/1/2004	4/1/2034	414.28	360	360	77.03	7/1/2004	74000	1	22300000	0	1	7.9	8	4.5	4/1/2006	5/1/2006	6	6	1	13.9	7.9	414.28
56914815	1	O	1	8.35	122850	122539.75	6/1/2004	5/1/2034	931.59	360	360	90	8/1/2004	136500	1	1110000	0	1	8.35	8	4.5	5/1/2007	6/1/2007	6	6	1	14.35	8.35	931.59
56914872	1	O	6	7.15	45600	44878.24	5/1/2004	4/1/2019	413.7	180	180	80	8/1/2004	57000	1	11110000	0	1	7.15	0	0			0	0	0	0	0	0	413.7
56915358	1	O	6	9.15	84000	83774.23	5/1/2004	4/1/2034	684.97	360	360	80	7/1/2004	105000	1	11200000	0	1	9.15	0	0			0	0	0	0	0	0	684.97
56915796	1	O	6	7.3	148000	147538.54	6/1/2004	5/1/2034	1014.65	360	360	80	8/1/2004	185000	1	1110000	0	1	7.3	0	0			0	0	0	0	0	0	1014.65
56916059	3	O	6	7.8	55800	55602.5	5/1/2004	4/1/2034	401.69	360	360	90	7/1/2004	62000	1	11100000	0	1	7.8	0	0			0	0	0	0	0	0	401.69
56917339	3	O	6	5.65	128000	127451.33	6/1/2004	5/1/2034	738.87	360	360	74.85	7/1/2004	171000	1	1200000	0	1	5.65	0	0			0	0	0	0	0	0	738.87
56918550	7	O	1	8.05	58650	58250.17	6/1/2004	5/1/2024	492.4	240	240	65	7/1/2004	69000	1	1100000	0	1	8.05	0	0			0	0	0	0	0	0	492.4
56919210	1	O	6	5.99	488000	485541.89	5/1/2004	4/1/2034	2922.67	360	360	79.35	7/1/2004	615000	1	12200000	0	1	5.99	0	0			0	0	0	0	0	0	2922.67
56920572	2	O	6	12.15	64500	64406.88	5/1/2004	4/1/2034	670.92	360	360	50	7/1/2004	129000	1	22200000	0	3	12.15	0	0			0	0	0	0	0	0	670.92
56921598	7	O	8	7.4	152150	151566.84	5/1/2004	4/1/2034	1053.46	360	360	85	7/1/2004	179000	1	23200000	0	1	7.4	0	0			0	0	0	0	0	0	1053.46
56921612	1	O	6	7.35	169500	168809.85	5/1/2004	4/1/2034	1167.81	360	360	75.33	7/1/2004	225000	1	12200000	0	1	7.35	0	0			0	0	0	0	0	0	1167.81
56921653	1	O	8	8.4	78200	78951.65	5/1/2004	4/1/2034	603.38	360	360	80	7/1/2004	99000	1	24400000	0	1	8.4	0	0			0	0	0	0	0	0	603.38
56922255	5	O	8	8.9	115200	114873.94	5/1/2004	4/1/2034	918.65	360	360	90	7/1/2004	128000	1	22300000	0	1	8.9	8	6	4/1/2007	5/1/2007	6	6	1	14.9	8.9	918.65
56922370	5	O	8	5.9	75000	74893.31	6/1/2004	5/1/2034	444.86	360	360	68.18	8/1/2004	110000	1	1110000	0	1	5.9	8	4.5	5/1/2006	6/1/2006	6	6	1	11.9	5.9	444.86
56923154	2	O	8	11.15	126000	125823.61	6/1/2004	5/1/2034	1214.24	360	360	70	8/1/2004	180000	1	1110000	0	2	11.15	8	4.5	5/1/2007	6/1/2007	6	6	1	17.15	11.15	1214.24
56924616	1	N	1	7.2	54540	54319.34	5/1/2004	4/1/2034	370.22	360	360	90	8/1/2004	60600	1	11110000	0	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	370.22
56926892	1	O	6	6.8	138400	137803.19	5/1/2004	4/1/2034	902.27	360	360	80	7/1/2004	173000	1	11200000	0	1	6.8	0	0			0	0	0	0	0	0	902.27
56927379	5	O	6	5.35	239100	238282.47	7/1/2004	6/1/2034	1335.21	360	360	62.11	7/1/2004	385000	1	200000	0	1	5.35	0	0			0	0	0	0	0	0	1335.21
56928096	2	N	1	9	108000	107700.54	5/1/2004	4/1/2034	869	360	360	80	7/1/2004	135000	1	22200000	0	4	9	0	0			0	0	0	0	0	0	869
56928955	3	O	6	8.6	50000	49849.47	5/1/2004	4/1/2034	388.01	360	360	89.29	7/1/2004	56000	1	22200000	0	1	8.6	0	0			0	0	0	0	0	0	388.01
56931074	1	O	8	8.45	86000	85787.17	6/1/2004	5/1/2034	658.23	360	360	60.14	7/1/2004	143000	1	4900000	0	1	8.45	8	4.5	5/1/2006	6/1/2006	6	6	1	14.45	8.45	658.23
56931090	5	O	1	5.9	152100	151320.65	5/1/2004	4/1/2034	902.17	360	360	90	7/1/2004	169000	1	14400000	0	1	5.9	8	4.5	4/1/2006	5/1/2006	6	6	1	11.9	5.9	902.17
56932338	1	O	6	6.8	190000	189148.38	5/1/2004	4/1/2034	1213.46	360	360	78	8/1/2004	250000	1	12210000	0	1	6.8	8	6.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	1213.46
56935315	7	O	1	7.15	79050	78731.71	5/1/2004	4/1/2034	533.91	360	360	85	8/1/2004	93000	1	11110000	0	1	7.15	0	0			0	0	0	0	0	0	533.91
56935471	1	N	6	9.5	47600	47481.05	5/1/2004	4/1/2034	400.25	360	360	85	7/1/2004	56000	1	24400000	0	1	9.5	0	0			0	0	0	0	0	0	400.25
56935554	7	O	1	8.75	59500	59361.54	6/1/2004	5/1/2034	468.09	360	360	85	7/1/2004	70000	1	1100000	0	1	8.75	0	0			0	0	0	0	0	0	468.09
56935877	3	O	8	8.6	147250	146806.75	5/1/2004	4/1/2034	1142.68	360	360	95	7/1/2004	155000	1	22200000	0	1	8.6	8	4.5	4/1/2006	5/1/2006	6	6	1	14.6	8.6	1142.68
56936552	7	O	6	7.1	70000	69715.33	5/1/2004	4/1/2034	470.43	360	360	53.85	8/1/2004	130000	1	11110000	0	1	7.1	0	0			0	0	0	0	0	0	470.43
56937170	1	O	1	9.2	50000	49868.99	5/1/2004	4/1/2034	409.53	360	360	60.24	8/1/2004	90000	1	11110000	0	1	9.2	0	0			0	0	0	0	0	0	409.53
56937915	7	O	8	6.65	92449	92038.58	5/1/2004	4/1/2034	593.5	360	360	80.39	8/1/2004	115000	1	11110000	0	1	6.65	0	0			0	0	0	0	0	0	593.5
56938152	1	N	6	6.75	50000	49782.11	5/1/2004	4/1/2034	324.3	360	360	62.5	8/1/2004	80000	1	11110000	0	1	6.75	8	4.5	4/1/2006	5/1/2006	6	6	1	12.75	6.75	324.3
56940372	1	N	6	7.5	40000	39848.41	5/1/2004	4/1/2034	279.69	360	360	72.73	8/1/2004	55000	1	11110000	0	1	7.5	0	0			0	0	0	0	0	0	279.69
56940471	1	O	8	7.5	120000	119518.48	5/1/2004	4/1/2034	839.06	360	360	43.64	7/1/2004	275000	1	11200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	839.06
56942498	1	O	6	6.85	221000	220056.35	5/1/2004	4/1/2034	1448.13	360	360	85	7/1/2004	260000	1	22200000	0	1	6.85	0	0			0	0	0	0	0	0	1448.13
56942493	2	N	6	9.55	120000	119753.56	6/1/2004	5/1/2034	1013.41	360	360	80	7/1/2004	150000	1	2200000	0	2	9.55	0	0			0	0	0	0	0	0	1013.41
56942519	1	N	1	9.6	42075	41992.94	6/1/2004	5/1/2034	356.87	360	360	85	7/1/2004	49500	1	4400000	0	1	9.6	0	0			0	0	0	0	0	0	356.87
56942618	7	O	8	7.15	148750	148151.07	5/1/2004	4/1/2034	1004.67	360	360	85	8/1/2004	175000	1	11110000	0	1	7.15	0	0			0	0	0	0	0	0	1004.67
56942958	1	O	6	8.8	322000	321631.94	8/1/2004	7/1/2034	2544.69	360	360	70	8/1/2004	460000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2544.69
56943038	1	N	1	7.05	50400	50193.03	5/1/2004	4/1/2034	337.01	360	360	80	7/1/2004	63000	1	32200000	0	1	7.05	8	4.5	4/1/2006	5/1/2006	6	6	1	13.05	7.05	337.01
56943236	1	O	6	6.55	277500	276244.16	5/1/2004	4/1/2034	1763.13	360	360	63.94	7/1/2004	434000	1	22200000	0	1	6.55	8	4.5	4/1/2007	5/1/2007	6	6	1	12.55	6.55	1763.13
56944150	1	O	6	9.5	100100	99848.7	5/1/2004	4/1/2034	841.7	360	360	70	7/1/2004	143000	1	11200000	0	1	9.5	8	4.5	4/1/2007	5/1/2007	6	6	1	15.5	9.5	841.7
56944838	1	N	6	7.2	245700	244720.37	5/1/2004	4/1/2034	1667.79	360	360	85.31	7/1/2004	288000	1	11200000	0	1	7.2	8	4.5	4/1/2007	5/1/2007	6	6	1	13.2	7.2	1667.79
56945058	1	O	6	5.3	184500	183442.38	5/1/2004	4/1/2034	1024.54	360	360	90	7/1/2004	205000	1	12200000	0	1	5.3	8	6.5	4/1/2006	5/1/2006	6	6	1	11.3	5.3	1024.54
56946494	2	O	6	8.6	236000	235433.72	6/1/2004	5/1/2034	1831.39	360	360	56.87	7/1/2004	415000	1	2100000	0	3	8.6	8	4.5	5/1/2006	6/1/2006	6	6	1	14.6	8.6	1831.39
56946551	5	O	6	7.4	104500	104098.54	5/1/2004	4/1/2034	723.54	360	360	95	7/1/2004	110000	1	11100000	0	1	7.4	8	4.5	4/1/2007	5/1/2007	6	6	1	13.4	7.4	723.54
56949712	1	O	6	8.25	70000	69819.59	6/1/2004	5/1/2034	525.89	360	360	72.92	7/1/2004	96000	1	1100000	0	1	8.25	0	0			0	0	0	0	0	0	525.89
56950579	1	N	6	8.75	52000	51879	6/1/2004	5/1/2034	409.09	360	360	80	7/1/2004	65000	1	1300000	0	1	8.75	8	4.5	5/1/2006	6/1/2006	6	6	1	14.75	8.75	409.09
56951072	2	N	6	7.4	158850	158241.17	5/1/2004	4/1/2034	1099.85	360	360	90	8/1/2004	176500	1	11110000	0	2	7.4	0	0			0	0	0	0	0	0	1099.85
56951833	2	O	6	7.7	360000	358700.13	5/1/2004	4/1/2034	2566.66	360	360	90	7/1/2004	400000	1	12200000	0	2	7.7	0	0			0	0	0	0	0	0	2566.66
56952039	1	O	6	7.7	97750	97397.04	5/1/2004	4/1/2034	696.92	360	360	85	8/1/2004	115000	1	12510000	1	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	696.92
56953052	1	O	8	7.15	112100	111648.59	5/1/2004	4/1/2034	757.14	360	360	95	8/1/2004	118000	1	11110000	0	1	7.15	8	4.5	4/1/2006	5/1/2006	6	6	1	13.15	7.15	757.14
56953532	1	O	6	10.65	168000	167671.02	5/1/2004	4/1/2034	1555.64	360	360	70	7/1/2004	240000	1	11100000	0	1	10.65	8	4.5	4/1/2006	5/1/2006	6	6	1	16.65	10.65	1555.64
56954910	1	O	8	7.25	234000	233076.16	5/1/2004	4/1/2034	1596.3	360	360	72.69	7/1/2004	321900	1	22200000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	1596.3
56955214	1	O	6	8.95	171000	170520.97	5/1/2004	4/1/2034	1369.78	360	360	90	7/1/2004	190000	1	14200000	0	1	8.95	0	0			0	0	0	0	0	0	1369.78
56958691	1	O	8	7.55	176000	175345.23	5/1/2004	4/1/2034	1236.65	360	360	90.28	7/1/2004	195000	1	15100000	1	1	7.55	8	4.5	4/1/2006	5/1/2006	6	6	1	13.55	7.55	1236.65
56958832	1	N	6	9.9	63000	62884.67	6/1/2004	5/1/2034	548.23	360	360	70	7/1/2004	90000	1	1400000	0	1	9.9	0	0			0	0	0	0	0	0	548.23
56957897	7	O	6	7.4	111200	110773.79	5/1/2004	4/1/2034	769.93	360	360	80	8/1/2004	139000	1	11110000	0	1	7.4	0	0			0	0	0	0	0	0	769.93
56958630	1	O	1	6.4	87465	87057.58	5/1/2004	4/1/2034	547.1	360	360	65	7/1/2004	102900	1	11100000	0	1	6.4	8	4.5	4/1/2007	5/1/2007	6	6	1	12.4	6.4	547.1
56958655	1	O	1	7.75	44550	44390.7	5/1/2004	4/1/2034	319.17	360	360	90	7/1/2004	49500	1	34400000	0	1	7.75	8	4.5	4/1/2006	5/1/2006	6	6	1	13.75	7.75	319.17
56959190	5	O	6	8.25	74200	73960.15	5/1/2004	4/1/2034	557.44	360	360	70	8/1/2004	106000	1	11110000	0	1	8.25	8	6.5	4/1/2006	5/1/2006	6	6	1	14.25	8.25	557.44
56959430	7	O	8	7.8	58650	58442.4	5/1/2004	4/1/2034	422.21	360	360	85	7/1/2004	69000	1	11200000	0	1	7.8	0	0			0	0	0	0	0	0	422.21
56959935	1	N	6	8.15	40000	39662.18	5/1/2004	4/1/2024	338.32	240	240	62.5	7/1/2004	64000	1	12100000	0	1	8.15	0	0			0	0	0	0	0	0	338.32
56960131	3	O	6	8	67500	67270.46	5/1/2004	4/1/2034	495.3	360	360	90	7/1/2004	75000	1	12200000	0	1	8	8	4.5	4/1/2006	5/1/2006	6	6	1	14	8	495.3
56960537	1	O	6	7.5	134150	133645.93	5/1/2004	4/1/2034	938	360	360	85.45	7/1/2004	157000	1	11200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	938
56961816	1	O	6	8.225	133500	132856.92	5/1/2004	4/1/2034	819.82	360	360	67.77	7/1/2004	197000	1	21200000	0	1	8.225	8	4.5	4/1/2006	5/1/2006	6	6	1	12.225	8.225	819.82
56962335	1	O	6	9.1	99000	98785.7	6/1/2004	5/1/2034	803.72	360	360	90	7/1/2004	110000	1	1200000	0	1	9.1	8	4.5	5/1/2007	6/1/2007	6	6	1	15.1	9.1	803.72
56962376	1	O	6	8.1	56000	55812.01	5/1/2004	4/1/2034	414.82	360	360	84.85	7/1/2004	66000	1	12300000	0	1	8.1	8	4.5	4/1/2006	5/1/2006	6	6	1	14.1	8.1	414.82
56962871	1	O	1	7.1	209950	209096.28	5/1/2004	4/1/2034	1410.84	360	360	85	7/1/2004	247000	1	22200000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	1410.84
56964372	1	N	6	9.85	42000	41902.45	5/1/2004	4/1/2034	363.94	360	360	70	9/1/2004	60000	1	11111000	0	1	9.85	0	0			0	0	0	0	0	0	363.94
56964935	1	O	6	5.45	61500	60382.06	5/1/2004	4/1/2019	500.68	180	180	56.91	7/1/2004	110000	1	11200000	0	1	5.45	0	0			0	0	0	0	0	0	500.68
56966575	3	O	6	5.99	405000	402959.98	5/1/2004	4/1/2034	2425.58	360	360	89.6	7/1/2004	452000	1	22200000	0	1	5.99	0	0			0	0	0	0	0	0	2425.58
56966856	1	O	6	6.5	337450	335907.87	5/1/2004	4/1/2034	2132.92	360	360	85	7/1/2004	397000	1	11200000	0	1	6.5	0	0			0	0	0	0	0	0	2132.92

56844814	1	O	6	8.85	50000	49857	5/1/2004	4/1/2034	396.93	360	360	34.72	7/1/2004	144000	1	32400000	0	1	8.85	0	0			0	0	0	0	0	396.93
56845118	1	O	8	8.4	112000	111648.83	5/1/2004	4/1/2034	853.26	360	360	80	7/1/2004	140000	1	11100000	0	1	8.4	8	4.5	4/1/2006	5/1/2006	6	6	1	14.4	8.4	853.26
56845431	1	O	8	7.55	508250	505973.83	4/1/2004	3/1/2034	3571.18	360	360	95	7/1/2004	535000	1	222300000	0	1	7.55	8	4.5	3/1/2006	4/1/2006	6	6	1	13.55	7.55	3571.18
56846538	1	O	1	7.5	147250	146686.69	5/1/2004	4/1/2034	1029.6	360	360	95	7/1/2004	155000	1	21200000	0	1	7.5	8	4.5	4/1/2007	5/1/2007	6	6	1	13.5	7.5	1029.6
56847718	5	O	8	7.5	189000	188285.8	5/1/2004	4/1/2034	1321.52	360	360	93.1	7/1/2004	203000	1	11200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1321.52
56849136	2	O	6	7.65	99000	98653.08	5/1/2004	4/1/2034	716.11	360	360	90	8/1/2004	110000	1	22110000	0	2	7.65	0	0			0	0	0	0	0	716.11
56850050	7	O	6	7.25	70550	70271.45	5/1/2004	4/1/2034	481.28	360	360	85	7/1/2004	83000	1	11100000	0	1	7.25	0	0			0	0	0	0	0	481.28
56850530	1	N	1	7.5	43200	43037.64	5/1/2004	4/1/2034	302.07	360	360	90	7/1/2004	48000	1	24200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	302.07
56850795	1	O	6	7.65	211000	210230.48	5/1/2004	4/1/2034	1497.08	360	360	66.98	7/1/2004	315000	1	11900000	0	1	7.65	8	4.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	1497.08
56851934	1	O	1	6.9	107600	107144.99	5/1/2004	4/1/2034	708.66	360	360	80	7/1/2004	134500	1	11100000	0	1	6.9	0	0			0	0	0	0	0	708.66
56852874	1	O	6	5.9	131250	130577.48	5/1/2004	4/1/2034	778.5	360	360	75	7/1/2004	175000	1	22300000	0	1	5.9	8	4.5	4/1/2006	5/1/2006	6	6	1	11.9	5.9	778.5
56853559	1	O	6	7.3	41500	40809.18	5/1/2004	4/1/2019	380.01	180	180	57.64	9/1/2004	72000	1	11111000	0	1	7.3	0	0			0	0	0	0	0	380.01
56854235	1	O	6	8	100500	100158.27	5/1/2004	4/1/2034	737.44	360	360	69.31	8/1/2004	145000	1	11210000	0	1	8	0	0			0	0	0	0	0	737.44
56856018	1	O	6	7.7	405000	403537.65	5/1/2004	4/1/2034	2887.49	360	360	90	7/1/2004	450000	1	24400000	0	1	7.7	8	6.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	2887.49
56861370	2	O	6	6.825	256000	254901.57	5/1/2004	4/1/2034	1673.2	360	360	64.81	8/1/2004	395000	1	22110000	0	4	6.825	0	0			0	0	0	0	0	1673.2
56862295	2	O	6	8.55	300000	299087.7	5/1/2004	4/1/2034	2317.38	360	360	69.77	7/1/2004	430000	1	12200000	0	2	8.55	8	4.5	4/1/2007	5/1/2007	6	6	1	14.55	8.55	2317.38
56862578	5	O	1	7.05	114400	113919.88	5/1/2004	4/1/2034	764.96	360	360	80	7/1/2004	143000	1	11100000	0	1	7.05	8	4.5	4/1/2007	5/1/2007	6	6	1	13.05	7.05	764.96
56862899	1	O	6	7.225	311250	310015.14	5/1/2004	4/1/2034	2118	360	360	75	7/1/2004	415000	1	22200000	0	1	7.225	8	4.5	4/1/2007	5/1/2007	6	6	1	13.225	7.225	2118
56863517	1	O	1	7.35	70200	69928.28	5/1/2004	4/1/2034	483.66	360	360	90	7/1/2004	78000	1	11100000	0	1	7.35	8	4.83	4/1/2006	5/1/2006	6	6	1	13.35	7.35	483.66
56863698	1	N	1	9.05	49725	49588.56	5/1/2004	4/1/2034	401.89	360	360	85	7/1/2004	58500	1	22200000	0	1	9.05	8	4.5	4/1/2006	5/1/2006	6	6	1	15.05	9.05	401.89
56864192	7	O	6	7.85	96900	96546.61	5/1/2004	4/1/2034	687.52	360	360	85	7/1/2004	114000	1	12300000	0	1	7.85	0	0			0	0	0	0	0	687.52
56864275	1	O	6	9.35	63800	63469.32	6/1/2004	5/1/2034	527.84	360	360	60	8/1/2004	106000	1	1110000	0	1	9.35	0	0			0	0	0	0	0	527.84
56865058	1	O	6	7.8	50000	49853.91	6/1/2004	5/1/2034	359.94	360	360	81.97	8/1/2004	61000	1	1110000	0	1	7.8	8	4.5	5/1/2006	6/1/2006	6	6	1	13.8	7.8	359.94
56865819	1	N	6	9.55	50000	49875.58	5/1/2004	4/1/2034	422.26	360	360	70.42	7/1/2004	71000	1	22200000	0	1	9.55	8	4.5	4/1/2006	5/1/2006	6	6	1	15.55	9.55	422.26
56866510	1	O	1	6.3	270000	269077.06	5/1/2004	4/1/2034	1671.23	360	360	72.97	7/1/2004	370000	1	2200000	0	1	6.3	8	6.5	5/1/2006	6/1/2006	6	6	1	12.3	6.3	1671.23
56867112	1	N	6	8.5	54525	54357.43	5/1/2004	4/1/2034	419.26	360	360	75	8/1/2004	72700	1	21110000	0	1	8.5	8	4.5	4/1/2007	5/1/2007	6	6	1	14.5	8.5	419.26
56868219	1	O	6	5.8	56000	55707.58	5/1/2004	4/1/2034	328.59	360	360	80	7/1/2004	70000	1	12200000	0	1	5.8	8	4.5	4/1/2007	5/1/2007	6	6	1	11.8	5.8	328.59
56869050	1	O	6	6.75	97600	97175.05	5/1/2004	4/1/2034	633.04	360	360	80	7/1/2004	122000	1	12400000	0	1	6.75	0	0			0	0	0	0	0	633.04
56869738	1	O	6	10.4	150000	149554.28	5/1/2004	4/1/2034	1360.91	360	360	60	7/1/2004	250000	1	23200000	0	1	10.4	8	4.5	4/1/2006	5/1/2006	6	6	1	16.4	10.4	1360.91
56870330	1	O	8	7.25	386000	384476.05	5/1/2004	4/1/2034	2633.21	360	360	94.15	7/1/2004	410000	1	14200000	0	1	7.25	8	4.5	4/1/2007	5/1/2007	6	6	1	13.25	7.25	2633.21
56871155	1	O	6	9.3	46200	45861.69	5/1/2004	4/1/2024	424.63	240	240	70	8/1/2004	66000	1	11110000	0	1	9.3	0	0			0	0	0	0	0	424.63
56872294	1	O	6	7.3	87750	87472.18	6/1/2004	5/1/2034	601.59	360	360	75	8/1/2004	117000	1	1110000	0	1	7.3	8	4.5	5/1/2007	6/1/2007	6	6	1	13.3	7.3	601.59
56873094	1	O	6	7.8	63000	62767.93	5/1/2004	4/1/2034	444.83	360	360	90	7/1/2004	70000	1	12100000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	444.83
56873433	5	O	8	7.95	50000	49827.67	5/1/2004	4/1/2034	365.15	360	360	21.28	9/1/2004	235000	1	11111000	0	1	7.95	0	0			0	0	0	0	0	365.15
56874019	1	O	6	5.85	297500	295961.23	5/1/2004	4/1/2034	1755.08	360	360	85	7/1/2004	350000	1	22200000	0	1	5.85	8	6.5	4/1/2006	5/1/2006	6	6	1	11.85	5.85	1755.08
56874565	1	O	8	7.95	500000	498282.69	5/1/2004	4/1/2034	3651.41	360	360	88.5	7/1/2004	565000	1	24200000	0	1	7.95	8	4.5	4/1/2007	5/1/2007	6	6	1	13.95	7.95	3651.41
56875016	2	O	1	6.35	225000	224155.67	6/1/2004	5/1/2034	1400.04	360	360	90	8/1/2004	250000	1	1110000	0	3	6.35	8	4.5	5/1/2006	6/1/2006	6	6	1	12.35	6.35	1400.04
56875677	7	O	6	7.45	54000	53338.63	6/1/2004	5/1/2019	499.06	180	180	72	8/1/2004	75000	1	1110000	0	1	7.45	0	0			0	0	0	0	0	499.06
56876196	1	N	1	8.5	43200	42594.42	5/1/2004	4/1/2019	425.41	180	180	90	8/1/2004	48000	1	11210000	0	1	8.5	0	0			0	0	0	0	0	425.41
56879133	1	O	6	7.35	108000	107668.59	6/1/2004	5/1/2034	744.09	360	360	75	7/1/2004	144000	1	2200000	0	1	7.35	0	0			0	0	0	0	0	744.09
56882434	7	O	6	8.45	50000	49844.79	5/1/2004	4/1/2034	382.69	360	360	71.43	7/1/2004	70000	1	11100000	0	1	8.45	0	0			0	0	0	0	0	382.69
56882533	1	O	6	6.25	320000	318465.05	5/1/2004	4/1/2034	1970.3	360	360	80	7/1/2004	400000	1	12200000	0	1	6.25	8	6.5	4/1/2006	5/1/2006	6	6	1	12.25	6.25	1970.3
56882574	1	O	8	7.9	92650	92393.71	6/1/2004	5/1/2034	673.39	360	360	85	8/1/2004	109000	1	1110000	0	1	7.9	0	0			0	0	0	0	0	673.39
56882657	1	N	6	8.3	72600	72414.75	6/1/2004	5/1/2034	547.98	360	360	75	7/1/2004	96800	1	9200000	0	1	8.3	8	4.5	5/1/2007	6/1/2007	6	6	1	14.3	8.3	547.98
56884158	1	O	6	6.75	176000	175233.08	5/1/2004	4/1/2034	1141.54	360	360	56.77	8/1/2004	310000	1	11410000	0	1	6.75	8	4.5	4/1/2006	5/1/2006	6	6	1	12.75	6.75	1141.54
56885775	1	O	6	8.05	264750	263858.87	5/1/2004	4/1/2034	1951.88	360	360	74.58	7/1/2004	355000	1	22200000	0	1	8.05	8	4.5	4/1/2006	5/1/2006	6	6	1	14.05	8.05	1951.88
56886351	1	O	6	8.9	49500	49359.88	5/1/2004	4/1/2034	394.74	360	360	90	7/1/2004	55000	1	12200000	0	1	8.9	8	4.5	4/1/2006	5/1/2006	6	6	1	14.9	8.9	394.74
56888472	1	N	6	7.7	109800	109403.49	5/1/2004	4/1/2034	782.84	360	360	68.62	7/1/2004	160000	1	22200000	0	1	7.7	0	0			0	0	0	0	0	782.84
56888670	1	O	1	8.7	67500	67300.91	5/1/2004	4/1/2034	528.62	360	360	90	7/1/2004	75000	1	18200000	0	1	8.7	8	4.5	4/1/2006	5/1/2006	6	6	1	14.7	8.7	528.62
56890692	1	N	6	10.625	42000	41917.28	5/1/2004	4/1/2034	388.13	360	360	75	7/1/2004	56000	1	92400000	0	1	10.625	0	0			0	0	0	0	0	388.13
56892094	7	O	6	7.8	51000	50856.05	6/1/2004	5/1/2034	367.14	360	360	85	8/1/2004	60000	1	1110000	0	1	7.8	0	0			0	0	0	0	0	367.14
56894652	1	O	6	7.85	142800	142247.71	5/1/2004	4/1/2034	1032.93	360	360	85	7/1/2004	168000	1	11100000	0	1	7.85	0	0			0	0	0	0	0	1032.93
56894678	1	O	6	7.5	225150	224303.98	5/1/2004	4/1/2034	1574.29	360	360	95	7/1/2004	237000	1	22200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1574.29
56897556	3	O	6	11.8	232635	232352.54	6/1/2004	5/1/2034	2357.16	360	360	65	7/1/2004	357900	1	2100000	0	1	11.8	0	0			0	0	0	0	0	2357.16
56897739	2	O	1	8.1	319500	318651.2	6/1/2004	5/1/2034	2366.69	360	360	90	7/1/2004	355000	1	2100000	0	3	8.1	0	0			0	0	0	0	0	2366.69
56899172	9	O	6	6.8	152000	151316.86	5/1/2004	4/1/2034	990.93	360	360	95	7/1/2004	160000	1	11200000	0	1	6.8	8	4.5	4/1/2007	5/1/2007	6	6	1	12.8	6.8	990.93
56899412	1	N	1	8.45	45000	44868.65	6/1/2004	5/1/2034	344.42	360	360	90	7/1/2004	50000	1	1100000	0	1	8.45	8	4.5	5/1/2006	6/1/2006	6	6	1	14.45	8.45	344.42
56900558	1	O	6	7.1	59200	58959.28	5/1/2004	4/1/2034	397.85	360	360	84.57	7/1/2004	70000	1	11100000	0	1	7.1	0	0			0	0	0	0	0	397.85
56902794	1	O	6	6.05	170000	168339.66	5/1/2004	4/1/2034	1024.71	360	360	85	8/1/2004	200000	1	11110000	0	1	6.05	0	0			0	0	0	0	0	1024.71
56903214	1	O	1	8.45	60000	59813.74	5/1/2004	4/1/2034	459.23	360	360	80	8/1/2004	75000	1	22210000	0	1	8.45	0	0			0	0	0	0	0	459.23
56903271	1	N	1	8.225	50400	50236.23	5/1/2004	4/1/2034	377.76	360	360	90	8/1/2004	56000	1	21210000	0	1	8.225	8	4.5	4/1/2007	5/1/2007	6	6	1	14.225	8.225	377.76
56905730	7	O	6	8.6	56250	56080.67	5/1/2004	4/1/2034	436.51	360	360	75	8/1/2004	75000	1	11110000	0	1	8.6	0	0			0	0	0	0	0	436.51
56906274	1	O	6	6.45	375000	373289.95	5/1/2004	4/1/2034	2357.94	360	360	57.69	8/1/2004	650000	1	11210000	0	1	6.45	0	0			0	0	0	0	0	2357.94
56907298	1	O	6	7.75	52250	52046.59	5/1/2004	4/1/2034	374.33	360	360	87.96	7/1/2004	59400	1	11100000	0	1	7.75	8	4.5	4/1/2007	5/1/2007	6	6	1	13.75	7.75	374.33
56907371	5	O	1	9.1	76160	75877.03	5/1/2004	4/1/2034	618.29	360	360	85	8/1/2004	90000	1	11110000	0	1	9.1	8	4.5	4/1/2006	5/1/2006	6	6	1	15.1	9.1	618.29
56907439	1	N	6	7	103500	103070.83	5/1/2004	4/1/2034	688.59	360	360	90	7/1/2004	115000	1	11200000	0	1	7	8	4.5	4/1/2006	5/1/2006	6	6	1	13	7	688.59
56909112	1	O	6	7.15	105000	104682.78	6/1/2004	5/1/2034	709.18	360	360	65.62	7/1/2004	160000	1	2200000	0	1	7.15	0	0			0	0	0	0	0	709.18
56909310	2	O	1	7.5	549900	547833.78	5/1/2004	4/1/2034	3844.99	360	360	90	7/1/2004	611000	1	11200000	0	3	7.5	8	4.5	4/1/2007	5/1/2007	6	6	1	13.5	7.5	3844.99
56909658	1	O	1	7.25	65450	65190.03	5/1/2004	4/1/2034	446.49	360	360	85	8/1/2004	77000	1	11110000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	446.49
56909856	1	O	6	10.4	64500	64393.83	6/1/2004	5/1/2034	585.2	360	360	75	7/1/2004	86000	1	1200000	0	1	10.4	8	6	5/1/2006	6/1/2006	6	6	1	16.4	10.4	585.2
56910094	1	O	6	7.7	156000	155436.73	5/1/2004	4/1/2034	1112.22	360	360	94.55	8/1/2004	165000	1	22210000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	1112.22
56910573	1	O	8	7.75	391500	390100.43	5/1/2004	4/1/2034	2804.76	360	360	90	7/1/2004	435000	1	21400000	0	1	7.75	8	4.5	4/1/2007	5/1/2007	6	6	1	13.75	7.75	2804.76
56910599	1	O	6	7.95	97500	97165.13	5/1/2004	4/1/2034	712.03	360	360	75	7/1/2004	130000	1	22100000	0	1	7.95	0	0			0	0	0	0	0	712.03
56910896	1	O	8	8.25	74000	73760.79	5/1/2004	4/1/2034	555.94	360	360	79.57	7/1/2004	93000	1	12200000	0	1	8.25	0	0			0	0	0	0	0	555.94
56911910	1	O	6	5.95	188000	187045.82	5/1/2004	4/1/2034	1121.12	360	360	57.85	7/1/2004	325000	1	11100000	0	1	5.95	8	4.5	4/1/2007	5/1/2007	6	6	1	11.95	5.95	1121.12
56912298	1	N	6	7.45	58500	58005.09	5/1/2004	4/1/2034	407.04	360	360	90	7/1/2004	65000	1	21100000	0	1	7.45	0	0			0	0	0	0	0	407.04
56912793	1	O	6	6.55	129500	128913.49	5/1/2004	4/1/2034	822.8	360	360	73.58	7/1/2004	176000	1	21200000	0	1	6.55	8	4.5	4/1/2006	5/1/2006	6	6	1	12.55	6.55	822.8

56796378	7	O		6	5.8	75000	74687.47	6/1/2004	5/1/2034	440.07	360	360	50.34	8/1/2004	149000	1	1110000	0	1	5.8	8	4.5	5/1/2006	6/1/2006	6	6	1	11.8	5.8	440.07
56796659	1	O		6	7.75	116000	115669.33	6/1/2004	5/1/2034	831.04	360	360	81.4	8/1/2004	142500	1	1110000	0	1	7.75	0	0			0	0	0	0	0	831.04
56797798	5	O		1	7.65	190000	189307.07	5/1/2004	4/1/2034	1348.08	360	360	95	7/1/2004	205000	1	33900000	0	1	7.65	0	0			0	0	0	0	0	1348.08
56798416	3	O		6	7.25	234000	233076.16	5/1/2004	4/1/2034	1596.3	360	360	84.78	7/1/2004	276000	1	12400000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	1596.3
56800295	1	O		6	7.7	142500	141985.47	5/1/2004	4/1/2034	1015.97	360	360	95	7/1/2004	150000	1	22200000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	1015.97
56800394	5	O		1	7.95	306000	304949.07	5/1/2004	4/1/2034	2234.67	360	360	85	8/1/2004	360000	1	11410000	0	1	7.95	8	4.5	4/1/2007	5/1/2007	6	6	1	13.95	7.95	2234.67
56801475	7	O		6	7.95	40000	39411.71	5/1/2004	4/1/2019	381.11	180	180	57.97	8/1/2004	69000	1	11110000	0	1	7.95	0	0			0	0	0	0	0	381.11
56801618	1	O		6	7.75	55250	55032.03	5/1/2004	4/1/2034	395.82	360	360	85	7/1/2004	65000	1	12300000	0	1	7.75	0	0			0	0	0	0	0	395.82
56801871	3	N		1	7.5	98400	98030.25	5/1/2004	4/1/2034	688.03	360	360	80	7/1/2004	123000	1	11200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	688.03
56802418	1	O		6	8.15	148750	148258.33	5/1/2004	4/1/2034	1107.07	360	360	85	7/1/2004	175000	1	22200000	0	1	8.15	0	0			0	0	0	0	0	1107.07
56802432	1	O		6	7.65	270000	269015.32	5/1/2004	4/1/2034	1915.69	360	360	75	7/1/2004	360000	1	22200000	0	1	7.65	8	6.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	1915.69
56803752	5	O		6	8.75	104500	103615.1	5/1/2004	4/1/2034	677.79	360	360	93.3	8/1/2004	112000	1	11110000	0	1	8.75	0	0			0	0	0	0	0	677.79
56804198	1	O		6	6.775	83200	82823.89	5/1/2004	4/1/2034	410.97	360	360	80	7/1/2004	79000	1	11100000	0	1	6.775	0	0			0	0	0	0	0	410.97
56805310	1	O		6	6.3	167000	166207.03	5/1/2004	4/1/2034	1033.69	360	360	86.98	8/1/2004	192000	1	11110000	0	1	6.3	0	0			0	0	0	0	0	1033.69
56805773	1	O		6	7.9	230000	229202.1	5/1/2004	4/1/2034	1671.66	360	360	62.16	7/1/2004	370000	1	11200000	0	1	7.9	0	0			0	0	0	0	0	1671.66
56805856	1	O		1	7.2	123300	122808.39	5/1/2004	4/1/2034	836.95	360	360	90	8/1/2004	137000	1	11110000	0	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	836.95
56806052	1	O		6	9.2	50000	49868.32	5/1/2004	4/1/2034	409.53	360	360	65.79	7/1/2004	76000	1	11900000	0	1	9.2	0	0			0	0	0	0	0	409.53
56806631	1	O		6	6.85	139500	138904.34	5/1/2004	4/1/2034	914.09	360	360	64.88	8/1/2004	215000	1	11210000	0	1	6.85	8	4.5	4/1/2006	5/1/2006	6	6	1	12.85	6.85	914.09
56806714	1	N		6	8.1	78000	77740.06	5/1/2004	4/1/2034	577.79	360	360	75	8/1/2004	104000	1	11110000	0	1	8.1	8	4.5	4/1/2006	5/1/2006	6	6	1	14.1	8.1	577.79
56808298	1	O		1	7.05	334400	333855.57	6/1/2004	7/1/2033	2238.02	360	360	95	8/1/2004	355000	1	10000	0	1	7.05	0	0			0	0	0	0	0	2238.02
56808835	1	N		6	7.8	78300	78022.19	5/1/2004	4/1/2034	563.66	360	360	90	7/1/2004	87000	1	24400000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	563.66
56808959	1	O		6	7.9	71100	70853.34	5/1/2004	4/1/2034	516.76	360	360	90	7/1/2004	79000	1	12400000	0	1	7.9	8	4.5	4/1/2007	5/1/2007	6	6	1	13.9	7.9	516.76
56809155	1	O		1	7.8	475000	473318.83	5/1/2004	4/1/2034	3419.39	360	360	95	7/1/2004	500000	1	34400000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	3419.39
56809817	2	O		1	6.75	389000	387648.96	6/1/2004	5/1/2034	2523.05	360	360	94.88	7/1/2004	410000	1	1100000	0	2	6.75	0	0			0	0	0	0	0	2523.05
56810377	5	O		6	6.4	93200	92853.59	6/1/2004	5/1/2034	582.98	360	360	80	8/1/2004	116500	1	1110000	0	1	6.4	0	0			0	0	0	0	0	582.98
56811375	7	O		6	7.95	107950	107579.27	5/1/2004	4/1/2034	788.34	360	360	85	7/1/2004	127000	1	22200000	0	1	7.95	0	0			0	0	0	0	0	788.34
56811898	3	N		1	8.5	132300	131975.96	6/1/2004	5/1/2034	1017.28	360	360	70	7/1/2004	189000	1	2200000	0	1	8.5	8	4.5	5/1/2007	6/1/2007	6	6	1	14.5	8.5	1017.28
56812274	1	O		6	8.5	79200	78956.68	5/1/2004	4/1/2034	608.98	360	360	90	7/1/2004	88000	1	11100000	0	1	8.5	8	4.5	4/1/2006	5/1/2006	6	6	1	14.5	8.5	608.98
56812415	1	O		6	9.95	40125	40033.75	5/1/2004	4/1/2034	350.65	360	360	75	8/1/2004	53500	1	11210000	0	1	9.95	0	0			0	0	0	0	0	350.65
56813157	1	O		6	7.25	490000	488457.08	6/1/2004	5/1/2034	3342.67	360	360	70	7/1/2004	700000	1	1200000	0	1	7.25	8	4.5	5/1/2007	6/1/2007	6	6	1	13.25	7.25	3342.67
56813256	3	N		1	8.5	132300	131975.96	6/1/2004	5/1/2034	1017.28	360	360	70	7/1/2004	189000	1	1200000	0	1	8.5	8	4.5	5/1/2007	6/1/2007	6	6	1	14.5	8.5	1017.28
56813595	1	O		6	7.95	161500	160941.97	5/1/2004	4/1/2034	1179.41	360	360	95	8/1/2004	170000	1	11110000	0	1	7.95	8	4.5	4/1/2006	5/1/2006	6	6	1	13.95	7.95	1179.41
56813738	1	N		6	10.55	42300	42215.36	5/1/2004	4/1/2034	388.52	360	360	90	7/1/2004	47000	1	11200000	0	1	10.55	0	0			0	0	0	0	0	388.52
56813878	3	N		1	8.5	132300	131975.96	6/1/2004	5/1/2034	1017.28	360	360	70	7/1/2004	189000	1	2200000	0	1	8.5	8	4.5	5/1/2007	6/1/2007	6	6	1	14.5	8.5	1017.28
56814478	1	O		6	8.6	137275	136861.73	5/1/2004	4/1/2034	1065.28	360	360	95	7/1/2004	144500	1	11400000	0	1	8.6	8	4.5	4/1/2006	5/1/2006	6	6	1	14.6	8.6	1065.28
56814890	3	N		1	8.5	139300	138958.83	6/1/2004	5/1/2034	1071.1	360	360	70	7/1/2004	199000	1	1200000	0	1	8.5	8	4.5	5/1/2007	6/1/2007	6	6	1	14.5	8.5	1071.1
56814973	1	O		1	7	216325	215427.98	5/1/2004	4/1/2034	1439.22	360	360	85	7/1/2004	255000	1	22200000	0	1	7	8	4.5	4/1/2006	5/1/2006	6	6	1	13	7	1439.22
56815814	1	N		1	10.2	69700	69549.72	5/1/2004	4/1/2034	622	360	360	85	7/1/2004	82000	1	12200000	0	1	10.2	8	4.5	4/1/2006	5/1/2006	6	6	1	16.2	10.2	622
56815996	1	O		6	5.25	300000	298264.27	5/1/2004	4/1/2034	1656.62	360	360	34.09	8/1/2004	880000	1	11110000	0	1	5.25	0	0			0	0	0	0	0	1656.62
56816093	1	O		6	5.8	164000	163110.63	5/1/2004	4/1/2034	941.49	360	360	86.77	9/1/2004	189000	1	11111000	0	1	5.8	0	0			0	0	0	0	0	941.49
56816176	1	O		6	9.65	79200	79008.19	5/1/2004	4/1/2034	674.65	360	360	90	7/1/2004	88000	1	22100000	0	1	9.65	0	0			0	0	0	0	0	674.65
56816895	1	N		1	7.6	52200	52048.63	6/1/2004	5/1/2034	368.58	360	360	90	7/1/2004	58000	1	1100000	0	1	7.6	8	4.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	368.58
56817356	1	O		1	8	49600	49431.35	5/1/2004	4/1/2034	363.95	360	360	80	8/1/2004	62000	1	12210000	0	1	8	8	4.5	4/1/2006	5/1/2006	6	6	1	14	8	363.95
56817711	1	O		1	5.8	149150	148371.22	5/1/2004	4/1/2034	875.15	360	360	95	7/1/2004	157000	1	94400000	0	1	5.8	0	0			0	0	0	0	0	875.15
56818230	1	O		6	6.75	268000	267069.18	6/1/2004	5/1/2034	1738.25	360	360	80	7/1/2004	335000	1	1200000	0	1	6.75	0	0			0	0	0	0	0	1738.25
56820533	1	O		6	8.85	125100	124740.33	5/1/2004	4/1/2034	993.12	360	360	90	8/1/2004	139000	1	11310000	0	1	8.85	8	4.5	4/1/2006	5/1/2006	6	6	1	14.85	8.85	993.12
56820574	2	N		1	7.6	108000	107602.14	5/1/2004	4/1/2034	762.57	360	360	80	7/1/2004	135000	1	22200000	0	4	7.6	8	4.5	4/1/2006	5/1/2006	6	6	1	13.6	7.6	762.57
56825417	1	O		6	7.5	300000	298872.75	5/1/2004	4/1/2034	2097.65	360	360	75	8/1/2004	400000	1	12210000	0	1	7.5	0	0			0	0	0	0	0	2097.65
56825912	7	O		6	8.25	77600	77450.51	7/1/2004	6/1/2034	582.99	360	360	80	8/1/2004	97000	1	1100000	0	1	8.25	0	0			0	0	0	0	0	582.99
56826456	2	O		1	8.3	72000	71769.59	5/1/2004	4/1/2034	543.45	360	360	80	7/1/2004	90000	1	22200000	0	2	8.3	0	0			0	0	0	0	0	543.45
56826654	7	O		6	7.9	68000	67764.1	5/1/2004	4/1/2034	494.23	360	360	85	7/1/2004	80000	1	11200000	0	1	7.9	0	0			0	0	0	0	0	494.23
56827298	1	O		6	6.8	292500	291231.16	5/1/2004	4/1/2034	1906.89	360	360	90	7/1/2004	325000	1	11100000	0	1	6.8	8	4.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	1906.89
56827777	1	N		6	9.5	44100	44012.19	6/1/2004	5/1/2034	370.82	360	360	70	8/1/2004	63000	1	1310000	0	1	9.5	8	4.5	5/1/2006	6/1/2006	6	6	1	15.5	9.5	370.82
56828098	1	N		6	8.775	50040	49953.45	7/1/2004	6/1/2034	394.58	360	360	90	8/1/2004	55600	1	110000	0	1	8.775	0	0			0	0	0	0	0	394.58
56828296	1	O		6	6.25	405000	403450.8	6/1/2004	5/1/2034	2493.66	360	360	68.64	7/1/2004	590000	1	1200000	0	1	6.25	0	0			0	0	0	0	0	2493.66
56828411	1	O		6	5.8	138750	138025.54	5/1/2004	4/1/2034	814.12	360	360	75	7/1/2004	185000	1	11100000	0	1	5.8	0	0			0	0	0	0	0	814.12
56828973	1	O		6	8.75	52000	51879	6/1/2004	5/1/2034	409.09	360	360	80	8/1/2004	65000	1	1110000	0	1	8.75	8	4.5	5/1/2006	6/1/2006	6	6	1	14.75	8.75	409.09
56829393	1	N		6	6.95	41250	41077.25	5/1/2004	4/1/2034	273.06	360	360	75	8/1/2004	55000	1	11210000	0	1	6.95	8	4.5	4/1/2006	5/1/2006	6	6	1	12.95	6.95	273.06
56829633	1	O		8	8.7	63750	63561.99	5/1/2004	4/1/2034	499.25	360	360	67.82	7/1/2004	94000	1	12400000	0	1	8.7	0	0			0	0	0	0	0	499.25
56832272	1	O		6	7.54	318750	317561.77	5/1/2004	4/1/2034	2237.49	360	360	75	8/1/2004	425000	1	11110000	0	1	7.54	8	4.5	4/1/2006	5/1/2006	6	6	1	13.54	7.54	2237.49
56833536	1	O		6	6.15	256000	254749.09	5/1/2004	4/1/2034	1559.63	360	360	80	8/1/2004	320000	1	12210000	0	1	6.15	0	0			0	0	0	0	0	1559.63
56833718	7	O		6	8.7	97750	97461.69	5/1/2004	4/1/2034	765.52	360	360	85	7/1/2004	115000	1	12200000	0	1	8.7	0	0			0	0	0	0	0	765.52
56833775	1	O		6	7.95	83500	83213.22	5/1/2004	4/1/2034	609.79	360	360	94.89	8/1/2004	88000	1	11110000	0	1	7.95	8	4.5	4/1/2006	5/1/2006	6	6	1	13.95	7.95	609.79
56835390	1	O		6	7.05	76500	76185.87	5/1/2004	4/1/2034	511.53	360	360	90	7/1/2004	85000	1	11100000	0	1	7.05	8	4.5	4/1/2006	5/1/2006	6	6	1	13.05	7.05	511.53
56836133	1	N		6	9.7	44200	44115.59	6/1/2004	5/1/2034	378.13	360	360	85	7/1/2004	52000	1	5200000	1	1	9.7	8	4.5	5/1/2006	6/1/2006	6	6	1	15.7	9.7	378.13
56836570	1	O		6	8.4	82400	82141.8	5/1/2004	4/1/2034	627.78	360	360	80	7/1/2004	103000	1	11400000	0	1	8.4	8	4.5	4/1/2006	5/1/2006	6	6	1	14.4	8.4	627.78
56837271	1	O		6	5.65	487000	484384.58	5/1/2004	4/1/2034	2811.14	360	360	64.5	8/1/2004	755000	1	11110000	0	1	5.65	0	0			0	0	0	0	0	2811.14
56837370	1	O		6	8.35	73600	73366.84	5/1/2004	4/1/2034	558.12	360	360	80	7/1/2004	92000	1	11200000	0	1	8.35	0	0			0	0	0	0	0	558.12
56837719	1	O		6	7.25	120000	119526.21	5/1/2004	4/1/2034	818.62	360	360	74.53	8/1/2004	161000	1	11110000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	818.62
56838030	1	O		1	7.1	304200	302963.05	5/1/2004	4/1/2034	2044.33	360	360	90	7/1/2004	338000	1	15300000	1	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	2044.33
56838311	7	O		6	7.85	53250	53063.39	5/1/2004	4/1/2034	385.18	360	360	75	7/1/2004	71000	1	12200000	0	1	7.85	8	6.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	385.18
56838634	1	O		6	8.4	104800	104471.39	5/1/2004	4/1/2034	798.41	360	360	80	7/1/2004	131000	1	22200000	0	1	8.4	0	0			0	0	0	0	0	798.41
56839053	1	O		6	7.5	171700	171054.82	5/1/2004	4/1/2034	1200.56	360	360	85	7/1/2004	202000	1	22200000	0	1	7.5	0	0			0	0	0	0	0	1200.56
56839418	1		2	6	6.05	95000	94622.44	6/1/2004	5/1/2034	572.64	360	360	80.51	7/1/2004	118000	1	2200000	0	1	6.05	0	0			0	0	0	0	0	572.64
56840275	1	O		6	8.95	54600	54327.37	5/1/2004	4/1/2034	361.43	360	360	70	7/1/2004	78000	1	11300000	0	1	8.95	8	4.5	4/1/2006	5/1/2006	6	6	1	12.95	6.95	361.43
56842073	3	O		6	6.3	280000	278670.46	5/1/2004	4/1/2034	1733.13	360	360	49.12	7/1/2004	570000	1	24200000	0	1	6.3	8	4.5	4/1/2006	5/1/2006	6	6	1	12.3	6.3	1733.13
56844382	7	O		6	7.3	94400	94027.88	5/1/2004	4/1/2034	647.18	360	360	80	8/1/2004	118000	1	11210000	0	1	7.3	0	0			0	0	0	0	0	647.18

56725179	1	O	6	8.8	45000	44869.95	5/1/2004	4/1/2034	355.63	360	360	69.23	8/1/2004	65000	1	12210000	0	1	8.8	0	0			0	0	0	0	0	355.63
56726979	1	N	1	7.9	57150	56951.75	5/1/2004	4/1/2034	415.37	360	360	90	7/1/2004	63500	1	21400000	0	1	7.9	0	0			0	0	0	0	0	415.37
56727472	1	O	6	8.45	117000	115352.74	5/1/2004	4/1/2019	1148.72	180	180	88.03	7/1/2004	136000	1	52100000	1	1	8.45	8	4.5	4/1/2006	5/1/2006	6	6	1	14.45	8.45	1148.72
56728231	1	O	6	8.55	83345	82675.03	5/1/2004	4/1/2024	725.93	240	240	69.45	7/1/2004	120000	1	11100000	0	1	8.55	0	0			0	0	0	0	0	725.93
56728371	1	O	6	8.45	97250	96948.13	5/1/2004	4/1/2034	744.33	360	360	91.75	7/1/2004	106000	1	12500000	1	1	8.45	0	0			0	0	0	0	0	744.33
56731078	1	O	6	7.25	272000	270926.16	5/1/2004	4/1/2034	1855.52	360	360	80	7/1/2004	340000	1	11100000	0	1	7.25	0	0			0	0	0	0	0	1855.52
56731854	2	O	6	8.75	441000	439080.05	5/1/2004	4/1/2034	2860.32	360	360	79.75	7/1/2004	553000	1	12200000	0	3	6.75	0	0			0	0	0	0	0	2860.32
56732472	1	N	6	7.3	60300	60064.27	5/1/2004	4/1/2034	413.4	360	360	90	8/1/2004	67000	1	11310000	0	1	7.3	8	4.5	4/1/2006	5/1/2006	6	6	1	13.3	7.3	413.4
56732910	1	O	6	7.25	184500	183919.03	6/1/2004	5/1/2034	1258.62	360	360	73.8	8/1/2004	250000	1	1110000	0	1	7.25	0	0			0	0	0	0	0	1258.62
56734379	2	N	6	8.5	280000	279139.76	5/1/2004	4/1/2034	2152.98	360	360	75.68	7/1/2004	370000	1	32200000	0	4	8.5	0	0			0	0	0	0	0	2152.98
56737299	2	N	1	7.5	153000	152425.11	5/1/2004	4/1/2034	1069.8	360	360	90	7/1/2004	170000	1	11300000	0	2	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1069.8
56737976	2	N	6	7.2	141300	140736.63	5/1/2004	4/1/2034	959.13	360	360	90	7/1/2004	157000	1	11100000	0	2	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	959.13
56738776	1	O	6	9.3	172880	172429.62	5/1/2004	4/1/2034	1428.51	360	360	80	7/1/2004	216100	1	11100000	0	1	9.3	0	0			0	0	0	0	0	1428.51
56739071	1	N	6	7.2	54000	53774.14	5/1/2004	4/1/2034	366.55	360	360	78.26	7/1/2004	69000	1	22200000	0	1	7.2	8	4.5	4/1/2006	5/1/2006	6	6	1	13.2	7.2	366.55
56739535	5	O	6	5.55	150000	149300.67	6/1/2004	5/1/2034	856.4	360	360	83.33	8/1/2004	180000	1	1110000	0	1	5.55	8	6	5/1/2007	6/1/2007	6	6	1	11.55	5.55	856.4
56739931	7	O	6	5.7	127500	126821.62	5/1/2004	4/1/2034	740.02	360	360	85	8/1/2004	150000	1	11110000	0	1	5.7	0	0			0	0	0	0	0	740.02
56742570	2	N	6	8.9	90300	89448.33	5/1/2004	4/1/2034	720.09	360	360	70	7/1/2004	129000	1	13100000	0	2	8.9	8	4.5	4/1/2006	5/1/2006	6	6	1	14.9	8.9	720.09
56742695	1	O	6	7.5	194750	194017.74	5/1/2004	4/1/2034	1361.73	360	360	95	7/1/2004	205000	1	22200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1361.73
56744410	1	O	6	7.8	136000	134533.24	5/1/2004	4/1/2034	979.03	360	360	85	10/1/2004	160000	1	11111100	0	1	7.8	0	0			0	0	0	0	0	979.03
56744832	2	O	6	6.55	301500	300135.57	5/1/2004	4/1/2034	1915.61	360	360	84.93	7/1/2004	355000	1	21200000	0	2	6.55	0	0			0	0	0	0	0	1915.61
56745276	5	O	6	6.875	90100	89717.03	5/1/2004	4/1/2034	591.9	360	360	74.48	7/1/2004	121000	1	23500000	1	1	6.875	8	4.5	4/1/2006	5/1/2006	6	6	1	12.875	6.875	591.9
56745318	1	O	6	6.5	420000	418080.88	5/1/2004	4/1/2034	2654.69	360	360	71.79	8/1/2004	585000	1	11110000	0	1	6.5	0	0			0	0	0	0	0	2654.69
56745898	7	O	1	7.1	85765	85214.48	5/1/2004	4/1/2034	576.37	360	360	84.17	8/1/2004	101900	1	11110000	0	1	7.1	8	6.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	576.37
56746456	3	O	6	8.263	145500	145030.87	5/1/2004	4/1/2034	1094.43	360	360	89.95	8/1/2004	161750	1	11110000	0	1	8.263	0	0			0	0	0	0	0	1094.43
56746597	7	O	6	8.95	49500	49361.33	5/1/2004	4/1/2034	396.51	360	360	75	8/1/2004	66000	1	11110000	0	1	8.95	8	4.5	4/1/2006	5/1/2006	6	6	1	14.95	8.95	396.51
56747074	1	O	6	6	148000	148319.08	5/1/2004	4/1/2024	1060.32	240	240	80	8/1/2004	185000	1	21210000	0	1	6	0	0			0	0	0	0	0	1060.32
56748114	1	O	6	5.95	134000	133319.88	5/1/2004	4/1/2034	799.1	360	360	89.33	7/1/2004	150000	1	11100000	0	1	5.95	0	0			0	0	0	0	0	799.1
56749955	1	N	6	9.35	51000	50857.47	5/1/2004	4/1/2034	423.27	360	360	85	7/1/2004	60000	1	11100000	0	1	9.35	8	4.5	4/1/2006	5/1/2006	6	6	1	15.35	9.35	423.27
56750094	1	O	6	7.9	140000	139514.34	5/1/2004	4/1/2034	1017.53	360	360	84.34	8/1/2004	166000	1	11110000	0	1	7.9	0	0			0	0	0	0	0	1017.53
56752033	2	O	1	6.3	351200	349869.41	6/1/2004	5/1/2034	2173.84	360	360	80	7/1/2004	502000	1	1200000	0	3	6.3	8	4.5	5/1/2006	6/1/2006	6	6	1	12.3	6.3	2173.84
56752738	1	O	6	10.4	57600	57470.54	5/1/2004	4/1/2034	522.59	360	360	90	7/1/2004	64000	1	12100000	0	1	10.4	8	4.5	4/1/2006	5/1/2006	6	6	1	16.4	10.4	522.59
56753056	1	O	6	7	102000	101577.04	5/1/2004	4/1/2034	678.61	360	360	92.73	7/1/2004	110000	1	11300000	0	1	7	8	4.5	4/1/2006	5/1/2006	6	6	1	13	7	678.61
56753510	1	O	1	9.45	85500	85275.48	5/1/2004	4/1/2034	715.82	360	360	95	7/1/2004	95000	1	22200000	0	1	9.45	0	0			0	0	0	0	0	715.82
56754252	1	O	8	7.55	56000	55772.68	5/1/2004	4/1/2034	393.48	360	360	80	7/1/2004	70000	1	11100000	0	1	7.55	8	4.5	4/1/2007	5/1/2007	6	6	1	13.55	7.55	393.48
56756133	1	O	6	7.85	52000	51815.14	5/1/2004	4/1/2034	376.14	360	360	78.79	7/1/2004	66000	1	11190000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	376.14
56757438	3	O	6	6.8	42400	42144.81	5/1/2004	4/1/2034	276.42	360	360	80	7/1/2004	53000	1	11200000	0	1	6.8	8	6.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	276.42
56757891	3	O	6	7.85	125875	125433.92	5/1/2004	4/1/2034	910.5	360	360	95	8/1/2004	132500	1	42210000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	910.5
56761752	1	O	6	10.15	164500	164134.63	5/1/2004	4/1/2034	1461.88	360	360	70	7/1/2004	235000	1	22400000	0	1	10.15	8	4.5	4/1/2006	5/1/2006	6	6	1	16.15	10.15	1461.88
56762677	1	N	6	7.7	49500	49321.25	5/1/2004	4/1/2034	352.92	360	360	86.09	7/1/2004	57500	1	11100000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	352.92
56762917	1	O	6	6.25	81700	81308.29	5/1/2004	4/1/2034	503.05	360	360	85	8/1/2004	86000	1	12210000	0	1	6.25	0	0			0	0	0	0	0	503.05
56763378	1	N	1	8.6	86800	86399.5	5/1/2004	4/1/2034	516.83	360	360	90	7/1/2004	74000	1	22200000	0	1	8.6	0	0			0	0	0	0	0	516.83
56765092	1	O	6	7.45	118750	118299.32	5/1/2004	4/1/2034	826.26	360	360	95	7/1/2004	125000	1	11500000	1	1	7.45	8	4.5	4/1/2007	5/1/2007	6	6	1	13.45	7.45	826.26
56765233	1	O	6	7.7	173850	173222.23	5/1/2004	4/1/2034	1239.49	360	360	95	7/1/2004	183000	1	11100000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	1239.49
56765274	1	N	1	7.85	54000	53810.74	5/1/2004	4/1/2034	390.61	360	360	90	8/1/2004	60000	1	11110000	0	1	7.85	0	0			0	0	0	0	0	390.61
56765910	1	O	6	7.375	194750	193999.88	5/1/2004	4/1/2034	1345.09	360	360	95	8/1/2004	205000	1	11110000	0	1	7.375	8	4.5	4/1/2006	5/1/2006	6	6	1	13.375	7.375	1345.09
56766256	2	N	6	7	200000	196808.01	5/1/2004	4/1/2019	1797.66	180	180	80	7/1/2004	250000	1	11100000	0	3	7	8	6	4/1/2006	5/1/2006	6	6	1	13	7	1797.66
56766314	1	O	6	9.85	103000	102478.68	5/1/2004	4/1/2034	892.51	360	360	59.2	7/1/2004	174000	1	21200000	0	1	9.85	8	4.5	4/1/2006	5/1/2006	6	6	1	15.85	9.85	892.51
56766512	1	O	6	7.95	51000	50860.33	6/1/2004	5/1/2034	372.45	360	360	62.26	8/1/2004	82000	1	1110000	0	1	7.95	8	4.5	5/1/2007	6/1/2007	6	6	1	13.95	7.95	372.45
56766595	2	O	6	7.25	58500	58269.01	5/1/2004	4/1/2034	399.08	360	360	71.34	7/1/2004	82000	1	22200000	0	2	7.25	0	0			0	0	0	0	0	399.08
56766777	1	O	6	6.95	108800	108344.42	5/1/2004	4/1/2034	720.2	360	360	85	7/1/2004	128000	1	11200000	0	1	6.95	0	0			0	0	0	0	0	720.2
56767835	3	O	6	5.9	414000	411878.79	5/1/2004	4/1/2034	2455.59	360	360	90	7/1/2004	460000	1	22200000	0	1	5.9	8	4.5	4/1/2006	5/1/2006	6	6	1	11.9	5.9	2455.59
56768773	1	O	6	6.8	116185	115682.38	5/1/2004	4/1/2034	757.44	360	360	95	7/1/2004	122300	1	12200000	0	1	6.8	8	4.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	757.44
56768856	1	O	6	8	121600	121270.35	6/1/2004	5/1/2034	892.28	360	360	95	8/1/2004	128000	1	1110000	0	1	8	0	0			0	0	0	0	0	892.28
56770217	1	O	6	7.45	185250	184546.98	5/1/2004	4/1/2034	1288.96	360	360	95	7/1/2004	195000	1	11200000	0	1	7.45	8	4.5	4/1/2007	5/1/2007	6	6	1	13.45	7.45	1288.96
56771777	1	O	6	7.5	215650	214839.7	5/1/2004	4/1/2034	1507.86	360	360	95	7/1/2004	227000	1	21100000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1507.86
56772411	7	O	1	7.1	59200	58959.26	5/1/2004	4/1/2034	397.85	360	360	80	8/1/2004	74000	1	11110000	0	1	7.1	0	0			0	0	0	0	0	397.85
56774896	5	O	6	6.8	70000	69698.19	5/1/2004	4/1/2034	456.35	360	360	77.78	7/1/2004	90000	1	11100000	0	1	6.8	0	0			0	0	0	0	0	456.35
56776032	1	N	6	6.875	50000	49787.53	5/1/2004	4/1/2034	328.47	360	360	80	7/1/2004	62500	1	11200000	0	1	6.875	8	4.5	4/1/2006	5/1/2006	6	6	1	12.875	6.875	328.47
56776677	1	O	6	8	132750	132298.63	5/1/2004	4/1/2034	974.08	360	360	90	7/1/2004	147500	1	12100000	0	1	8	8	4.5	4/1/2006	5/1/2006	6	6	1	14	8	974.08
56778277	7	O	6	7.95	84150	83860.48	5/1/2004	4/1/2034	614.54	360	360	85	7/1/2004	99000	1	12300000	0	1	7.95	0	0			0	0	0	0	0	614.54
56779333	1	O	1	8	108000	107707.21	6/1/2004	5/1/2034	792.47	360	360	80	7/1/2004	120000	1	2200000	0	1	8	8	4.5	5/1/2006	6/1/2006	6	6	1	14	8	792.47
56780190	1	O	6	8.85	45000	44795.71	5/1/2004	4/1/2034	357.24	360	360	90	7/1/2004	50000	1	41200000	0	1	8.85	0	0			0	0	0	0	0	357.24
56780711	1	O	6	8.35	126000	125600.88	5/1/2004	4/1/2034	955.47	360	360	90	7/1/2004	140000	1	22300000	0	1	8.35	8	4.5	4/1/2006	5/1/2006	6	6	1	14.35	8.35	955.47
56782071	1	N	1	7.4	51300	51103.34	5/1/2004	4/1/2034	355.2	360	360	90	7/1/2004	57000	1	52100000	1	1	7.4	8	4.5	4/1/2006	5/1/2006	6	6	1	13.4	7.4	355.2
56782295	1	O	6	10.65	140000	139781.63	6/1/2004	5/1/2034	1296.37	360	360	59.57	8/1/2004	235000	1	1110000	0	1	10.65	8	4.5	5/1/2006	6/1/2006	6	6	1	16.65	10.65	1296.37
56783376	1	O	1	6.95	200700	199859.62	5/1/2004	4/1/2034	1328.53	360	360	90	7/1/2004	223000	1	11100000	0	1	6.95	0	0			0	0	0	0	0	1328.53
56784010	1	N	6	10.55	57600	57484.74	5/1/2004	4/1/2034	529.05	360	360	90	7/1/2004	64000	1	34300000	0	1	10.55	0	0			0	0	0	0	0	529.05
56785850	1	O	6	7.8	221400	220536.16	5/1/2004	4/1/2034	1593.8	360	360	90	8/1/2004	246000	1	12410000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	1593.8
56786213	7	O	6	7.2	164800	164142.91	5/1/2004	4/1/2034	1118.65	360	360	80	7/1/2004	206000	1	24400000	0	1	7.2	0	0			0	0	0	0	0	1118.65
56786270	7	O	6	9	86450	86192.38	5/1/2004	4/1/2034	695.6	360	360	65	8/1/2004	133000	1	11110000	0	1	9	0	0			0	0	0	0	0	695.6
56788498	1	O	6	6.5	318250	316795.8	5/1/2004	4/1/2034	2011.56	360	360	95	8/1/2004	335000	1	11110000	0	1	6.5	0	0			0	0	0	0	0	2011.56
56789514	7	O	6	8.075	86250	85961.14	5/1/2004	4/1/2034	637.39	360	360	75	7/1/2004	115000	1	14500000	1	1	8.075	0	0			0	0	0	0	0	637.39
56791254	1	O	1	5.2	395000	393158.78	6/1/2004	5/1/2034	2168.99	360	360	59.04	8/1/2004	675000	1	1110000	0	1	5.2	8	6	5/1/2006	6/1/2006	6	6	1	11.2	5.2	2168.99
56791999	1	O	6	6.9	260000	259122.99	6/1/2004	5/1/2034	1712.37	360	360	72.83	7/1/2004	357000	1	2200000	0	1	6.9	0	0			0	0	0	0	0	1712.37
56795131	1	O	6	10.85	154000	153711.18	5/1/2004	4/1/2034	1449.15	360	360	70	7/1/2004	220000	1	11400000	0	1	10.85	8	4.5	4/1/2006	5/1/2006	6	6	1	16.85	10.85	1449.15
56795511	5	O	6	8.99	190000	188860.05	5/1/2004	4/1/2034	1527.42	360	360	73.08	8/1/2004	260000	1	11110000	0	1	8.99	0	0			0	0	0	0	0	1527.42
56796279	1	O	6	8.75	118400	118054.36	5/1/2004	4/1/2034	931.46	360	360	80	8/1/2004	148000	1	11310000	0	1	8.75	0	0			0	0	0	0	0	931.46

56663198	1	O		8	10.35	105700	105479.29	5/1/2004	4/1/2034	955.05	360	360	70	7/1/2004	151000	1	12200000	0	1	10.35	8	4.5	4/1/2006	5/1/2006	6	6	1	16.35	10.35	955.05
56666274	1	O		6	8.75	126000	124622.79	6/1/2004	5/1/2019	1259.31	180	180	90	7/1/2004	140000	1	1200000	0	1	8.75	0	0			0	0	0	0	0	0	1259.31
56667199	1	O		6	6.75	145600	144966.11	5/1/2004	4/1/2034	944.36	360	360	80	8/1/2004	182000	1	11110000	0	1	6.75	0	0			0	0	0	0	0	0	944.36
56667553	2	O		6	6.75	190400	189533.26	5/1/2004	4/1/2034	1234.94	360	360	85	7/1/2004	224000	1	22200000	0	2	6.75	0	0			0	0	0	0	0	0	1234.94
56667652	1	O		6	9.05	128000	127648.76	5/1/2004	4/1/2034	1034.53	360	360	80	7/1/2004	160000	1	44400000	0	1	9.05	0	0			0	0	0	0	0	0	1034.53
56668437	1	O		6	7.85	135000	134528.43	5/1/2004	4/1/2034	976.51	360	360	90	8/1/2004	150000	1	14510000	1	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	976.51
56668718	1	N		6	6.6	135000	134394.93	5/1/2004	4/1/2034	862.19	360	360	90	7/1/2004	150000	1	11200000	0	1	6.6	8	4.5	4/1/2007	5/1/2007	6	6	1	12.6	6.6	862.19
56670177	1	O		6	6.3	139500	138837.61	5/1/2004	4/1/2034	863.47	360	360	84.55	8/1/2004	165000	1	11110000	0	1	6.3	0	0			0	0	0	0	0	0	863.47
56670433	1	O		6	8.8	72800	72674.73	7/1/2004	6/1/2034	575.32	360	360	65	8/1/2004	112000	1	110000	0	1	8.8	0	0			0	0	0	0	0	0	575.32
56671134	5	O		6	7.1	360000	358536.19	5/1/2004	4/1/2034	2419.32	360	360	90	7/1/2004	400000	1	14100000	0	1	7.1	8	6.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	2419.32
56671514	2	N		8	9.6	117000	116713.71	5/1/2004	4/1/2034	992.35	360	360	65	8/1/2004	180000	1	44410000	0	4	9.6	8	4.5	4/1/2007	5/1/2007	6	6	1	15.6	9.6	992.35
56671894	1	O		6	8.75	85500	85250.43	5/1/2004	4/1/2034	672.63	360	360	89.53	7/1/2004	95500	1	31100000	0	1	8.75	0	0			0	0	0	0	0	0	672.63
56672835	1	O		1	8.9	107791	107321.44	5/1/2004	4/1/2034	859.57	360	360	85	7/1/2004	126814	1	11200000	0	1	8.9	8	4.5	4/1/2006	5/1/2006	6	6	1	14.9	8.9	859.57
56673379	1	O		6	6.85	90000	89109.24	5/1/2004	4/1/2024	689.69	240	240	90	8/1/2004	100000	1	11210000	0	1	6.85	0	0			0	0	0	0	0	0	689.69
56673593	1	O		6	6.375	133000	132377.48	5/1/2004	4/1/2034	829.75	360	360	88.42	8/1/2004	153900	1	11210000	0	1	6.375	8	4.5	4/1/2006	5/1/2006	6	6	1	12.375	6.375	829.75
56674252	2	N		6	8.8	55000	54841.04	5/1/2004	4/1/2034	434.66	360	360	64.71	8/1/2004	85000	1	11210000	0	2	8.8	8	4.5	4/1/2006	5/1/2006	6	6	1	14.8	8.8	434.66
56674732	1	O		6	6.35	90900	90472.45	5/1/2004	4/1/2034	565.62	360	360	90	7/1/2004	101000	1	12200000	0	1	6.35	0	0			0	0	0	0	0	0	565.62
56675754	1	O		1	7.1	130050	129521.14	5/1/2004	4/1/2034	873.98	360	360	90	7/1/2004	155000	1	22500000	1	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	873.98
56676950	7	O		6	7.75	72000	71794.74	6/1/2004	5/1/2034	515.82	360	360	80	7/1/2004	90000	1	1300000	0	1	7.75	0	0			0	0	0	0	0	0	515.82
56677255	1	O		6	6.85	59200	58309.5	5/1/2004	4/1/2024	453.67	240	240	80	8/1/2004	74000	1	22110000	0	1	6.85	0	0			0	0	0	0	0	0	453.67
56677495	1	N		6	9.9	40800	40294.98	5/1/2004	4/1/2019	435.95	180	180	85	7/1/2004	48000	1	22200000	0	1	9.9	0	0			0	0	0	0	0	0	435.95
56677974	1	O		6	9.7	40000	39904.13	5/1/2004	4/1/2034	342.2	360	360	80	8/1/2004	50000	1	11110000	0	1	9.7	0	0			0	0	0	0	0	0	342.2
56678055	1	O		6	8.45	63750	63552.12	5/1/2004	4/1/2034	487.93	360	360	75	8/1/2004	85000	1	11110000	0	1	8.45	8	4.5	4/1/2006	5/1/2006	6	6	1	14.45	8.45	487.93
56678394	5	O		6	6.15	63680	62244.89	5/1/2004	4/1/2019	542.55	180	180	70.78	7/1/2004	90000	1	21200000	0	1	6.15	0	0			0	0	0	0	0	0	542.55
56678550	1	O		8	9.85	135000	134686.57	5/1/2004	4/1/2034	1169.79	360	360	75	8/1/2004	180000	1	11110000	0	1	9.85	0	0			0	0	0	0	0	0	1169.79
56680770	1	O		6	7.65	204300	203554.45	5/1/2004	4/1/2034	1449.54	360	360	90	8/1/2004	227000	1	11110000	0	1	7.65	8	4.5	4/1/2006	5/1/2006	6	6	1	13.65	7.65	1449.54
56681299	5	O		6	9.05	273000	271364.33	5/1/2004	4/1/2034	2206.45	360	360	84.24	7/1/2004	425000	1	42200000	0	1	9.05	8	4.5	4/1/2007	5/1/2007	6	6	1	15.05	9.05	2206.45
56684283	2	N		6	7.6	50000	49814.85	5/1/2004	4/1/2034	353.04	360	360	80	7/1/2004	62500	1	22200000	0	4	7.6	8	4.5	4/1/2006	5/1/2006	6	6	1	13.6	7.6	353.04
56685019	1	O		1	6.95	499999	497905.32	5/1/2004	4/1/2034	3309.74	360	360	57.74	8/1/2004	670000	1	11110000	0	1	6.95	8	4.5	4/1/2006	5/1/2006	6	6	1	12.95	6.95	3309.74
56686835	1	O		6	5.55	155000	154148.87	5/1/2004	4/1/2034	884.95	360	360	72.43	8/1/2004	214000	1	11110000	0	1	5.55	0	0			0	0	0	0	0	0	884.95
56689516	1	O		8	7.5	140000	139473.92	5/1/2004	4/1/2034	978.91	360	360	84.85	7/1/2004	165000	1	22200000	0	1	7.5	8	6.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	978.91
56689797	1	O		6	6.4	103200	102719.24	5/1/2004	4/1/2034	645.53	360	360	80	8/1/2004	129000	1	11110000	0	1	6.4	0	0			0	0	0	0	0	0	645.53
56690936	1	O		6	9.4	185000	184526.23	5/1/2004	4/1/2034	1542.11	360	360	49.33	7/1/2004	375000	1	11100000	0	1	9.4	8	4.5	4/1/2007	5/1/2007	8	6	1	15.4	9.4	1542.11
56690993	3	O		1	7.9	80750	80526.62	6/1/2004	5/1/2034	586.9	360	360	85	7/1/2004	95000	1	1200000	0	1	7.9	0	0			0	0	0	0	0	0	586.9
56692850	1	O		6	10.1	237000	236584.27	6/1/2004	5/1/2034	2097.38	360	360	60	7/1/2004	395000	1	1200000	0	1	10.1	8	4.5	5/1/2006	6/1/2006	6	6	1	16.1	10.1	2097.38
56693955	1	O		8	9.2	80750	80512.43	5/1/2004	4/1/2034	661.39	360	360	85	7/1/2004	95000	1	11200000	0	1	9.2	0	0			0	0	0	0	0	0	661.39
56694458	5	O		6	8.9	62080	61904.3	5/1/2004	4/1/2034	495.05	360	360	80	7/1/2004	77600	1	11100000	0	1	8.9	0	0			0	0	0	0	0	0	495.05
56694953	5	O		1	8	441000	439194.68	4/1/2004	3/1/2034	3235.91	360	360	90	7/1/2004	490000	1	999490000	0	1	8	8	4.5	3/1/2006	4/1/2006	6	6	1	14	8	3235.91
56695059	1	O		6	7.35	114000	113557.99	5/1/2004	4/1/2034	785.43	360	360	62.3	7/1/2004	183000	1	11300000	0	1	7.35	0	0			0	0	0	0	0	0	785.43
56695612	1	O		8	6.45	107000	106506.35	5/1/2004	4/1/2034	672.8	360	360	84.92	7/1/2004	126000	1	11100000	0	1	6.45	0	0			0	0	0	0	0	0	672.8
56695653	1	O		6	7.45	173000	172343.46	5/1/2004	4/1/2034	1203.73	360	360	88.72	7/1/2004	195000	1	22300000	0	1	7.45	8	4.5	4/1/2006	5/1/2006	6	6	1	13.45	7.45	1203.73
56695778	3	O		6	6.55	98250	97805.32	5/1/2004	4/1/2034	624.25	360	360	75	8/1/2004	131000	1	11110000	0	1	6.55	0	0			0	0	0	0	0	0	624.25
56697477	1	O		6	7.5	154850	154268.12	5/1/2004	4/1/2034	1082.74	360	360	95	8/1/2004	163000	1	11410000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1082.74
56698038	2	N		1	8	482621	481048.12	5/1/2004	4/1/2034	3394.55	360	360	85	7/1/2004	550000	1	44400000	0	2	8	8	4.5	4/1/2007	5/1/2007	6	6	1	14	8	3394.55
56698111	1	O		6	6.9	72000	71895.52	5/1/2004	4/1/2034	474.2	360	360	90	7/1/2004	80000	1	11100000	0	1	8.9	0	0			0	0	0	0	0	0	474.2
56700933	3	O		6	7.3	386000	384491.04	5/1/2004	4/1/2034	2646.31	360	360	84.84	7/1/2004	455000	1	22200000	0	1	7.3	0	0			0	0	0	0	0	0	2646.31
56701352	1		2	6	7.1	86400	86048.67	5/1/2004	4/1/2034	580.64	360	360	90	7/1/2004	96000	1	11200000	0	1	7.1	0	0			0	0	0	0	0	0	580.64
56701477	2	N		6	7.95	72250	72001.87	5/1/2004	4/1/2034	527.63	360	360	85	7/1/2004	85000	1	12200000	0	2	7.95	0	0			0	0	0	0	0	0	527.63
56703911	1		2	6	7.3	101250	100854.15	5/1/2004	4/1/2034	694.15	360	360	75	8/1/2004	135000	1	11110000	0	1	7.3	0	0			0	0	0	0	0	0	694.15
56704851	1	O		6	7.9	88825	88516.83	5/1/2004	4/1/2034	645.59	360	360	95	7/1/2004	93500	1	22300000	0	1	7.9	8	4.5	4/1/2006	5/1/2006	6	6	1	13.9	7.9	645.59
56707417	1	O		6	7.5	79200	78451.54	5/1/2004	4/1/2024	638.03	240	240	80	7/1/2004	99000	1	12200000	0	1	7.5	0	0			0	0	0	0	0	0	638.03
56707698	5	O		6	8.25	64300	63136.91	5/1/2004	4/1/2024	547.88	240	240	69.89	8/1/2004	92000	1	11110000	0	1	8.25	0	0			0	0	0	0	0	0	547.88
56707912	7	O		1	7.25	72000	71715.74	5/1/2004	4/1/2034	491.17	360	360	80	7/1/2004	90000	1	12200000	0	1	7.25	0	0			0	0	0	0	0	0	491.17
56708670	1	O		8	7.55	123000	121127.32	5/1/2004	4/1/2019	1143.73	180	180	93.89	7/1/2004	131000	1	12200000	0	1	7.55	0	0			0	0	0	0	0	0	1143.73
56708951	1	O		6	9.75	44000	43916.88	6/1/2004	5/1/2034	378.03	360	360	62.86	8/1/2004	70000	1	11100000	0	1	9.75	0	0			0	0	0	0	0	0	378.03
56709058	1	O		6	7.35	43500	43132.37	5/1/2004	4/1/2034	298.33	360	360	45.58	8/1/2004	95000	1	11110000	0	1	7.35	0	0			0	0	0	0	0	0	298.33
56710379	7	O		1	7.55	88800	88469.82	5/1/2004	4/1/2034	623.95	360	360	80	7/1/2004	111000	1	11100000	0	1	7.55	8	4.5	4/1/2006	5/1/2006	6	6	1	13.55	7.55	623.95
56710678	1	O		6	8.2	150000	149273.99	5/1/2004	4/1/2034	918.71	360	360	84.27	8/1/2004	178000	1	11110000	0	1	8.2	0	0			0	0	0	0	0	0	918.71
56712177	1	O		6	6.75	178000	177225.03	5/1/2004	4/1/2034	1154.51	360	360	67.94	7/1/2004	262000	1	22400000	0	1	6.75	8	4.5	4/1/2006	5/1/2006	6	6	1	12.75	6.75	1154.51
56713894	1	O		6	5.8	67200	66848.9	5/1/2004	4/1/2034	394.3	360	360	70	7/1/2004	96000	1	22200000	0	1	5.8	0	0			0	0	0	0	0	0	394.3
56713993	7	O		6	8.2	192950	192018.14	5/1/2004	4/1/2034	1181.76	360	360	85	7/1/2004	227000	1	12100000	0	1	8.2	0	0			0	0	0	0	0	0	1181.76
56714496	1	O		6	5.85	200000	196483.12	5/1/2004	4/1/2019	1671.55	180	180	85.15	7/1/2004	307000	1	11100000	0	1	5.85	0	0			0	0	0	0	0	0	1671.55
56714710	1	O		6	7.35	61000	60811.66	6/1/2004	5/1/2034	420.28	360	360	76.25	7/1/2004	80000	1	1100000	0	1	7.35	0	0			0	0	0	0	0	0	420.28
56714934	1	O		6	8.35	100600	100281.34	5/1/2004	4/1/2034	762.86	360	360	79.21	8/1/2004	127000	1	11110000	0	1	8.35	0	0			0	0	0	0	0	0	762.86
56715014	1	O		6	8.1	234000	233074.36	5/1/2004	4/1/2034	1733.35	360	360	90	7/1/2004	260000	1	21900000	0	1	8.1	0	0			0	0	0	0	0	0	1733.35
56715139	1	O		6	6.3	137250	136598.25	5/1/2004	4/1/2034	849.55	360	360	75	7/1/2004	183000	1	11200000	0	1	6.3	0	0			0	0	0	0	0	0	849.55
56715717	1	O		6	6.6	108000	107475.35	5/1/2004	4/1/2034	689.76	360	360	69.68	8/1/2004	155000	1	11110000	0	1	6.6	0	0			0	0	0	0	0	0	689.76
56715956	1	O		6	6.39	160000	159253.24	5/1/2004	4/1/2034	999.77	360	360	80	8/1/2004	200000	1	11110000	0	1	6.39	0	0			0	0	0	0	0	0	999.77
56717135	1	O		6	7.6	180000	179471.25	6/1/2004	5/1/2034	1270.94	360	360	69.23	8/1/2004	260000	1	1110000	0	1	7.6	8	4.5	5/1/2006	6/1/2006	6	6	1	13.6	7.6	1270.94
56717952	7	O		6	8.1	142500	142025.18	5/1/2004	4/1/2034	1055.57	360	360	75	8/1/2004	190000	1	11110000	0	1	8.1	0	0			0	0	0	0	0	0	1055.57
56718737	7	O		6	10.3	52250	52139.73	5/1/2004	4/1/2034	470.16	360	360	55	8/1/2004	95000	1	11110000	0	1	10.3	0	0			0	0	0	0	0	0	470.16
56719412	1	O		6	9.05	48800	48666.05	5/1/2004	4/1/2034	394.42	360	360	80	7/1/2004	61000	1	11100000	0	1	9.05	8	4.5	4/1/2006	5/1/2006	6	6	1	15.05	9.05	394.42
56720279	1	O		6	7.75	73500	73237.22	5/1/2004	4/1/2034	526.57	360	360	79.89	7/1/2004	92000	1	12200000	0	1	7.75	0	0			0	0	0	0	0	0	526.57
56721758	1	O		8	6.8	135000	134417.94	5/1/2004	4/1/2034	880.1	360	360	56.25	8/1/2004	240000	1	11110000	0	1	6.8	8	4.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	880.1
56722739	1		2	6	6.3	134400	133750.84	5/1/2004	4/1/2034	831.9	360	360	80	7/1/2004	168000	1	22100000	0	1	6.3	0	0			0	0	0	0	0	0	831.9
56723117	1	O		8	6.85	90700	90312.69	5/1/2004	4/1/2034	594.33	360	360	58.9	8/1/2004	154000	1	91110000	0	1	6.85	0	0			0	0	0	0	0	0	594.33
56725013	1	O		6	7.45	185000	184297.94	5/1/2004	4/1/2034	1287.22	360	360	78.72	7/1/2004	235000	1	22200000	0	1	7.45	0	0			0	0	0	0	0	0	1287.22

56594478	1	O	6	7.05	56950	56716.13	5/1/2004	4/1/2034	380.81	360	360	85	7/1/2004	67000	1	22200000	0	1	7.05	0	0			0	0	0	0	0	380.81
56594732	1	O	6	7.1	112100	111642.22	5/1/2004	4/1/2034	753.35	360	360	95	8/1/2004	118000	1	21110000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	753.35
56595291	1	O	6	7.05	83000	82659.15	5/1/2004	4/1/2034	555	360	360	55.33	7/1/2004	150000	1	12300000	0	1	7.05	8	4.5	4/1/2007	5/1/2007	6	6	1	13.05	7.05	555
56595333	1	O	6	8.025	276750	275813.79	5/1/2004	4/1/2034	2035.52	360	360	89.85	8/1/2004	308000	1	11110000	0	1	8.025	8	4.5	4/1/2006	5/1/2006	6	6	1	14.025	8.025	2035.52
56596497	1	N	1	6.9	161000	160456.94	6/1/2004	5/1/2034	1060.35	360	360	70	7/1/2004	230000	1	2200000	0	1	6.9	8	4.5	5/1/2007	6/1/2007	6	6	1	12.9	6.9	1060.35
56597313	1	O	6	6.6	155000	154264.41	5/1/2004	4/1/2034	989.93	360	360	91.18	8/1/2004	170000	1	11110000	0	1	6.6	0	0			0	0	0	0	0	989.93
56597396	1	O	6	6.25	200000	197877.04	5/1/2004	4/1/2024	1461.86	240	240	61.54	8/1/2004	325000	1	11110000	0	1	6.25	0	0			0	0	0	0	0	1461.86
56598657	5	O	8	5.05	352000	350313.16	5/1/2004	5/1/2034	1900.39	360	360	82.82	8/1/2004	425000	1	1110000	0	1	5.05	0	0			0	0	0	0	0	1900.39
56599319	1	O	6	8.45	412250	410970.49	5/1/2004	4/1/2034	3155.25	360	360	85	7/1/2004	485000	1	11100000	0	1	8.45	0	0			0	0	0	0	0	3155.25
56599459	1	O	6	8.3	76500	75502.71	5/1/2004	4/1/2034	577.42	360	360	85	7/1/2004	90000	1	22200000	0	1	8.3	0	0			0	0	0	0	0	577.42
56603350	1	O	8	7.8	62000	61780.57	5/1/2004	4/1/2034	446.32	360	360	66.67	8/1/2004	93000	1	11110000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	446.32
56603378	1	O	6	6.6	120700	120158.98	5/1/2004	4/1/2034	770.87	360	360	85	7/1/2004	142000	1	11200000	0	1	6.6	0	0			0	0	0	0	0	770.87
56605512	1	O	6	7.95	74700	74495.4	6/1/2004	5/1/2034	545.53	360	360	84.89	8/1/2004	88000	1	1110000	0	1	7.95	0	0			0	0	0	0	0	545.53
56605819	1	O	1	5.25	252868	251099.42	4/1/2004	3/1/2034	1396.35	360	360	90	7/1/2004	280965	1	124400000	0	1	5.25	0	0			0	0	0	0	0	1396.35
56606379	1	O	6	10.25	150000	149611.08	5/1/2004	4/1/2034	1344.16	360	360	75	7/1/2004	200000	1	42100000	0	1	10.25	8	4.5	4/1/2006	5/1/2006	6	6	1	16.25	10.25	1344.16
56606650	1	O	6	6.4	243900	242763.9	5/1/2004	4/1/2034	1525.61	360	360	86.8	7/1/2004	281000	1	12200000	0	1	6.4	8	4.5	4/1/2006	5/1/2006	6	6	1	12.4	6.4	1525.61
56608813	1	O	6	6.4	100000	99493.82	5/1/2004	4/1/2034	625.51	360	360	86.96	8/1/2004	115000	1	11210000	0	1	6.4	0	0			0	0	0	0	0	625.51
56608953	1	O	6	9.6	72000	71823.8	5/1/2004	4/1/2034	610.68	360	360	80	7/1/2004	90000	1	42100000	0	1	9.6	0	0			0	0	0	0	0	610.68
56610538	1	O	8	7.25	84800	84465.19	5/1/2004	4/1/2034	578.49	360	360	80	7/1/2004	106000	1	33300000	0	1	7.25	0	0			0	0	0	0	0	578.49
56611171	3	O	6	8.65	58500	58361.06	6/1/2004	5/1/2034	456.05	360	360	75	7/1/2004	78000	1	1100000	0	1	8.65	8	6	5/1/2007	6/1/2007	6	6	1	14.65	8.65	456.05
56611817	1	O	6	6.95	86960	86557.55	5/1/2004	4/1/2034	575.63	360	360	80	8/1/2004	108700	1	11110000	0	1	6.95	0	0			0	0	0	0	0	575.63
56612419	1	N	1	7.85	67500	67263.44	5/1/2004	4/1/2034	488.26	360	360	90	7/1/2004	75000	1	22300000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	488.26
56613557	1	O	6	6.95	71100	70802.28	5/1/2004	4/1/2034	470.65	360	360	90	7/1/2004	79000	1	11100000	0	1	6.95	0	0			0	0	0	0	0	470.65
56614951	1	O	6	6.55	91700	91284.99	5/1/2004	4/1/2034	582.63	360	360	89.9	8/1/2004	102000	1	11210000	0	1	6.55	0	0			0	0	0	0	0	582.63
56617574	1	O	6	6.15	115000	114436.05	5/1/2004	4/1/2034	700.62	360	360	76.67	8/1/2004	150000	1	11110000	0	1	6.15	8	6.5	4/1/2006	5/1/2006	6	6	1	12.15	6.15	700.62
56619778	1	O	6	9.15	129600	129251.69	5/1/2004	4/1/2034	1056.81	360	360	80	8/1/2004	162000	1	11110000	0	1	9.15	0	0			0	0	0	0	0	1056.81
56620057	1	O	6	6.75	130100	129533.57	5/1/2004	4/1/2034	843.83	360	360	59.14	7/1/2004	220000	1	11200000	0	1	6.75	8	4.5	4/1/2007	5/1/2007	6	6	1	12.75	6.75	843.83
56620115	5	O	8	8.25	150000	149515.13	5/1/2004	4/1/2034	1126.9	360	360	75	7/1/2004	200000	1	13200000	0	1	8.25	8	4.5	4/1/2006	5/1/2006	6	6	1	14.25	8.25	1126.9
56622012	7	O	6	7.75	76000	75075.84	6/1/2004	5/1/2019	715.37	180	180	80	8/1/2004	95000	1	1110000	0	1	7.75	0	0			0	0	0	0	0	715.37
56622053	1	N	6	8.65	49500	49352.49	5/1/2004	4/1/2034	385.89	360	360	90	7/1/2004	55000	1	12200000	0	1	8.65	8	4.5	4/1/2006	5/1/2006	6	6	1	14.65	8.65	385.89
56623390	1	O	8	8.7	74500	74172.46	5/1/2004	4/1/2034	480.74	360	360	89.78	8/1/2004	83000	1	11110000	0	1	8.7	0	0			0	0	0	0	0	480.74
56623655	7	O	6	7.3	62400	61815.48	5/1/2004	4/1/2024	495.09	240	240	80	7/1/2004	78000	1	12200000	0	1	7.3	0	0			0	0	0	0	0	495.09
56624356	7	O	1	7	85650	85565.17	6/1/2004	5/1/2034	571.17	360	360	85	7/1/2004	101000	1	1200000	0	1	7	0	0			0	0	0	0	0	571.17
56624836	7	O	6	7.3	112000	111562.17	5/1/2004	4/1/2034	767.84	360	360	80	7/1/2004	140000	1	22100000	0	1	7.3	0	0			0	0	0	0	0	767.84
56624919	5	O	1	7.35	98100	97720.12	5/1/2004	4/1/2034	675.89	360	360	90	8/1/2004	109000	1	11310000	0	1	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	675.89
56624935	1	O	6	8.2	85500	85218.08	5/1/2004	4/1/2034	639.34	360	360	95	8/1/2004	90000	1	11110000	0	1	8.2	8	4.5	4/1/2006	5/1/2006	6	6	1	14.2	8.2	639.34
56626718	3	O	6	6	242000	241029.07	6/1/2004	5/1/2034	1450.92	360	360	87.68	7/1/2004	276000	1	2200000	0	1	6	8	4.5	5/1/2007	6/1/2007	6	6	1	12	6	1450.92
56627938	1	O	6	6.75	260000	258868.03	5/1/2004	4/1/2034	1686.36	360	360	80	7/1/2004	325000	1	11100000	0	1	6.75	0	0			0	0	0	0	0	1686.36
56627995	5	O	6	7.25	74800	74504.68	5/1/2004	4/1/2034	510.27	360	360	80	8/1/2004	93500	1	11110000	0	1	7.25	0	0			0	0	0	0	0	510.27
56629314	1	O	6	6.35	250800	249620.47	5/1/2004	4/1/2034	1560.57	360	360	95	7/1/2004	264000	1	12100000	0	1	6.35	8	4.5	4/1/2006	5/1/2006	6	6	1	12.35	6.35	1560.57
56633233	1	O	6	7.6	138600	138089.47	5/1/2004	4/1/2034	978.62	360	360	90	7/1/2004	154000	1	11200000	0	1	7.6	8	4.5	4/1/2006	5/1/2006	6	6	1	13.6	7.6	978.62
56633274	1	O	6	8.15	156800	156083.41	5/1/2004	4/1/2034	1165.5	360	360	89.49	7/1/2004	175000	1	12200000	0	1	8.15	8	4.5	4/1/2006	5/1/2006	6	6	1	14.15	8.15	1165.5
56633738	5	O	6	8.25	96000	95689.67	5/1/2004	4/1/2034	721.22	360	360	78.05	7/1/2004	123000	1	11100000	0	1	8.25	0	0			0	0	0	0	0	721.22
56633795	1	N	6	6	253650	252374.77	5/1/2004	4/1/2034	1520.76	360	360	93.94	7/1/2004	270000	1	21100000	0	1	6	8	4.5	4/1/2006	5/1/2006	6	6	1	12	6	1520.76
56634173	1	O	6	8.35	365750	364591.44	5/1/2004	4/1/2034	2773.52	360	360	95	8/1/2004	385000	1	12110000	0	1	8.35	8	4.5	4/1/2007	5/1/2007	6	6	1	14.35	8.35	2773.52
56634694	1	O	6	6.95	109500	109041.45	5/1/2004	4/1/2034	724.84	360	360	58.56	8/1/2004	187000	1	11110000	0	1	6.95	0	0			0	0	0	0	0	724.84
56639339	1	O	1	7.35	121975	121502.84	5/1/2004	4/1/2034	840.38	360	360	85	7/1/2004	143500	1	11200000	0	1	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	840.38
56640311	1	O	6	6.7	184000	183191.08	5/1/2004	4/1/2034	1187.32	360	360	80	7/1/2004	230000	1	44400000	0	1	6.7	8	4.5	4/1/2006	5/1/2006	6	6	1	12.7	6.7	1187.32
56640790	1	O	6	7.35	64000	63008.68	5/1/2004	4/1/2019	587.85	180	180	79.01	7/1/2004	81000	1	11100000	0	1	7.35	0	0			0	0	0	0	0	587.85
56641590	1	O	6	8.1	129600	129255.69	6/1/2004	5/1/2034	960.01	360	360	80	8/1/2004	162000	1	1110000	0	1	8.1	0	0			0	0	0	0	0	960.01
56642093	1	O	1	7.4	72200	71923.28	5/1/2004	4/1/2034	499.9	360	360	95	7/1/2004	82000	1	21200000	0	1	7.4	8	4.5	4/1/2006	5/1/2006	6	6	1	13.4	7.4	499.9
56642259	3	O	6	7.3	56695	56473.34	5/1/2004	4/1/2034	388.69	360	360	82.17	8/1/2004	69000	1	11110000	0	1	7.3	8	4.5	4/1/2006	5/1/2006	6	6	1	13.3	7.3	388.69
56643174	1	O	6	6.95	93750	92834.1	5/1/2004	4/1/2024	724.04	240	240	75	8/1/2004	125000	1	11110000	0	1	6.95	0	0			0	0	0	0	0	724.04
56643513	1	O	6	8.2	129600	129146.4	5/1/2004	4/1/2034	969.09	360	360	80	8/1/2004	162000	1	34210000	0	1	8.2	0	0			0	0	0	0	0	969.09
56643638	2	O	1	7.1	391000	389409.84	5/1/2004	4/1/2034	2627.65	360	360	85	7/1/2004	460000	1	12200000	0	2	7.1	8	4.5	4/1/2007	5/1/2007	6	6	1	13.1	7.1	2627.65
56644172	1	O	6	8	121500	121060.96	5/1/2004	4/1/2034	891.53	360	360	90	7/1/2004	135000	1	12200000	0	1	8	8	4.5	4/1/2007	5/1/2007	6	6	1	14	8	891.53
56644453	3	O	1	7.15	140250	139685.29	5/1/2004	4/1/2034	947.26	360	360	85	7/1/2004	170000	1	12200000	0	1	7.15	8	6.5	4/1/2006	5/1/2006	6	6	1	13.15	7.15	947.26
56644562	7	O	6	9.05	60000	59807.66	5/1/2004	4/1/2034	484.94	360	360	75	7/1/2004	80000	1	12100000	0	1	9.05	0	0			0	0	0	0	0	484.94
56645773	1	O	6	6.8	117000	116455.51	5/1/2004	4/1/2034	762.76	360	360	90	7/1/2004	130000	1	22300000	0	1	6.8	8	4.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	762.76
56645997	1	O	1	9	204250	203683.71	5/1/2004	4/1/2034	1643.45	360	360	95	8/1/2004	215000	1	11110000	0	1	9	8	4.5	4/1/2006	5/1/2008	6	6	1	15	9	1643.45
56647415	1	N	6	7.8	60000	59787.61	5/1/2004	4/1/2034	431.93	360	360	73.17	7/1/2004	82000	1	21100000	0	1	7.8	8	4.5	4/1/2006	5/1/2006	6	6	1	13.8	7.8	431.93
56652712	2	O	6	6.875	291500	290281.38	5/1/2004	4/1/2034	1914.95	360	360	77.73	7/1/2004	375000	1	22200000	0	2	6.875	0	0			0	0	0	0	0	1914.95
56654411	1	O	8	6.6	174250	173464.84	5/1/2004	4/1/2034	1112.87	360	360	85	7/1/2004	205000	1	21100000	0	1	6.6	0	0			0	0	0	0	0	1112.87
56655319	7	O	6	7.75	69000	68753.3	5/1/2004	4/1/2034	494.33	360	360	50.38	7/1/2004	137000	1	11100000	0	1	7.75	0	0			0	0	0	0	0	494.33
56655873	1	N	1	8.75	45000	44868.63	5/1/2004	4/1/2034	354.02	360	360	90	8/1/2004	55000	1	11210000	0	1	8.75	0	0			0	0	0	0	0	354.02
56655855	1	O	1	7.95	247000	246151.52	5/1/2004	4/1/2034	1803.8	360	360	95	7/1/2004	260000	1	12200000	0	1	7.95	8	4.5	4/1/2006	5/1/2006	6	6	1	13.95	7.95	1803.8
56656259	7	O	6	7.4	56000	55785.33	5/1/2004	4/1/2034	387.74	360	360	70	8/1/2004	80000	1	11110000	0	1	7.4	0	0			0	0	0	0	0	387.74
56656416	2	N	6	9.4	81200	81041.21	5/1/2004	4/1/2034	510.15	360	360	85	7/1/2004	72000	1	12200000	0	2	9.4	0	0			0	0	0	0	0	510.15
56657695	1	O	6	7.9	153805	153271.42	5/1/2004	4/1/2034	1117.87	360	360	95	7/1/2004	161900	1	15300000	1	1	7.9	8	4.5	4/1/2007	5/1/2007	6	6	1	13.9	7.9	1117.87
56657778	1	O	6	8.8	180000	179479.93	5/1/2004	4/1/2034	1422.5	360	360	75	7/1/2004	240000	1	24400000	0	1	8.8	8	4.5	4/1/2008	5/1/2008	6	6	1	14.8	8.8	1422.5
56659113	1	O	6	7.85	277000	276029.4	5/1/2004	4/1/2034	2003.64	360	360	89.94	8/1/2004	308000	1	19110000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	2003.84
56659873	1	O	6	11.95	40800	40751.02	6/1/2004	5/1/2034	418.11	360	360	60	7/1/2004	68000	1	2300000	0	1	11.95	8	4.5	5/1/2006	6/1/2006	6	6	1	17.95	11.95	418.11
56659998	1	O	6	5.65	156750	155908.17	5/1/2004	4/1/2034	904.82	360	360	68.15	8/1/2004	230000	1	11110000	0	1	5.65	8	4.5	4/1/2006	5/1/2006	6	6	1	11.65	5.65	904.82
56660319	1	O	6	8.15	124000	123394.08	5/1/2004	4/1/2034	755.45	360	360	77.99	8/1/2004	159000	1	11110000	0	1	8.15	0	0			0	0	0	0	0	755.45
56660673	1	O	6	6.95	72000	71296.59	5/1/2004	4/1/2024	556.06	240	240	62.07	7/1/2004	116000	1	21200000	0	1	6.95	0	0			0	0	0	0	0	556.06
56660798	1	O	6	8.35	86400	85993.82	5/1/2004	4/1/2034	537.82	360	360	90	7/1/2004	96000	1	22100000	0	1	6.35	8	4.5	4/1/2006	5/1/2006	6	6	1	12.35	6.35	537.82
56661317	2	O	1	7.2	74800	74501.75	5/1/2004	4/1/2034	507.74	360	360	85	7/1/2004	88000	1	81200000	0	2	7.2	0	0			0	0	0	0	0	507.74

56528854	1	O		6	6.9	285300	283848.18	4/1/2004	3/1/2034	1878.99	360	360	90	7/1/2004	317000	1	111100000	0	1	6.9	8	4.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	1878.99
56529415	1	O		6	7.65	175750	175109.02	5/1/2004	4/1/2034	1246.98	360	360	95	7/1/2004	185000	1	11100000	0	1	7.65	8	4.5	4/1/2007	5/1/2007	6	6	1	13.65	7.65	1246.98
56530710	5	O		1	9.45	151200	150818.23	5/1/2004	4/1/2034	1265.86	360	360	90	7/1/2004	168000	1	11400000	0	1	9.45	0	0			0	0	0	0	0	1265.86
56531338	1	O		1	7.35	70000	69729	5/1/2004	4/1/2034	482.29	360	360	72.16	7/1/2004	97000	1	12200000	0	1	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	482.29
56531999	1	O		6	6.75	196000	195146.66	5/1/2004	4/1/2034	1271.26	360	360	70	8/1/2004	280000	1	11110000	0	1	6.75	8	4.5	4/1/2007	5/1/2007	6	6	1	12.75	6.75	1271.26
56532179	1	O		6	8.4	440000	438582.96	5/1/2004	4/1/2034	3352.09	360	360	79.28	7/1/2004	555000	1	11100000	0	1	8.4	0	0			0	0	0	0	0	3352.09
56534293	1	O		8	7	123500	121528.93	5/1/2004	4/1/2019	1110.06	180	180	85	8/1/2004	190000	1	11110000	0	1	7	0	0			0	0	0	0	0	1110.06
56535198	1		2	6	6.5	82400	82250.6	8/1/2004	7/1/2034	520.83	360	360	79.23	7/1/2004	104000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	520.83
56536733	1	O		6	11	105000	104770.15	4/1/2004	3/1/2034	999.94	360	360	54.69	7/1/2004	192000	1	121200000	0	1	11	8	4.5	3/1/2006	4/1/2006	6	6	1	17	11	999.94
56536790	1	O		8	8	105000	104642.97	5/1/2004	4/1/2034	770.46	360	360	77.78	7/1/2004	135000	1	22200000	0	1	8	0	0			0	0	0	0	0	770.46
56537053	1	O		6	7.2	88000	87577.66	4/1/2004	3/1/2034	597.34	360	360	80	8/1/2004	110000	1	111110000	0	1	7.2	0	0			0	0	0	0	0	597.34
56537079	1	N		6	7.25	72000	71698.33	5/1/2004	4/1/2034	491.17	360	360	60	7/1/2004	120000	1	31200000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	491.17
56538457	1	O		8	8.3	78050	75806.62	5/1/2004	4/1/2034	574.02	360	360	65	8/1/2004	117000	1	11110000	0	1	8.3	8	4.5	4/1/2006	5/1/2006	6	6	1	14.3	8.3	574.02
56539018	5	O		6	6.6	288000	286709.18	5/1/2004	4/1/2034	1839.34	360	360	90	7/1/2004	320000	1	11100000	0	1	6.6	0	0			0	0	0	0	0	1839.34
56541030	1	O		6	7.45	80000	79417.04	5/1/2004	4/1/2034	556.64	360	360	89.89	8/1/2004	89000	1	11110000	0	1	7.45	0	0			0	0	0	0	0	556.64
56541998	1	O		6	6.25	133000	132362.39	5/1/2004	4/1/2034	818.91	360	360	95	8/1/2004	140000	1	11110000	0	1	6.25	0	0			0	0	0	0	0	818.91
56542350	1	O		6	5.95	390000	385967.5	5/1/2004	4/1/2034	2325.73	360	360	82.11	7/1/2004	475000	1	22100000	0	1	5.95	0	0			0	0	0	0	0	2325.73
56543051	1	N		6	9.3	41300	41191.62	5/1/2004	4/1/2034	341.27	360	360	70	8/1/2004	59000	1	11110000	0	1	9.3	0	0			0	0	0	0	0	341.27
56544018	1	O		6	5.625	400000	397841.71	5/1/2004	4/1/2034	2302.63	360	360	72.73	7/1/2004	550000	1	12200000	0	1	5.625	8	6.5	4/1/2006	5/1/2006	6	6	1	11.625	5.625	2302.63
56544810	1	O		6	7.85	74100	73840.03	5/1/2004	4/1/2034	536	360	360	95	8/1/2004	78000	1	11110000	0	1	7.85	0	0			0	0	0	0	0	536
56545437	1	O		6	6.9	160000	159323.42	5/1/2004	4/1/2034	1053.77	360	360	81.63	7/1/2004	196000	1	25300000	1	1	6.9	0	0			0	0	0	0	0	1053.77
56545759	5	O		8	6.75	188300	187003.37	4/1/2004	3/1/2034	1221.32	360	360	69.67	8/1/2004	210000	1	111100000	0	1	6.75	8	6.5	3/1/2006	4/1/2006	6	6	1	12.75	6.75	1221.32
56546211	1	O		8	6.3	80000	79620.14	5/1/2004	4/1/2034	495.18	360	360	61.07	7/1/2004	131000	1	12200000	0	1	6.3	0	0			0	0	0	0	0	495.18
56547615	7	O		8	7.95	72250	72102.11	7/1/2004	6/1/2034	527.83	360	360	85	8/1/2004	85000	1	210000	0	1	7.95	0	0			0	0	0	0	0	527.83
56547672	1	O		1	10.5	44100	44010.78	5/1/2004	4/1/2034	403.41	360	360	90	8/1/2004	49000	1	11110000	0	1	10.5	0	0			0	0	0	0	0	403.41
56548274	1	O		8	7.7	51000	50815.85	5/1/2004	4/1/2034	363.61	360	360	65.38	7/1/2004	78000	1	11100000	0	1	7.7	0	0			0	0	0	0	0	363.61
56548753	1	O		1	8.3	90522	90092.15	5/1/2004	4/1/2034	560.31	360	360	90	7/1/2004	100580	1	11200000	0	1	8.3	8	4.5	4/1/2006	5/1/2006	6	6	1	12.3	6.3	560.31
56548837	2	N		1	7.2	180000	179282.34	5/1/2004	4/1/2034	1221.82	360	360	90	7/1/2004	200000	1	11200000	0	2	7.2	8	4.5	4/1/2007	5/1/2007	6	6	1	13.2	7.2	1221.82
56549498	2	O		1	9.6	58500	58356.83	5/1/2004	4/1/2034	496.18	360	360	90	7/1/2004	65000	1	14300000	0	2	9.6	8	4.5	4/1/2008	5/1/2008	6	6	1	15.6	9.6	496.18
56553738	1	O		6	8.2	125000	124394.99	5/1/2004	4/1/2034	765.59	360	360	60.98	7/1/2004	205000	1	11100000	0	1	8.2	8	4.5	4/1/2007	5/1/2007	6	6	1	12.2	8.2	765.59
56555055	1	O		6	8.125	120000	119602.14	5/1/2004	4/1/2034	891	360	360	69.36	8/1/2004	173000	1	11210000	0	1	8.125	6	4.5	4/1/2008	5/1/2006	6	6	1	14.125	8.125	891
56555519	1	O		6	7.25	52500	52292.7	5/1/2004	4/1/2034	358.15	360	360	70	7/1/2004	75000	1	34300000	0	1	7.25	8	4.5	4/1/2007	5/1/2007	6	6	1	13.25	7.25	358.15
56556830	5	N		6	9.55	53600	53487.44	5/1/2004	4/1/2034	452.66	360	360	80	7/1/2004	67000	1	11300000	0	1	9.55	0	0			0	0	0	0	0	452.66
56557706	1	O		8	8.55	290000	288089.78	4/1/2004	3/1/2034	1842.55	360	360	62.37	7/1/2004	465000	1	112100000	0	1	8.55	0	0			0	0	0	0	0	1842.55
56558554	1	N		6	8.85	40000	39885.58	5/1/2004	4/1/2034	317.55	360	360	78.43	8/1/2004	51000	1	11110000	0	1	8.85	0	0			0	0	0	0	0	317.55
56558778	1		2	6	7.5	174250	173594.33	5/1/2004	4/1/2034	1218.39	360	360	85	7/1/2004	205000	1	11200000	0	1	7.5	0	0			0	0	0	0	0	1218.39
56559891	1	O		1	9.3	62100	61580.03	5/1/2004	4/1/2034	513.14	360	360	90	8/1/2004	69000	1	11110000	0	1	9.3	0	0			0	0	0	0	0	513.14
56560279	1	O		6	7.1	414000	412316.8	5/1/2004	4/1/2034	2782.22	360	360	90	8/1/2004	460000	1	11110000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	2782.22
56561350	7	O		6	7.1	52747	51842.27	5/1/2004	4/1/2019	477.06	180	180	74.29	8/1/2004	71000	1	11110000	0	1	7.1	0	0			0	0	0	0	0	477.06
56562994	1	O		6	7.35	187500	186774.23	5/1/2004	4/1/2034	1291.83	360	360	75	7/1/2004	250000	1	11400000	0	1	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	1291.83
56563978	5	O		6	7.75	139500	139001.29	5/1/2004	4/1/2034	999.4	360	360	80.64	8/1/2004	173000	1	11110000	0	1	7.75	0	0			0	0	0	0	0	999.4
56564578	1	O		6	6	420000	417837.79	5/1/2004	4/1/2034	2518.12	360	360	84	8/1/2004	500000	1	11111000	0	1	6	0	0			0	0	0	0	0	2518.12
56565757	1	O		8	10.5	222000	221608.45	6/1/2004	5/1/2034	2030.73	360	360	60	7/1/2004	370000	1	22200000	0	1	10.5	8	4.5	5/1/2007	6/1/2007	6	6	1	16.5	10.5	2030.73
56566011	1	O		8	7.5	231800	230929.02	5/1/2004	4/1/2034	1620.78	360	360	95	7/1/2004	244000	1	12200000	0	1	7.5	8	4.5	4/1/2006	5/1/2006	6	6	1	13.5	7.5	1620.78
56566276	5	N		6	8.45	201420	200490.72	5/1/2004	4/1/2034	1266.5	360	360	90	7/1/2004	223800	1	11200000	0	1	8.45	8	4.5	4/1/2006	5/1/2006	6	6	1	12.45	6.45	1266.5
56566672	1	O		6	9.95	116100	115838.07	5/1/2004	4/1/2034	1014.58	360	360	90	7/1/2004	129000	1	15200000	1	1	9.95	8	4.5	4/1/2006	5/1/2006	6	6	1	15.95	9.95	1014.58
56566979	1	O		6	6.75	57500	57198.81	4/1/2004	3/1/2034	372.95	360	360	84.56	8/1/2004	68000	1	111110000	0	1	6.75	0	0			0	0	0	0	0	372.95
56567399	1	O		1	6.63	161000	160262.54	5/1/2004	4/1/2034	1031.44	360	360	87.03	7/1/2004	185000	1	12400000	0	1	6.63	8	4.5	4/1/2006	5/1/2006	6	6	1	12.63	6.63	1031.44
56569056	7	O		6	6.65	80750	80464.04	6/1/2004	5/1/2034	518.39	360	360	85	7/1/2004	95000	1	1100000	0	1	6.65	0	0			0	0	0	0	0	518.39
56571318	1	O		6	6.3	173000	172178.53	5/1/2004	4/1/2034	1070.83	360	360	89.64	8/1/2004	193000	1	11110000	0	1	6.3	8	4.5	4/1/2006	5/1/2006	6	6	1	12.3	6.3	1070.83
56572753	1	O		6	12.05	130000	129850.6	6/1/2004	5/1/2034	1342.21	360	360	55.32	7/1/2004	235000	1	2500000	1	1	12.05	8	4.5	5/1/2008	6/1/2008	6	6	1	18.05	12.05	1342.21
56572837	1	O		6	5.2	453150	450503.92	5/1/2004	4/1/2034	2488.3	360	360	95	8/1/2004	477000	1	11110000	0	1	5.2	0	0			0	0	0	0	0	2488.3
56573058	1	O		6	7.8	195000	194169.09	4/1/2004	3/1/2034	1403.75	360	360	75	8/1/2004	260000	1	132310000	0	1	7.8	8	6.5	3/1/2006	4/1/2006	6	6	1	13.8	7.8	1403.75
56573892	2	O		6	5.5	255000	253875.82	6/1/2004	5/1/2034	1447.87	360	360	82.28	7/1/2004	310000	1	1200000	0	2	5.5	0	0			0	0	0	0	0	1447.87
56575012	7	O		6	6.2	50000	49806.89	6/1/2004	5/1/2034	306.24	360	360	62.5	8/1/2004	80000	1	1110000	0	1	6.2	0	0			0	0	0	0	0	306.24
56575533	1	N		6	8.4	53975	53722.68	5/1/2004	4/1/2034	411.21	360	360	85	7/1/2004	63500	1	11100000	0	1	8.4	8	4.5	4/1/2008	5/1/2006	6	6	1	14.4	8.4	411.21
56575939	1	N		6	9.35	40000	39896.84	5/1/2004	4/1/2034	331.98	360	360	72.73	7/1/2004	55000	1	21200000	0	1	9.35	0	0			0	0	0	0	0	331.98
56576192	1	O		1	8.35	108000	107587.92	4/1/2004	3/1/2034	818.98	360	360	90	7/1/2004	120000	1	145400000	1	1	8.35	8	4.5	3/1/2006	4/1/2006	6	6	1	14.35	8.35	818.98
56580079	1	O		6	8.5	157500	157015.7	5/1/2004	4/1/2034	1211.04	360	360	90	7/1/2004	175000	1	15200000	1	1	8.5	8	6.5	4/1/2006	5/1/2006	6	6	1	14.5	8.5	1211.04
56581598	7	O		6	7.6	158950	158162.59	5/1/2004	4/1/2034	1122.31	360	360	85	8/1/2004	187000	1	11110000	0	1	7.6	0	0			0	0	0	0	0	1122.31
56584071	1	O		6	8.5	137700	137070.18	5/1/2004	4/1/2034	870.36	360	360	90	8/1/2004	153000	1	11110000	0	1	8.5	0	0			0	0	0	0	0	870.36
56584550	1	O		1	8.2	41600	41484.01	5/1/2004	4/1/2034	311.07	360	360	83.2	7/1/2004	50000	1	11200000	0	1	8.2	0	0			0	0	0	0	0	311.07
56584733	1	O		1	9.05	169500	169034.9	5/1/2004	4/1/2034	1369.94	360	360	75	7/1/2004	226800	1	12200000	0	1	9.05	0	0			0	0	0	0	0	1369.94
56584832	1	O		6	6.65	68850	68606.15	6/1/2004	5/1/2034	442	360	360	85	8/1/2004	81000	1	1110000	0	1	6.65	0	0			0	0	0	0	0	442
56585278	1	O		1	6.25	67500	67306.85	7/1/2004	6/1/2034	415.61	360	360	90	8/1/2004	75000	1	110000	0	1	6.25	8	6	6/1/2006	7/1/2006	6	6	1	12.25	6.25	415.61
56585599	2	O		6	5.65	235000	233737.92	5/1/2004	4/1/2034	1358.51	360	360	58.8	8/1/2004	401000	1	11110000	0	2	5.65	0	0			0	0	0	0	0	1358.51
56586274	1	O		6	9	55250	55094.88	5/1/2004	4/1/2034	444.58	360	360	85	7/1/2004	65000	1	11200000	0	1	9	8	4.5	4/1/2007	5/1/2007	6	6	1	15	9	444.58
56587777	7	O		6	8.75	58000	57803.3	6/1/2004	5/1/2034	519.23	360	360	68	8/1/2004	100000	1	1110000	0	1	8.75	0	0			0	0	0	0	0	519.23
56587834	1	O		6	8.15	106250	105899.48	5/1/2004	4/1/2034	790.77	360	360	85	7/1/2004	125000	1	12200000	0	1	8.15	8	4.5	4/1/2007	5/1/2007	6	6	1	14.15	8.15	790.77
56588098	1	O		6	6.85	70000	69701.08	5/1/2004	4/1/2034	458.69	360	360	84.34	7/1/2004	83000	1	11100000	0	1	6.85	0	0			0	0	0	0	0	458.69
56588353	1	O		6	7.7	324900	323726.87	5/1/2004	4/1/2034	2316.41	360	360	95	7/1/2004	342000	1	21200000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	2316.41
56589013	1	O		1	7.45	144500	143873.84	5/1/2004	4/1/2034	1005.43	360	360	65	8/1/2004	170000	1	11110000	0	1	7.45	8	4.5	4/1/2007	5/1/2007	6	6	1	13.45	7.45	1005.43
56589914	1	N		1	8.9	63000	62785.21	4/1/2004	3/1/2034	502.39	360	360	90	7/1/2004	70000	1	234100000	0	1	8.9	8	4.5	3/1/2006	4/1/2006	6	6	1	14.9	8.9	502.39
56590391	1	O		6	6.75	223250	222250.3	5/1/2004	4/1/2034	1448	360	360	95	7/1/2004	235000	1	21200000	0	1	6.75	8	4.5	4/1/2006	5/1/2006	6	6	1	12.75	6.75	1448
56590573	1	O		1	7.9	58800	58595.98	5/1/2004	4/1/2034	427.37	360	360	80	8/1/2004	73500	1	21110000	0	1	7.9	8	4.5	4/1/2006	5/1/2006	6	6	1	13.9	7.9	427.37
56592496	1	O		6	6.55	154000	153303.04	5/1/2004	4/1/2034	978.46	360	360	66.38	8/1/2004	232000	1	11110000	0	1	6.55	8	4.5	4/1/2006	5/1/2006	6	6	1	12.55	6.55	978.46
56594435	1	O		6	8.575	166500	165750.13	5/1/2004	4/1/2034	1060.62	360	360	90	7/1/2004	185000	1	11200000	0	1	8.575	8	4.5	4/1/2006	5/1/2006	6	6	1	12.575	8.575	1060.62

56457997	7	O		1	6.7	66000	65768.51	6/1/2004	5/1/2034	425.89	360	360	75	7/1/2004	88000	1	2400000	0	1	6.7	0	0				0	0	0	0	0	425.89
56462195	1	O		8	7	175750	174932.65	5/1/2004	4/1/2034	1169.27	360	360	95	7/1/2004	185000	1	14400000	0	1	7	8	4.5	4/1/2007	5/1/2007	6	6	1	13	7	1169.27
56462559	1	O		6	6.55	270000	268529.68	4/1/2004	3/1/2034	1715.48	360	360	90	7/1/2004	300000	1	122200000	0	1	6.55	8	6.5	3/1/2006	4/1/2006	6	6	1	12.55	6.55	1715.48
56462971	1	O		6	6.9	319000	317376.67	4/1/2004	3/1/2034	2100.94	360	360	68.96	6/1/2004	456000	1	111110000	0	1	6.9	8	6.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	2100.94
56463656	3	N		8	8.6	50000	49849.47	5/1/2004	4/1/2034	388.01	360	360	80.65	8/1/2004	62000	1	12110000	0	1	8.6	0	0				0	0	0	0	0	388.01
56463870	7	O		6	7.35	150450	149867.64	5/1/2004	4/1/2034	1036.56	360	360	85	8/1/2004	177000	1	11110000	0	1	7.35	0	0				0	0	0	0	0	1036.56
56464274	1	O		6	7.3	82500	82177.47	5/1/2004	4/1/2034	565.6	360	360	74.32	8/1/2004	111000	1	11110000	0	1	7.3	8	4.5	4/1/2006	5/1/2006	6	6	1	13.3	7.3	565.6
56465073	7	O		6	7.6	56000	55151.05	5/1/2004	4/1/2019	522.32	180	180	70	8/1/2004	80000	1	11110000	0	1	7.6	0	0				0	0	0	0	0	522.32
56465651	5	O		6	5.05	360000	358274.84	6/1/2004	5/1/2034	1943.58	360	360	56.25	8/1/2004	640000	1	1110000	0	1	5.05	0	0				0	0	0	0	0	1943.58
56465735	1	N		6	7.1	49770	49567.59	5/1/2004	4/1/2034	334.48	360	360	90	8/1/2004	55300	1	11110000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	334.48
56465792	1	O		6	5.95	288500	287035.7	5/1/2004	4/1/2034	1720.45	360	360	94.9	7/1/2004	304000	1	24400000	0	1	5.95	8	4.5	4/1/2006	5/1/2006	6	6	1	11.95	5.95	1720.45
56467079	1	O		1	8.55	63750	63595.44	6/1/2004	5/1/2034	492.45	360	360	85	7/1/2004	75000	1	1500000	1	1	8.55	8	6	5/1/2006	6/1/2006	6	6	1	14.55	8.55	492.45
56467657	1	O		6	11.1	154500	154169.01	4/1/2004	3/1/2034	1483.03	360	360	60	8/1/2004	257500	1	111110000	0	1	11.1	8	6.5	3/1/2006	4/1/2006	6	6	1	17.1	11.1	1483.03
56468390	1	O		8	9.55	45375	44795.45	5/1/2004	4/1/2019	475.19	180	180	75	7/1/2004	60500	1	12100000	0	1	9.55	0	0				0	0	0	0	0	475.19
56468935	1	O		6	8.5	484000	482513	5/1/2004	4/1/2034	3721.55	360	360	93.44	7/1/2004	518000	1	11200000	0	1	8.5	8	6	4/1/2006	5/1/2006	6	6	1	14.5	8.5	3721.55
56471055	1	O		8	7.37	94500	94135.65	5/1/2004	4/1/2034	652.37	360	360	90	7/1/2004	105000	1	11100000	0	1	7.37	8	4.5	4/1/2006	5/1/2006	6	6	1	13.37	7.37	652.37
56472210	1	O		1	7.1	92000	91625.27	5/1/2004	4/1/2034	618.27	360	360	80	7/1/2004	115000	1	11100000	0	1	7.1	0	0				0	0	0	0	0	618.27
56472657	1	O		1	7.25	81000	80680.18	5/1/2004	4/1/2034	552.57	360	360	90	7/1/2004	90000	1	11200000	0	1	7.25	0	0				0	0	0	0	0	552.57
56472939	1	O		6	7.75	225000	224356.8	6/1/2004	5/1/2034	1611.93	360	360	90	7/1/2004	250000	1	2200000	0	1	7.75	0	0				0	0	0	0	0	1611.93
56473192	2	N		1	6.65	120000	119467.33	5/1/2004	4/1/2034	770.36	360	360	80	7/1/2004	150000	1	11200000	0	4	6.65	8	4.5	4/1/2006	5/1/2006	6	6	1	12.65	6.65	770.36
56473812	1	O		1	7.7	289800	288753.6	5/1/2004	4/1/2034	2066.18	360	360	90	7/1/2004	322000	1	12200000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	2066.18
56475833	1	O		6	7.55	47700	47522.54	5/1/2004	4/1/2034	335.16	360	360	90	7/1/2004	53000	1	11100000	0	1	7.55	0	0				0	0	0	0	0	335.16
56479876	1	N		1	8.7	51000	50848.35	5/1/2004	4/1/2034	399.4	360	360	85	7/1/2004	60000	1	21200000	0	1	8.7	0	0				0	0	0	0	0	399.4
56480072	1	O		6	7.3	117000	116542.62	5/1/2004	4/1/2034	802.12	360	360	90	8/1/2004	130000	1	11110000	0	1	7.3	8	4.5	4/1/2007	5/1/2007	8	6	1	13.3	7.3	802.12
56481716	2	O		6	6.35	500000	497170.73	4/1/2004	3/1/2034	3111.18	360	360	64.85	7/1/2004	771000	1	122200000	0	2	6.35	0	0				0	0	0	0	0	3111.18
56482177	2	N		1	6.75	296000	294711.28	5/1/2004	4/1/2034	1919.86	360	360	80	7/1/2004	375000	1	22200000	0	3	6.75	0	0				0	0	0	0	0	1919.86
56482219	1		2	1	6.35	47700	47420.54	5/1/2004	4/1/2034	296.81	360	360	90	7/1/2004	53000	1	11200000	0	1	6.35	8	4.5	4/1/2007	5/1/2007	8	6	1	12.35	6.35	296.81
56483316	1	O		6	6.15	202000	200812.47	4/1/2004	3/1/2034	1230.65	360	360	62.15	7/1/2004	325000	1	121200000	0	1	6.15	0	0				0	0	0	0	0	1230.65
56484173	8	O		6	7	170000	169295.06	5/1/2004	4/1/2034	1131.02	360	360	89.01	7/1/2004	191000	1	24300000	0	1	7	8	4.5	4/1/2006	5/1/2006	6	6	1	13	7	1131.02
56484215	1	N		8	9.55	55250	55140.98	6/1/2004	5/1/2034	466.59	360	360	65	8/1/2004	85000	1	5910000	1	1	9.55	8	8	5/1/2007	6/1/2007	8	6	1	15.55	9.55	466.59
56485311	1	O		6	8.7	114000	113663.78	5/1/2004	4/1/2034	892.78	360	360	95	7/1/2004	120000	1	23200000	0	1	8.7	8	4.5	4/1/2006	5/1/2006	6	6	1	14.7	8.7	892.78
56486699	1	O		1	8.75	275500	274300.57	5/1/2004	4/1/2034	1788.89	360	360	95	8/1/2004	290000	1	11110000	0	1	8.75	8	4.5	4/1/2006	5/1/2006	6	6	1	12.75	6.75	1788.89
56489638	1	N		1	7.8	50000	49425.13	4/1/2004	3/1/2034	359.94	360	360	79.37	8/1/2004	63000	1	111110000	0	1	7.8	8	4.5	3/1/2006	4/1/2006	6	6	1	13.8	7.8	359.94
56489834	1	N		6	7.75	42750	42597.15	5/1/2004	4/1/2034	306.27	360	360	85	8/1/2004	215000	1	11110000	0	1	6.25	0	0				0	0	0	0	0	1125.23
56490337	1	N		8	8.55	117000	116644.2	5/1/2004	4/1/2034	903.78	360	360	73.71	7/1/2004	58000	1	44100000	0	1	7.75	8	4.5	4/1/2006	5/1/2006	6	6	1	13.75	7.75	306.27
56490578	7	O		6	8.5	109600	109263.27	5/1/2004	4/1/2034	842.73	360	360	93.6	7/1/2004	125000	1	24200000	0	1	8.55	8	6.5	4/1/2006	5/1/2006	6	6	1	14.55	8.55	903.78
56491590	1	O		1	8.6	68400	68102.4	5/1/2004	4/1/2034	424.07	360	360	80	8/1/2004	137000	1	41110000	0	1	8.5	0	0				0	0	0	0	0	842.73
56492036	7	O		6	7.9	106250	105881.38	5/1/2004	4/1/2034	772.24	360	360	85	7/1/2004	125000	1	11200000	0	1	7.9	0	0				0	0	0	0	0	772.24
56492333	1	O		6	8.45	107100	106834.98	6/1/2004	5/1/2034	819.72	360	360	90	7/1/2004	119000	1	4400000	0	1	8.45	8	4.5	5/1/2006	6/1/2006	6	6	1	14.45	8.45	819.72
56493059	7	O		1	7.45	83200	82884.22	5/1/2004	4/1/2034	578.91	360	360	80	7/1/2004	104000	1	22200000	0	1	7.45	0	0				0	0	0	0	0	578.91
56494297	1	O		6	7.35	185000	184428.89	6/1/2004	5/1/2034	1274.6	360	360	52.86	8/1/2004	350000	1	1110000	0	1	7.35	8	4.5	5/1/2006	6/1/2006	6	6	1	13.35	7.35	1274.6
56498314	7	O		6	5.8	55000	54712.8	5/1/2004	4/1/2034	322.72	360	360	47.83	8/1/2004	115000	1	11110000	0	1	5.8	0	0				0	0	0	0	0	322.72
56499072	1	O		6	5.8	181000	180054.92	5/1/2004	4/1/2034	1062.03	360	360	59.34	7/1/2004	305000	1	11100000	0	1	5.8	8	4.5	4/1/2006	5/1/2006	6	6	1	11.8	5.8	1062.03
56500114	1	O		1	7.15	299200	296983.31	5/1/2004	4/1/2034	2020.82	360	360	80	9/1/2004	374000	1	11111000	0	1	7.15	8	4.5	4/1/2006	5/1/2006	6	6	1	13.15	7.15	2020.82
56500796	1	O		6	8.05	202400	201718.71	5/1/2004	4/1/2034	1492.21	360	360	80	7/1/2004	253000	1	11200000	0	1	8.05	8	4.5	4/1/2006	5/1/2006	6	6	1	14.05	8.05	1492.21
56502719	7	O		6	6.5	51200	50966.04	5/1/2004	4/1/2034	323.62	360	360	80	8/1/2004	64000	1	11110000	0	1	6.5	8	4.5	4/1/2008	5/1/2008	6	6	1	12.5	6.5	323.62
56503253	1	O		8	6.65	85681	85300.64	5/1/2004	4/1/2034	550.05	360	360	73.86	8/1/2004	116000	1	11110000	0	1	6.65	0	0				0	0	0	0	0	550.05
56503550	2	O		1	8	58500	58341.38	6/1/2004	5/1/2034	429.26	360	360	90	7/1/2004	144000	1	1200000	0	3	8	8	4.5	5/1/2006	6/1/2006	6	6	1	14	8	429.26
56505910	1	O		6	7.1	216900	215407.33	5/1/2004	4/1/2034	1457.64	360	360	90	7/1/2004	241000	1	12200000	0	1	7.1	8	4.5	4/1/2006	5/1/2006	6	6	1	13.1	7.1	1457.64
56506652	3	O		6	8	156750	156217.04	5/1/2004	4/1/2034	1150.18	360	360	95	7/1/2004	165000	1	11100000	0	1	8	0	0				0	0	0	0	0	1150.18
56509631	1	O		8	8.1	58500	58305.07	5/1/2004	4/1/2034	433.34	360	360	90	6/1/2004	65000	1	11210000	0	1	8.1	8	4.5	4/1/2006	5/1/2006	6	6	1	14.1	8.1	433.34
56511470	3	N		1	8.75	93600	92054.13	4/1/2004	3/1/2019	935.49	180	180	80	7/1/2004	118000	1	111100000	0	1	8.75	0	0				0	0	0	0	0	935.49
56512593	1	N		1	7.85	72250	71996.84	5/1/2004	4/1/2034	522.61	360	360	85	7/1/2004	85000	1	44400000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	522.61
56513013	1	O		6	6.25	213750	212725.28	5/1/2004	4/1/2034	1316.1	360	360	75	8/1/2004	285000	1	11110000	0	1	6.25	8	4.5	4/1/2006	5/1/2006	6	6	1	12.25	6.25	1316.1
56513310	7	O		6	8.25	72800	72564.64	5/1/2004	4/1/2034	546.93	360	360	80	7/1/2004	91000	1	24400000	0	1	8.25	0	0				0	0	0	0	0	546.93
56513377	1	N		6	8.35	144750	144291.46	5/1/2004	4/1/2034	1097.66	360	360	75	7/1/2004	193000	1	22200000	0	1	8.35	8	4.5	4/1/2007	5/1/2007	8	6	1	14.35	8.35	1097.66
56514292	1	O		6	8	171000	170418.61	5/1/2004	4/1/2034	1254.74	360	360	90	7/1/2004	190000	1	22200000	0	1	8	8	4.5	4/1/2006	5/1/2006	6	6	1	14	8	1254.74
56514797	1	O		6	6.95	126000	125365.01	4/1/2004	3/1/2034	834.06	360	360	87.8	8/1/2004	143500	1	111110000	0	1	6.95	0	0				0	0	0	0	0	834.06
56514813	2	N		6	8.75	46750	46613.29	5/1/2004	4/1/2034	367.79	360	360	85	7/1/2004	55000	1	21400000	0	2	8.75	0	0				0	0	0	0	0	367.79
56517550	1	O		6	7.25	130400	127448.71	5/1/2004	4/1/2034	889.58	360	360	80	8/1/2004	163000	1	11110000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	889.58
56518632	1	N		6	10	45600	45040.65	5/1/2004	4/1/2019	490.02	180	180	80	7/1/2004	57000	1	11100000	0	1	10	0	0				0	0	0	0	0	490.02
56519556	7	O		1	8	64000	63782.4	5/1/2004	4/1/2034	469.61	360	360	80	7/1/2004	82000	1	22100000	0	1	8	0	0				0	0	0	0	0	469.61
56521677	1	O		1	7.6	99000	98635.3	5/1/2004	4/1/2034	699.02	360	360	90	7/1/2004	110000	1	22400000	0	1	7.6	8	4.5	4/1/2006	5/1/2006	6	6	1	13.6	7.6	699.02
56522279	1	O		6	6.4	125000	124417.7	5/1/2004	4/1/2034	781.89	360	360	55.56	8/1/2004	225000	1	12210000	0	1	6.4	0	0				0	0	0	0	0	781.89
56522311	1	O		6	7.7	196350	195441.01	5/1/2004	4/1/2034	1399.9	360	360	85	8/1/2004	231000	1	11110000	0	1	7.7	0	0				0	0	0	0	0	1399.9
56523137	1	O		6	8.1	202500	201825.23	5/1/2004	4/1/2034	1500.02	360	360	75	8/1/2004	270000	1	13110000	0	1	8.1	8	4.5	4/1/2006	5/1/2006	6	6	1	14.1	8.1	1500.02
56523533	1	O		6	7.6	148000	147454.8	5/1/2004	4/1/2034	1045	360	360	94.87	8/1/2004	156000	1	11110000	0	1	7.6	8	4.5	4/1/2006	5/1/2006	6	6	1	13.6	7.6	1045
56524937	1	O		6	7.55	164000	163389.84	5/1/2004	4/1/2034	1152.34	360	360	80	7/1/2004	205000	1	22200000	0	1	7.55	0	0				0	0	0	0	0	1152.34
56525074	1	O		1	5.99	164000	163173.91	5/1/2004	4/1/2034	982.21	360	360	80	7/1/2004	230000	1	11200000	0	1	5.99	8	6.5	4/1/2006	5/1/2006	6	6	1	11.99	5.99	982.21
56525777	1	O		6	7.05	40000	38766.43	6/1/2004	5/1/2019	360.66	180	180	68.97	8/1/2004	58000	1	1110000	0	1	7.05	0	0				0	0	0	0	0	360.66
56525918	1	O		6	6.35	92700	92138.2	5/1/2004	4/1/2034	576.82	360	360	90	7/1/2004	103000	1	11100000	0	1	6.35	0	0				0	0	0	0	0	576.82
56526114	7	O		6	8.45	90750	90468.32	5/1/2004	4/1/2034	694.58	360	360	75	8/1/2004	121000	1	11110000	0	1	8.45	0	0				0	0	0	0	0	694.58
56526759	2	N		8	9.9	46875	46766.92	5/1/2004	4/1/2034	407.91	360	360	75	8/1/2004	62500	1	11110000	0	2	9.9	0	0				0	0	0	0	0	407.91
56527690	1	N		1	10.25	40500	40394.8	5/1/2004	4/1/2034	362.93	360	360	75	7/1/2004	54000	1	35100000	1	1	10.25	8	4.5	4/1/2007	5/1/2007	6	6	1	16.25	10.25	362.93
56527732	1	O		6	7.15	280000	278100.78	6/1/2004	5/1/2034	1891.14	360	360	80	8/1/2004	350000	1	1110000	0	1	7.15	0	0				0	0	0	0	0	1891.14
56528235	1	O		6	7.65	418000	416475.59	5/1/2004	4/1/2034	2965.77	360	360	95	7/1/2004	440000	1	32400000	0	1	7.65	8	4.5	4/1/2007	5/1/2007	8	6	1	13.65	7.65	2965.77

56368939	1	O	6	8.6	139500	139080.08	5/1/2004	4/1/2034	1062.54	360	360	90	8/1/2004	155000	1	11110000	0	1	8.6	0	0			0	0	0	0	0	1062.54
56369978	1	O	6	8.6	68000	67836.62	6/1/2004	5/1/2034	527.69	360	360	80	8/1/2004	85000	1	1210000	0	1	8.6	8	4.5	5/1/2006	6/1/2006	6	6	1	14.6	8.6	527.69
56371453	1	O	6	6.9	140000	139287.53	4/1/2004	3/1/2034	922.05	360	360	71.79	7/1/2004	195000	1	122200000	0	1	6.9	0	0			0	0	0	0	0	922.05
56379738	1	N	1	8	135000	134446.9	4/1/2004	3/1/2034	990.59	360	360	90	7/1/2004	150000	1	2121000000	0	1	8	8	4.5	3/1/2006	4/1/2006	6	6	1	14	8	990.59
56380215	1	O	8	10.8	210000	209682.92	6/1/2004	5/1/2034	1968.21	360	360	60	8/1/2004	350000	1	1110000	0	1	10.8	8	4.5	5/1/2007	6/1/2007	6	6	1	16.8	10.8	1968.21
56380371	1	O	1	9.8	73350	73150.04	5/1/2004	4/1/2034	632.69	360	360	90	7/1/2004	81500	1	11200000	0	1	9.8	8	4.5	4/1/2006	5/1/2006	6	6	1	15.8	9.8	632.69
56382450	1	O	6	6.25	130000	127340.16	4/1/2004	3/1/2019	1114.65	180	180	50	7/1/2004	260000	1	112200000	0	1	6.25	0	0			0	0	0	0	0	1114.65
56382914	1	O	1	7.95	247000	246151.72	5/1/2004	4/1/2034	1803.8	360	360	77.92	8/1/2004	317000	1	111110000	0	1	7.95	0	0			0	0	0	0	0	1803.8
56383359	1	O	8	8.075	218450	217550.37	4/1/2004	3/1/2034	1614.35	360	360	85	7/1/2004	257000	1	124400000	0	1	8.075	8	6.5	3/1/2006	4/1/2006	6	6	1	14.075	8.075	1614.35
56383375	1	N	1	7.45	45000	44829.21	5/1/2004	4/1/2034	313.11	360	360	80	7/1/2004	66000	1	21100000	0	1	7.45	0	0			0	0	0	0	0	313.11
56383714	1	O	6	8.45	96800	96499.18	5/1/2004	4/1/2034	740.89	360	360	80	8/1/2004	121000	1	11110000	0	1	8.45	0	0			0	0	0	0	0	740.89
56384738	1	O	6	8.85	119000	118491.89	5/1/2004	4/1/2034	779.78	360	360	85	8/1/2004	140000	1	11110000	0	1	8.85	0	0			0	0	0	0	0	779.78
56385453	1	O	1	8.45	48450	48288.47	5/1/2004	4/1/2034	370.83	360	360	85	7/1/2004	57000	1	12300000	0	1	8.45	8	4.5	4/1/2006	5/1/2006	6	6	1	14.45	8.45	370.83
56385750	1	O	6	9.8	56000	55795.38	5/1/2004	4/1/2019	594.95	180	180	80	7/1/2004	70000	1	11200000	0	1	9.8	0	0			0	0	0	0	0	594.95
56389778	1	O	6	8.35	81600	81288.78	4/1/2004	3/1/2034	618.78	360	360	80	7/1/2004	102000	1	212400000	0	1	8.35	0	0			0	0	0	0	0	618.78
56390158	2	O	6	6.55	337500	335972.68	5/1/2004	4/1/2034	2144.34	360	360	75	7/1/2004	450000	1	11100000	0	2	6.55	8	4.5	4/1/2006	5/1/2006	6	6	1	12.55	6.55	2144.34
56391279	5	O	6	7.3	204250	203451.55	5/1/2004	4/1/2034	1400.28	360	360	95	7/1/2004	215000	1	11200000	0	1	7.3	8	4.5	4/1/2006	5/1/2006	6	6	1	13.3	7.3	1400.28
56391451	5	O	6	8.45	94400	93325.82	5/1/2004	4/1/2034	722.52	360	360	79.66	8/1/2004	118500	1	21110000	0	1	8.45	0	0			0	0	0	0	0	722.52
56391931	1	O	6	7.25	91200	90839.93	5/1/2004	4/1/2034	622.15	360	360	95	7/1/2004	96000	1	21200000	0	1	7.25	0	0			0	0	0	0	0	622.15
56394034	1	O	1	8.4	62815	62615.07	5/1/2004	4/1/2034	478.55	360	360	85	7/1/2004	73900	1	22400000	0	1	8.4	8	4.5	4/1/2006	5/1/2006	6	6	1	14.4	8.4	478.55
56396658	1	O	6	7.95	53000	52817.99	5/1/2004	4/1/2034	387.05	360	360	88.33	8/1/2004	60000	1	11110000	0	1	7.95	8	4.5	4/1/2007	5/1/2007	6	6	1	13.95	7.95	387.05
56396971	1	O	6	8.3	147250	146550.81	5/1/2004	4/1/2034	911.44	360	360	95	8/1/2004	155000	1	11110000	0	1	8.3	8	4.5	4/1/2006	5/1/2006	6	6	1	12.3	8.3	911.44
56397433	1	O	6	8.25	277500	276169.67	5/1/2004	4/1/2034	1708.62	360	360	75	7/1/2004	370000	1	12200000	0	1	8.25	0	0			0	0	0	0	0	1708.62
56397480	1	O	6	7.875	198000	197309.62	5/1/2004	4/1/2034	1435.64	360	360	90	8/1/2004	220000	1	11110000	0	1	7.875	8	4.5	4/1/2006	5/1/2006	6	6	1	13.875	7.875	1435.64
56398092	3	O	1	8.85	130050	129494.69	5/1/2004	4/1/2034	852.17	360	360	85	7/1/2004	153000	1	12200000	0	1	8.85	0	0			0	0	0	0	0	852.17
56404353	1	O	6	5.99	105000	104471.08	5/1/2004	4/1/2034	628.88	360	360	77.78	7/1/2004	135000	1	11100000	0	1	5.99	0	0			0	0	0	0	0	628.88
56405475	7	O	6	7.2	76500	76194.96	5/1/2004	4/1/2034	519.28	360	360	85	8/1/2004	90000	1	11110000	0	1	7.2	0	0			0	0	0	0	0	519.28
56405699	2	O	1	7.7	67500	67256.28	5/1/2004	4/1/2034	481.25	360	360	90	7/1/2004	75000	1	25200000	1	2	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	481.25
56408834	1	O	6	8.55	94500	94072.32	5/1/2004	4/1/2034	600.42	360	360	90	7/1/2004	105000	1	11100000	0	1	8.55	0	0			0	0	0	0	0	600.42
56409113	1	O	6	5.75	360000	357717.59	4/1/2004	3/1/2034	2100.87	360	360	81.08	8/1/2004	444000	1	1111100000	0	1	5.75	0	0			0	0	0	0	0	2100.87
56412851	1	O	8	8.75	105400	105092.3	5/1/2004	4/1/2034	829.19	360	360	84.32	7/1/2004	125000	1	22200000	0	1	8.75	8	6.5	4/1/2006	5/1/2006	6	6	1	14.75	8.75	829.19
56415037	1	O	6	8.3	93100	92741.24	4/1/2004	3/1/2034	702.71	360	360	95	7/1/2004	98000	1	115400000	1	1	8.3	0	0			0	0	0	0	0	702.71
56415235	7	O	1	7.25	55400	55181.26	5/1/2004	4/1/2034	377.93	360	360	74.86	7/1/2004	74000	1	11100000	0	1	7.25	0	0			0	0	0	0	0	377.93
56415599	1	O	1	8.25	92700	92335.47	4/1/2004	3/1/2034	696.43	360	360	90	7/1/2004	103000	1	122100000	0	1	8.25	8	4.5	3/1/2006	4/1/2006	6	6	1	14.25	8.25	696.43
56415631	1	O	6	5.9	75700	75312.1	5/1/2004	4/1/2034	449.01	360	360	69.45	8/1/2004	109000	1	11110000	0	1	5.9	8	4.5	4/1/2006	5/1/2006	6	6	1	11.9	5.9	449.01
56417033	5	O	6	8.55	202500	201397.26	4/1/2004	3/1/2034	1288.61	360	360	89.8	8/1/2004	226000	1	131110000	0	1	8.55	0	0			0	0	0	0	0	1288.61
56417595	1	O	6	8.55	59400	59131.14	5/1/2004	4/1/2034	377.41	360	360	84.86	7/1/2004	70000	1	11100000	0	1	8.55	0	0			0	0	0	0	0	377.41
56417793	1	O	6	7.95	77900	77576.68	4/1/2004	3/1/2034	568.89	360	360	95	7/1/2004	82000	1	991200000	0	1	7.95	8	4.5	3/1/2006	4/1/2006	6	6	1	13.95	7.95	568.89
56417959	1	O	6	7	153000	152210.59	4/1/2004	3/1/2034	1017.92	360	360	85	7/1/2004	180000	1	422200000	0	1	7	0	0			0	0	0	0	0	1017.92
56418254	1	O	6	6.25	74400	74043.3	5/1/2004	4/1/2034	458.1	360	360	80	7/1/2004	93000	1	12200000	0	1	6.25	0	0			0	0	0	0	0	458.1
56419138	1	O	1	7.1	107100	106574.83	4/1/2004	3/1/2034	719.75	360	360	90	7/1/2004	119000	1	111200000	0	1	7.1	8	4.5	3/1/2006	4/1/2006	6	6	1	13.1	7.1	719.75
56420755	1	O	6	5.65	474763	471696.08	4/1/2004	3/1/2034	2740.51	360	360	76.57	7/1/2004	620000	1	112200000	0	1	5.65	0	0			0	0	0	0	0	2740.51
56422371	1	O	6	5.55	425000	422674.41	5/1/2004	4/1/2034	2426.46	360	360	62.96	7/1/2004	675000	1	12300000	0	1	5.55	0	0			0	0	0	0	0	2426.46
56422975	1	O	8	8.6	79200	78961.55	5/1/2004	4/1/2034	614.61	360	360	90	7/1/2004	88000	1	35400000	1	1	8.6	8	4.5	4/1/2006	5/1/2006	6	6	1	14.6	8.6	614.61
56423296	1	O	6	7.6	62050	61867.73	6/1/2004	5/1/2034	438.12	360	360	85	7/1/2004	73000	1	2100000	0	1	7.6	8	4.5	5/1/2007	6/1/2007	6	6	1	13.6	7.6	438.12
56427479	1	O	6	6.5	224000	222976.43	5/1/2004	4/1/2034	1415.84	360	360	64	7/1/2004	350000	1	23200000	0	1	6.5	0	0			0	0	0	0	0	1415.84
56427578	2	O	6	6	297500	296002.61	5/1/2004	4/1/2034	1783.67	360	360	85	9/1/2004	350000	1	111110000	0	3	6	0	0			0	0	0	0	0	1783.67
56427891	1	O	6	7.425	487500	485191.19	4/1/2004	3/1/2034	3383.67	360	360	65	8/1/2004	750000	1	111110000	0	1	7.425	0	0			0	0	0	0	0	3383.67
56429178	1	O	6	5.35	637450	633829.62	5/1/2004	4/1/2034	3559.61	360	360	74.99	8/1/2004	850000	1	11110000	0	1	5.35	0	0			0	0	0	0	0	3559.61
56431331	1	O	1	8.05	85500	85153.44	4/1/2004	3/1/2034	630.36	360	360	95	8/1/2004	90000	1	111110000	0	1	8.05	8	4.5	3/1/2006	4/1/2006	6	6	1	14.05	8.05	630.36
56432552	1	O	6	8.45	368050	367139.34	6/1/2004	5/1/2034	2816.96	360	360	85	7/1/2004	433000	1	2200000	0	1	8.45	8	6	5/1/2006	6/1/2006	6	6	1	14.45	8.45	2816.96
56435274	3	O	6	5.55	417269	415446.6	6/1/2004	5/1/2034	2382.32	360	360	73.85	8/1/2004	565000	1	2110000	0	1	5.55	0	0			0	0	0	0	0	2382.32
56436413	1	N	6	10	50000	49887.53	5/1/2004	4/1/2034	438.79	360	360	68.49	7/1/2004	73000	1	12200000	0	1	10	0	0			0	0	0	0	0	438.79
56438153	5	O	6	6.99	198000	197177.37	5/1/2004	4/1/2034	1315.97	360	360	90	7/1/2004	220000	1	22200000	0	1	6.99	8	4.5	4/1/2006	5/1/2006	6	6	1	12.99	6.99	1315.97
56442452	1	N	6	8.65	46400	46158.8	5/1/2004	4/1/2034	361.73	360	360	80	7/1/2004	58000	1	22200000	0	1	8.65	8	4.5	4/1/2007	5/1/2007	6	6	1	14.65	8.65	361.73
56442510	1	O	8	6.55	123250	122578.56	4/1/2004	3/1/2034	783.09	360	360	85	7/1/2004	145000	1	111200000	0	1	6.55	8	4.5	3/1/2006	4/1/2006	6	6	1	12.55	6.55	783.09
56444458	1	N	6	7.65	111600	111192.99	5/1/2004	4/1/2034	791.82	360	360	90	7/1/2004	124000	1	14200000	0	1	7.65	8	6	4/1/2006	5/1/2006	6	6	1	13.65	7.65	791.82
56445877	1	O	6	7.4	195700	194595.66	5/1/2004	4/1/2034	1354.99	360	360	95	8/1/2004	206000	1	12210000	0	1	7.4	8	4.5	4/1/2006	5/1/2006	6	6	1	13.4	7.4	1354.99
56445976	1	N	6	12.85	49400	49340.3	5/1/2004	4/1/2034	540.68	360	360	65	7/1/2004	76000	1	11100000	0	1	12.85	8	6.5	4/1/2007	5/1/2007	6	6	1	18.85	12.85	540.68
56447071	2	O	8	8.5	301000	299624.81	5/1/2004	4/1/2034	1902.53	360	360	73.41	7/1/2004	410000	1	22200000	0	3	6.5	0	0			0	0	0	0	0	1902.53
56447212	1	O	6	7.9	153000	152324.96	4/1/2004	3/1/2034	1112.02	360	360	85	7/1/2004	180000	1	113300000	0	1	7.9	0	0			0	0	0	0	0	1112.02
56448616	1	O	1	6.45	83000	82617.04	5/1/2004	4/1/2034	521.9	360	360	89.92	7/1/2004	92300	1	11100000	0	1	6.45	8	4.5	4/1/2006	5/1/2006	6	6	1	12.45	6.45	521.9
56448798	1	O	6	6.25	193500	192383.91	4/1/2004	3/1/2034	1191.42	360	360	90	7/1/2004	215000	1	222200000	0	1	6.25	8	4.5	3/1/2006	4/1/2006	6	6	1	12.25	6.25	1191.42
56448954	1	O	6	8.1	46750	45958.19	5/1/2004	4/1/2034	346.3	360	360	85	8/1/2004	55000	1	11110000	0	1	8.1	0	0			0	0	0	0	0	346.3
56450455	1	O	6	8.2	195500	194861.63	5/1/2004	4/1/2034	1461.86	360	360	85	7/1/2004	230000	1	11200000	0	1	8.2	0	0			0	0	0	0	0	1461.86
56451032	1	O	6	6.7	85000	84550.33	4/1/2004	3/1/2034	548.49	360	360	91.4	8/1/2004	93000	1	111110000	0	1	6.7	8	4.5	3/1/2006	4/1/2006	6	6	1	12.7	6.7	548.49
56451495	1	O	6	6.5	209430	208473.01	5/1/2004	4/1/2034	1323.75	360	360	90	7/1/2004	232700	1	21200000	0	1	6.5	8	4.5	4/1/2006	5/1/2006	6	6	1	12.5	6.5	1323.75
56451974	1	O	1	10.55	49815	49715.29	5/1/2004	4/1/2034	457.55	360	360	90	7/1/2004	55350	1	95400000	1	1	10.55	8	4.5	4/1/2006	5/1/2006	6	6	1	16.55	10.55	457.55
56455231	1	O	6	8	88920	88617.64	5/1/2004	4/1/2034	652.47	360	360	90	8/1/2004	98800	1	21110000	0	1	8	0	0			0	0	0	0	0	652.47
56455413	1	O	6	8.1	342000	340860.41	5/1/2004	4/1/2034	2533.38	360	360	95	7/1/2004	360000	1	22200000	0	1	8.1	8	4.5	4/1/2007	5/1/2007	6	6	1	14.1	8.1	2533.38
56456015	1	O	6	9.15	99000	98878.47	4/1/2004	3/1/2034	807.29	360	360	90	8/1/2004	110000	1	111110000	0	1	9.15	0	0			0	0	0	0	0	807.29
56456254	1	O	6	7.95	204250	203548.51	5/1/2004	4/1/2034	1491.61	360	360	95	7/1/2004	215000	1	11100000	0	1	7.95	8	4.5	4/1/2007	5/1/2007	6	6	1	13.95	7.95	1491.61
56456692	1	O	6	7.3	152000	151284.78	4/1/2004	3/1/2034	1042.07	360	360	95	7/1/2004	160000	1	244400000	0	1	7.3	8	4.5	3/1/2006	4/1/2006	6	6	1	13.3	7.3	1042.07
56456817	1	O	1	7.95	115900	115501.95	5/1/2004	4/1/2034	846.4	360	360	95	7/1/2004	122000	1	11200000	0	1	7.95	8	4.5	4/1/2007	5/1/2007	6	6	1	13.95	7.95	846.4
56457195	1	O	8	8.35	269000	267973.94	4/1/2004	3/1/2034	2039.85	360	360	93.08	7/1/2004	289000	1	399900000	0	1	8.35	8	4.5	3/1/2006	4/1/2006	6	6	1	14.35	8.35	2039.85
56457377	7	O	6	6.8	72000	70831.12	5/1/2004	4/1/2019	639.14	180	180	84.71	7/1/2004	85000	1	14400000	0	1	6.8	0	0			0	0	0	0	0	639.14
56457559	1	O	6	7.75	234000	233081.51	5/1/2004	4/1/2034	1676.41	360	360	90	7/1/2004	260000	1	12200000	0	1	7.75	8	4.5	4/1/2006	5/1/2006	6	6	1	13.75	7.75	1676.41

56283559	1	O		6	6.45	410000	408108.43	5/1/2004	4/1/2034	2578.02	360	360	82.83	8/1/2004	495000	1	21210000	0	1	6.45	0	0			0	0	0	0	0	2578.02
56283575	1	O		6	7.65	165000	164275.6	4/1/2004	3/1/2034	1170.7	360	360	75	7/1/2004	220000	1	222200000	0	1	7.65	8	6.5	3/1/2006	4/1/2006	6	6	1	13.65	7.65	1170.7
56283914	1	O		6	8.95	85500	85260.49	5/1/2004	4/1/2034	684.88	360	360	95	8/1/2004	90000	1	11110000	0	1	8.95	0	0			0	0	0	0	0	684.88
56284235	7	O		6	9.5	75000	74774.18	4/1/2004	3/1/2034	630.65	360	360	54.35	8/1/2004	138000	1	111111000	0	1	9.5	0	0			0	0	0	0	0	630.65
56285877	1	O		6	9.1	53600	53454.45	5/1/2004	4/1/2034	435.14	360	360	80	8/1/2004	67000	1	11110000	0	1	9.1	8	4.5	4/1/2006	5/1/2006	6	6	1	15.1	9.1	435.14
56287733	1	O		6	7.65	120000	119473.15	4/1/2004	3/1/2034	851.42	360	360	80	7/1/2004	150000	1	111200000	0	1	7.65	8	6.5	3/1/2006	4/1/2006	6	6	1	13.65	7.65	851.42
56287873	1	O		6	7.85	84550	84253.75	5/1/2004	4/1/2034	611.58	360	360	95	7/1/2004	89000	1	12200000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	611.58
56289838	1	O		6	6.85	86500	86051.26	4/1/2004	3/1/2034	566.8	360	360	82.38	8/1/2004	105000	1	111110000	0	1	6.85	0	0			0	0	0	0	0	566.8
56291438	1	O		6	8.45	59500	59315.21	5/1/2004	4/1/2034	455.4	360	360	85	7/1/2004	70000	1	29300000	0	1	8.45	0	0			0	0	0	0	0	455.4
56291537	1	O		6	8.8	124000	123465.37	5/1/2004	4/1/2034	980.39	360	360	80	8/1/2004	155000	1	11110000	0	1	8.8	0	0			0	0	0	0	0	980.39
56292196	3	O		6	9.35	111000	110713.81	5/1/2004	4/1/2034	921.23	360	360	75	7/1/2004	148000	1	21100000	0	1	9.35	8	4.5	4/1/2007	5/1/2007	6	6	1	15.35	9.35	921.23
56292873	1	O		6	7.85	132000	130607.48	4/1/2004	3/1/2024	1091.82	240	240	88	8/1/2004	150000	1	111110000	0	1	7.85	8	4.5	3/1/2006	4/1/2006	6	6	1	13.85	7.85	1091.82
56283871	1	N		6	8.3	44000	43843.26	5/1/2004	4/1/2034	332.11	360	360	80	8/1/2004	55000	1	21110000	0	1	8.3	8	4.5	4/1/2006	5/1/2006	6	6	1	14.3	8.3	332.11
56296437	1	O		6	6.625	59400	59081.15	4/1/2004	3/1/2034	380.35	360	360	90	8/1/2004	66000	1	111110000	0	1	6.625	8	4.5	3/1/2006	4/1/2006	6	6	1	12.625	6.625	380.35
56287732	1	O		6	5.6	252117	250473.05	4/1/2004	3/1/2034	1447.36	360	360	63.83	8/1/2004	395000	1	111110000	0	1	5.6	0	0			0	0	0	0	0	1447.36
56297971	5	O		1	6.9	56250	55961.01	4/1/2004	3/1/2034	370.47	360	360	75	8/1/2004	75000	1	111110000	0	1	6.9	8	6.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	370.47
56301518	1	N		6	7.2	58320	57681.26	5/1/2004	4/1/2034	395.87	360	360	80	10/1/2004	72900	1	11111100	0	1	7.2	0	0			0	0	0	0	0	395.87
56302011	1	O		6	7.3	106800	106382.5	5/1/2004	4/1/2034	732.19	360	360	78.53	7/1/2004	136000	1	22200000	0	1	7.3	0	0			0	0	0	0	0	732.19
56304314	1	O		6	7.6	91800	91461.85	5/1/2004	4/1/2034	648.18	360	360	85	7/1/2004	108000	1	13200000	0	1	7.6	0	0			0	0	0	0	0	648.18
56304819	9	O		6	6.75	144000	143321.13	5/1/2004	4/1/2034	933.99	360	360	83.72	8/1/2004	172000	1	21110000	0	1	6.75	0	0			0	0	0	0	0	933.99
56309495	7		2	1	8.9	48000	47787.03	5/1/2004	4/1/2034	316.13	360	360	80	7/1/2004	60000	1	11200000	0	1	8.9	0	0			0	0	0	0	0	316.13
56309537	1	O		6	7.45	41650	41390.38	5/1/2004	4/1/2034	289.8	360	360	85	8/1/2004	49000	1	11110000	0	1	7.45	0	0			0	0	0	0	0	289.8
56310493	1	O		6	7.9	61750	61492.05	4/1/2004	3/1/2034	448.81	360	360	95	7/1/2004	65000	1	112200000	0	1	7.9	8	4.5	3/1/2006	4/1/2006	6	6	1	13.9	7.9	448.81
56311111	1	O		8	7.3	119000	118534.81	5/1/2004	4/1/2034	815.83	360	360	70	8/1/2004	140000	1	22200000	0	1	7.3	8	4.5	4/1/2006	5/1/2006	6	6	1	13.3	7.3	815.83
56312036	1	O		6	10.95	70000	69628.79	5/1/2004	4/1/2034	663.99	360	360	70	8/1/2004	100000	1	11110000	0	1	10.95	8	4.5	4/1/2006	5/1/2006	6	6	1	16.95	10.95	663.99
56312291	2	N		1	7.05	81000	80599.7	4/1/2004	3/1/2034	541.62	360	360	90	8/1/2004	90000	1	111110000	0	2	7.05	8	4.5	3/1/2006	4/1/2006	6	6	1	13.05	7.05	541.62
56313117	5	O		6	7.65	248900	247992.23	5/1/2004	4/1/2034	1765.99	360	360	85	7/1/2004	262000	1	11200000	0	1	7.65	0	0			0	0	0	0	0	1765.99
56313455	7	O		6	7.9	82000	81657.46	4/1/2004	3/1/2034	595.99	360	360	74.55	7/1/2004	110000	1	312200000	0	1	7.9	0	0			0	0	0	0	0	595.99
56313711	1	O		6	10.15	46200	45962.19	4/1/2004	3/1/2034	410.57	360	360	70	7/1/2004	66000	1	151400000	1	1	10.15	8	4.5	3/1/2006	4/1/2006	6	6	1	16.15	10.15	410.57
56314131	1	O		6	7.8	66500	65307.1	4/1/2004	3/1/2019	627.86	180	180	95	8/1/2004	70000	1	111110000	0	1	7.8	0	0			0	0	0	0	0	627.86
56315211	1	N		1	8.25	50400	50237.08	5/1/2004	4/1/2034	378.64	360	360	90	7/1/2004	56000	1	22400000	0	1	8.25	0	0			0	0	0	0	0	378.64
56316011	1	O		6	6.2	114000	113338.16	4/1/2004	3/1/2034	698.22	360	360	87.83	7/1/2004	129800	1	122200000	0	1	6.2	8	6.5	3/1/2006	4/1/2006	6	6	1	12.2	6.2	698.22
56318637	1	O		6	7.65	80000	79503.06	5/1/2004	4/1/2034	567.62	360	360	64	7/1/2004	125000	1	12200000	0	1	7.65	0	0			0	0	0	0	0	567.62
56319353	1	O		6	6.8	105161	104615.31	4/1/2004	3/1/2034	685.58	360	360	79.07	7/1/2004	133000	1	222200000	0	1	6.8	8	6.5	3/1/2006	4/1/2006	6	6	1	12.8	6.8	685.58
56320518	1	N		6	8.45	72000	68712.65	5/1/2004	4/1/2034	551.07	360	360	90	7/1/2004	80000	1	11100000	0	1	8.45	8	4.5	4/1/2007	5/1/2007	6	6	1	14.45	8.45	551.07
56321516	1	O		6	6.35	275000	273706.67	5/1/2004	4/1/2034	1711.15	360	360	53.92	8/1/2004	510000	1	11110000	0	1	6.35	8	4.5	4/1/2007	5/1/2007	6	6	1	12.35	6.35	1711.15
56321755	1	O		6	8.75	179625	178993.46	4/1/2004	3/1/2034	1413.12	360	360	75	7/1/2004	239500	1	231400000	0	1	8.75	8	6.5	3/1/2006	4/1/2006	6	6	1	14.75	8.75	1413.12
56323876	7	O		8	8.35	108000	107242.15	5/1/2004	4/1/2034	818.98	360	360	80	7/1/2004	135000	1	11100000	0	1	8.35	0	0			0	0	0	0	0	818.98
56324171	3	O		6	7.275	88000	87654.19	5/1/2004	4/1/2034	601.81	360	360	74.58	7/1/2004	118000	1	11200000	0	1	7.275	0	0			0	0	0	0	0	601.81
56324734	1	N		1	6.7	150750	150216.76	6/1/2004	5/1/2034	972.76	360	360	90	7/1/2004	168000	1	22000000	0	1	6.7	0	0			0	0	0	0	0	972.76
56325178	5	O		1	8.8	197138	196451.97	4/1/2004	3/1/2034	1557.94	360	360	85	7/1/2004	231928	1	124400000	0	1	8.8	8	6.5	3/1/2007	4/1/2007	6	6	1	14.8	8.8	1557.94
56326473	1	N		6	6.45	344000	342090.38	4/1/2004	3/1/2034	2163.02	360	360	80	8/1/2004	430000	1	222100000	0	1	6.45	0	0			0	0	0	0	0	2163.02
56327331	1	O		6	8.45	71500	71231.76	4/1/2004	3/1/2034	547.25	360	360	92.86	7/1/2004	77000	1	122300000	0	1	8.45	8	4.5	3/1/2006	4/1/2006	6	6	1	14.45	8.45	547.25
56327570	1	O		6	7.05	60000	59751.99	5/1/2004	4/1/2034	401.2	360	360	77.42	7/1/2004	77500	1	12200000	0	1	7.05	0	0			0	0	0	0	0	401.2
56327752	1	O		1	8.75	145350	144839	4/1/2004	3/1/2034	1143.47	360	360	95	7/1/2004	153000	1	111100000	0	1	8.75	8	6.5	3/1/2006	4/1/2006	6	6	1	14.75	8.75	1143.47
56331598	1	O		8	9.5	54900	54734.74	4/1/2004	3/1/2034	461.63	360	360	90	7/1/2004	61000	1	122200000	0	1	9.5	8	4.5	3/1/2006	4/1/2006	6	6	1	15.5	9.5	461.63
56333735	1	O		8	7.725	100800	100437.82	5/1/2004	4/1/2034	720.41	360	360	65.03	7/1/2004	155000	1	41400000	0	1	7.725	8	4.5	4/1/2006	5/1/2006	6	6	1	13.725	7.725	720.41
56336118	1	O		1	6.45	314088	312537.84	5/1/2004	4/1/2034	1974.94	360	360	80	7/1/2004	402611	1	12200000	0	1	6.45	8	6.5	4/1/2006	5/1/2006	6	6	1	12.45	6.45	1974.94
56336670	1	O		6	8.9	276000	275218.85	5/1/2004	4/1/2034	2200.93	360	360	60	7/1/2004	345000	1	12200000	0	1	8.9	0	0			0	0	0	0	0	2200.93
56338676	1		2	6	6.6	115200	114683.65	5/1/2004	4/1/2034	735.74	360	360	80	7/1/2004	144000	1	22200000	0	1	6.6	0	0			0	0	0	0	0	735.74
56339559	1	N		6	7.23	133200	132672.03	5/1/2004	4/1/2034	908.86	360	360	90	7/1/2004	148000	1	22200000	0	1	7.23	8	6.5	4/1/2006	5/1/2006	6	6	1	13.23	7.23	908.86
56340177	1	O		1	9.4	69930	69751.54	5/1/2004	4/1/2034	582.92	360	360	90	7/1/2004	80000	1	12200000	0	1	9.4	0	0			0	0	0	0	0	582.92
56343072	1	O		6	6.05	129600	128823.44	4/1/2004	3/1/2034	781.19	360	360	80	7/1/2004	162000	1	123400000	0	1	6.05	8	6.5	3/1/2006	4/1/2006	6	6	1	12.05	6.05	781.19
56343338	1	O		6	9.4	122812	122434.44	4/1/2004	3/1/2034	1023.73	360	360	75	7/1/2004	163750	1	122200000	0	1	9.4	8	6.5	3/1/2006	4/1/2006	6	6	1	15.4	9.4	1023.73
56343478	1	O		6	8.3	40950	40792.19	4/1/2004	3/1/2034	309.09	360	360	67.13	7/1/2004	61000	1	244400000	0	1	8.3	0	0			0	0	0	0	0	309.09
56345051	1	O		1	7.8	66780	65988.02	4/1/2004	3/1/2034	480.73	360	360	90	8/1/2004	74200	1	111110000	0	1	7.8	0	0			0	0	0	0	0	480.73
56349152	1	O		6	5.8	140500	137505.39	4/1/2004	3/1/2019	1170.5	180	180	82.65	7/1/2004	170000	1	111100000	0	1	5.8	0	0			0	0	0	0	0	1170.5
56350713	2	O		6	7.5	228000	227143.31	5/1/2004	4/1/2034	1594.21	360	360	95	7/1/2004	240000	1	34500000	1	2	7.5	0	0			0	0	0	0	0	1594.21
56353055	1	O		6	6.25	120000	119295.38	4/1/2004	3/1/2034	738.87	360	360	88.24	8/1/2004	136000	1	111100000	0	1	6.25	8	6.8	3/1/2006	4/1/2006	6	6	1	12.25	6.25	738.87
56354392	1	N		1	7.7	51200	50925.15	5/1/2004	4/1/2034	365.04	360	360	80	7/1/2004	64000	1	12200000	0	1	7.7	0	0			0	0	0	0	0	365.04
56355191	2	O		1	8.15	266000	264943.44	4/1/2004	3/1/2034	1979.71	360	360	95	7/1/2004	280000	1	113200000	0	2	8.15	8	4.5	3/1/2006	4/1/2006	6	6	1	14.15	8.15	1979.71
56356314	1	N		6	7.4	152000	151298.74	4/1/2004	3/1/2034	1052.42	360	360	80	7/1/2004	190000	1	242400000	0	1	7.4	8	6.48	3/1/2006	4/1/2006	6	6	1	13.4	7.4	1052.42
56357031	1	O		1	6.99	500000	497499.88	4/1/2004	3/1/2034	3323.16	360	360	68.49	7/1/2004	730000	1	943200000	0	1	6.99	8	6.5	3/1/2006	4/1/2006	6	6	1	12.99	6.99	3323.16
56357312	5	O		6	7.55	212500	211709.42	5/1/2004	4/1/2034	1493.12	360	360	85	7/1/2004	250000	1	12400000	0	1	7.55	8	6.5	4/1/2006	5/1/2006	6	6	1	13.55	7.55	1493.12
56357775	3	O		6	6	70000	69474.46	4/1/2004	3/1/2034	419.69	360	360	79.55	7/1/2004	88000	1	211200000	0	1	6	0	0			0	0	0	0	0	419.69
56360456	1	O		6	8.7	51750	51597.34	5/1/2004	4/1/2034	405.28	360	360	75	7/1/2004	69000	1	11200000	0	1	8.7	8	4.5	4/1/2006	5/1/2006	6	6	1	14.7	8.7	405.28
56361231	1	N		1	8.1	62460	62251.84	5/1/2004	4/1/2034	462.68	360	360	90	7/1/2004	69400	1	22100000	0	1	8.1	0	0			0	0	0	0	0	462.68
56361991	7	O		6	6.7	62500	62280.8	6/1/2004	5/1/2034	403.3	360	360	84.23	7/1/2004	74200	1	1100000	0	1	6.7	0	0			0	0	0	0	0	403.3
56363492	2	O		6	6.75	318500	317393.8	6/1/2004	5/1/2034	2065.79	360	360	67.05	7/1/2004	475000	1	2200000	0	2	6.75	0	0			0	0	0	0	0	2065.79
56363674	1	O		6	6.9	180000	179083.97	4/1/2004	3/1/2034	1185.49	360	360	80	7/1/2004	225000	1	122200000	0	1	6.9	8	6.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	1185.49
56364011	7	O		1	6.55	81600	81225.99	5/1/2004	4/1/2034	518.46	360	360	85	7/1/2004	96000	1	11100000	0	1	6.55	8	4.5	4/1/2007	5/1/2007	6	6	1	12.55	6.55	518.46
56364052	1	O		6	6.8	60375	59774.51	5/1/2004	4/1/2024	460.87	240	240	75	8/1/2004	80500	1	11110000	0	1	6.8	0	0			0	0	0	0	0	460.87
56364755	1	O		6	6.05	120300	119478.58	4/1/2004	3/1/2034	725.14	360	360	41.48	8/1/2004	290000	1	111110000	0	1	6.05	8	6.5	3/1/2006	4/1/2006	6	6	1	12.05	6.05	725.14
56367030	1	O		6	8.25	84600	84326	5/1/2004	4/1/2034	635.58	360	360	90	8/1/2004	94000	1	11210000	0	1	8.25	0	0			0	0	0	0	0	635.58
56367071	2	N		6	7	472000	469644.5	4/1/2004	3/1/2034	3140.23	360	360	80	7/1/2004	590000	1	122200000	0	4	7	8	8.5	3/1/2006	4/1/2006	6	6	1	13	7	3140.23
56367502	1	N		1	7.5	184000	183167.73	4/1/2004	3/1/2034	1288.58	360	360	80	7/1/2004	230000	1	122200000	0	1	7.5	8	6.5	3/1/2006	4/1/2006	6	6	1	13.5	7.5	1286.58
56368293	1	O		6	7.35	122421	121943.87	5/1/2004	4/1/2034	843.45	360	360	92.39	8/1/2004	132500	1	11110000	0	1	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	843.45

56196397	1	O	6	6.25	292000	290880.82	6/1/2004	5/1/2034	1797.9	360	360	80	7/1/2004	365000	1	2200000	0	1	6.25	0	0				0	0	0	0	0	1797.9
56196876	1	O	6	6.85	50000	49786.51	5/1/2004	4/1/2034	327.63	360	360	52.08	6/1/2004	96000	1	11210000	0	1	6.85	0	0				0	0	0	0	0	327.63
56199391	9	N	1	8.3	43650	43509.15	5/1/2004	4/1/2034	329.47	360	360	90	8/1/2004	48500	1	11110000	0	1	8.3	0	0				0	0	0	0	0	329.47
56199631	1	O	8	11.65	189000	188640.07	4/1/2004	3/1/2034	1893.32	360	360	60	7/1/2004	315000	1	222200000	0	1	11.65	8	4.5	3/1/2008	4/1/2006		8	8	1	17.65	11.65	1893.32
56199714	1	O	6	5.75	94500	94001.91	5/1/2004	4/1/2034	551.48	360	360	90	7/1/2004	105000	1	12200000	0	1	5.75	8	4.5	4/1/2008	5/1/2008		6	6	1	11.75	5.75	551.48
56200553	2	O	1	7.25	54400	54185.2	5/1/2004	4/1/2034	371.11	360	360	90.82	7/1/2004	59900	1	12900000	0	2	7.25	0	0				0	0	0	0	0	371.11
56200678	1	O	6	7.05	130500	129855.07	4/1/2004	3/1/2034	872.61	360	360	90	8/1/2004	145000	1	111110000	0	1	7.05	0	0				0	0	0	0	0	872.61
56200694	1	O	6	6.15	68000	67667.7	5/1/2004	4/1/2034	414.28	360	360	60.44	8/1/2004	112500	1	11110000	0	1	6.15	8	4.5	4/1/2007	5/1/2007		6	6	1	12.15	6.15	414.28
56201098	2	N	6	7.95	216000	215046.06	4/1/2004	3/1/2034	1577.41	360	360	71.05	8/1/2004	304000	1	112110000	0	2	7.95	0	0				0	0	0	0	0	1577.41
56202435	1	N	8	7.55	53600	53400.58	5/1/2004	4/1/2034	376.62	360	360	80	8/1/2004	67000	1	11110000	0	1	7.55	0	0				0	0	0	0	0	376.62
56206899	1	O	6	6.25	247000	245815.88	5/1/2004	4/1/2034	1520.83	360	360	69.58	8/1/2004	355000	1	11110000	0	1	6.25	0	0				0	0	0	0	0	1520.83
56209059	1	O	6	6.75	277500	275946.93	4/1/2004	3/1/2034	1799.86	360	360	89.52	8/1/2004	310000	1	122110000	0	1	6.75	8	6.5	3/1/2008	4/1/2006		6	6	1	12.75	6.75	1799.86
56209596	1	O	6	5.75	174000	172896.84	4/1/2004	3/1/2034	1015.42	360	360	84.88	9/1/2004	205000	1	111111000	0	1	5.75	8	6.5	3/1/2008	4/1/2006		6	6	1	11.75	5.75	1015.42
56210099	1	O	6	6.4	241500	240146.46	4/1/2004	3/1/2034	1510.6	360	360	70	7/1/2004	345000	1	111200000	0	1	6.4	0	0				0	0	0	0	0	1510.6
56211816	2	N	1	6.75	272000	270815.8	5/1/2004	4/1/2034	1764.19	360	360	85	7/1/2004	320000	1	21200000	0	2	6.75	0	0				0	0	0	0	0	1764.19
56212319	7	O	6	8.45	104000	103877.2	5/1/2004	4/1/2034	795.99	360	360	78.79	7/1/2004	132000	1	21400000	0	1	8.45	0	0				0	0	0	0	0	795.99
56214950	1	O	6	7.35	65000	64748.37	5/1/2004	4/1/2034	447.84	360	360	83.33	8/1/2004	78000	1	11110000	0	1	7.35	0	0				0	0	0	0	0	447.84
56215635	1	O	6	5.7	153000	151658.66	4/1/2004	3/1/2034	888.02	360	360	90	7/1/2004	170000	1	121200000	0	1	5.7	8	4.5	3/1/2007	4/1/2007		6	6	1	11.7	5.7	888.02
56216773	1	O	6	7	238000	236812.28	4/1/2004	3/1/2034	1583.42	360	360	61.5	7/1/2004	387000	1	111200000	0	1	7	8	4.5	3/1/2006	4/1/2006		6	6	1	13	7	1583.42
56216997	1	O	6	10.4	109000	108774.53	5/1/2004	4/1/2034	988.93	360	360	54.5	7/1/2004	200000	1	11100000	0	1	10.4	8	6.5	4/1/2006	5/1/2006		6	6	1	16.4	10.4	988.93
56217110	1	O	6	8.475	144000	143555.32	5/1/2004	4/1/2034	1104.69	360	360	90	7/1/2004	160000	1	12400000	0	1	8.475	8	4.5	4/1/2006	5/1/2006		6	6	1	14.475	8.475	1104.69
56219579	1	O	6	6.2	150000	146918.07	4/1/2004	3/1/2019	1282.06	180	180	57.69	8/1/2004	260000	1	111110000	0	1	6.2	0	0				0	0	0	0	0	1282.06
56220759	1	O	1	6.65	148000	147343.04	5/1/2004	4/1/2034	950.11	360	360	80	8/1/2004	185000	1	11110000	0	1	6.65	8	4.5	4/1/2007	5/1/2007		6	6	1	12.65	6.65	950.11
56224033	1	N	6	8.15	80000	79736.1	5/1/2004	4/1/2034	595.4	360	360	75.47	7/1/2004	106000	1	22200000	0	1	8.15	8	4.5	4/1/2006	5/1/2006		6	6	1	14.15	8.15	595.4
56224231	1	O	6	7.45	49500	48739.83	5/1/2004	4/1/2019	457.47	180	180	90	8/1/2004	55000	1	11110000	0	1	7.45	0	0				0	0	0	0	0	457.47
56224330	5	O	6	5.9	250000	246855.41	4/1/2004	3/1/2024	1776.69	240	240	78.12	7/1/2004	320000	1	312200000	0	1	5.9	0	0				0	0	0	0	0	1776.69
56224678	1	O	6	5	90000	88870.07	4/1/2004	3/1/2034	483.14	360	360	77.59	7/1/2004	116000	1	111200000	0	1	5	8	4.5	3/1/2006	4/1/2006		6	6	1	11	5	483.14
56225477	1	O	6	6.2	313200	311376.23	4/1/2004	3/1/2034	1918.26	360	360	90	7/1/2004	348000	1	122200000	0	1	6.2	0	0				0	0	0	0	0	1918.26
56225790	1	O	1	6.25	247000	245575.34	4/1/2004	3/1/2034	1520.83	360	360	95	7/1/2004	260000	1	152200000	1	1	6.25	8	6.5	3/1/2008	4/1/2006		6	6	1	12.25	6.25	1520.83
56227317	1	O	6	5	333700	331269.02	4/1/2004	3/1/2034	1791.38	360	360	60.67	8/1/2004	550000	1	111110000	0	1	5	8	6.5	3/1/2008	4/1/2006		6	6	1	11	5	1791.38
56229230	1	O	1	6.15	161395	160446.2	4/1/2004	3/1/2034	983.27	360	360	84.5	8/1/2004	191000	1	111110000	0	1	6.15	8	6.5	3/1/2006	4/1/2006		6	6	1	12.15	6.15	983.27
56229438	3	N	6	7.2	83840	83505.7	5/1/2004	4/1/2034	569.1	360	360	80	8/1/2004	104800	1	11110000	0	1	7.2	0	0				0	0	0	0	0	569.1
56230394	3	O	6	6.5	103500	102930.9	4/1/2004	3/1/2034	654.2	360	360	90	7/1/2004	115000	1	112200000	0	1	6.5	8	6.5	3/1/2008	4/1/2008		6	6	1	12.5	6.5	654.2
56231350	1	N	1	7.75	53100	52910.16	5/1/2004	4/1/2034	380.42	360	360	90	8/1/2004	59000	1	11110000	0	1	7.75	8	4.5	4/1/2006	5/1/2006		6	6	1	13.75	7.75	380.42
56232556	1	N	1	7.7	53100	52908.23	5/1/2004	4/1/2034	378.59	360	360	90	8/1/2004	59000	1	11210000	0	1	7.7	8	4.5	4/1/2007	5/1/2007		6	6	1	13.7	7.7	378.59
56232911	7	O	6	8.05	144000	143613.53	6/1/2004	5/1/2034	1061.65	360	360	80	7/1/2004	180000	1	1100000	0	1	8.05	0	0				0	0	0	0	0	1061.65
56235237	1	O	6	8.7	42000	41849.68	4/1/2004	3/1/2034	328.92	360	360	70	7/1/2004	60000	1	254200000	1	1	8.7	8	4.5	3/1/2006	4/1/2006		6	6	1	14.7	8.7	328.92
56235930	2	O	6	10.45	90000	89816.03	5/1/2004	4/1/2034	819.91	360	360	60	7/1/2004	150000	1	11100000	0	2	10.45	8	4.5	4/1/2006	5/1/2006		6	6	1	16.45	10.45	819.91
56236177	1	O	6	6.4	84500	84099.79	5/1/2004	4/1/2034	528.56	360	360	78.97	7/1/2004	107000	1	14200000	0	1	6.4	0	0				0	0	0	0	0	528.56
56236995	1	O	6	8.75	97500	97215.37	5/1/2004	4/1/2034	767.04	360	360	71.17	7/1/2004	137000	1	12300000	0	1	8.75	8	4.5	4/1/2006	5/1/2006		6	6	1	14.75	8.75	767.04
56239254	1	O	6	8.2	157500	156732.4	5/1/2004	4/1/2034	964.64	360	360	90	7/1/2004	175000	1	11900000	0	1	8.2	0	0				0	0	0	0	0	964.64
56240377	2	O	6	6.15	378000	376152.97	5/1/2004	4/1/2034	2302.89	360	360	94.5	7/1/2004	400000	1	12300000	0	2	6.15	8	4.5	4/1/2006	5/1/2006		6	6	1	12.15	6.15	2302.89
56241334	1	O	6	7.82	50000	49768.01	6/1/2004	5/1/2034	360.63	360	360	79.37	7/1/2004	63000	1	1100000	0	1	7.82	0	0				0	0	0	0	0	360.63
56242373	1	O	6	6.9	52250	51984.11	4/1/2004	3/1/2034	344.12	360	360	95	8/1/2004	55000	1	111110000	0	1	6.9	8	6.5	3/1/2006	4/1/2006		6	6	1	12.9	6.9	344.12
56243173	5	O	6	12.575	48000	47938.32	5/1/2004	4/1/2034	515.08	360	360	57.83	7/1/2004	83000	1	12400000	0	1	12.575	8	6.5	4/1/2006	5/1/2006		6	6	1	18.575	12.575	515.08
56243892	1	O	8	6.7	209706	208596.63	4/1/2004	3/1/2034	1353.19	360	360	88.86	7/1/2004	236000	1	111200000	0	1	6.7	0	0				0	0	0	0	0	1353.19
56244270	3	N	1	6.45	128000	127289.42	4/1/2004	3/1/2034	804.85	360	360	80	8/1/2004	160000	1	111110000	0	1	6.45	8	6.5	3/1/2006	4/1/2006		6	6	1	12.45	6.45	804.85
56245392	2	O	6	9.8	48750	48635.63	5/1/2004	4/1/2034	420.63	360	360	75	8/1/2004	65000	1	11110000	0	2	9.8	8	4.5	4/1/2006	5/1/2006		6	6	1	15.8	9.8	420.63
56247794	1	O	6	6.6	136850	136111.91	4/1/2004	3/1/2034	874.01	360	360	82.94	8/1/2004	165000	1	111110000	0	1	6.6	0	0				0	0	0	0	0	874.01
56248172	1	O	8	7.55	200000	199255.91	5/1/2004	4/1/2034	1405.29	360	360	61.92	7/1/2004	323000	1	13300000	0	1	7.55	8	4.5	4/1/2006	5/1/2006		6	6	1	13.55	7.55	1405.29
56249212	1	O	6	7.2	141000	140437.79	5/1/2004	4/1/2034	957.1	360	360	82.94	7/1/2004	170000	1	11100000	0	1	7.2	8	4.5	4/1/2006	5/1/2006		6	6	1	13.2	7.2	957.1
56249758	1	O	6	7.45	102600	102079.71	4/1/2004	3/1/2034	713.69	360	360	95	7/1/2004	108000	1	122200000	0	1	7.45	8	4.5	3/1/2007	4/1/2007		6	6	1	13.45	7.45	713.69
56253032	1	N	1	8.05	46400	46243.8	5/1/2004	4/1/2034	342.09	360	360	80	7/1/2004	58000	1	21200000	0	1	8.05	8	4.5	4/1/2007	5/1/2007		6	6	1	14.05	8.05	342.09
56254139	1	O	6	7.15	427000	425258.25	5/1/2004	4/1/2034	2883.99	360	360	94.89	7/1/2004	450000	1	11200000	0	1	7.15	8	4.5	4/1/2008	5/1/2006		6	6	1	13.15	7.15	2883.99
56254311	1	O	6	7.15	83200	82864.99	5/1/2004	4/1/2034	561.94	360	360	77.04	8/1/2004	108000	1	11110000	0	1	7.15	0	0				0	0	0	0	0	561.94
56256092	1	O	6	5.925	331500	329809.5	5/1/2004	4/1/2034	1971.56	360	360	85	7/1/2004	390000	1	21200000	0	1	5.925	0	0				0	0	0	0	0	1971.56
56256316	5	O	6	8.55	92800	92517.75	5/1/2004	4/1/2034	716.85	360	360	80	7/1/2004	116000	1	24200000	0	1	8.55	0	0				0	0	0	0	0	716.85
56258213	1	O	6	8.3	59920	59728.26	5/1/2004	4/1/2034	452.27	360	360	80	7/1/2004	74900	1	11100000	0	1	8.3	8	4.5	4/1/2006	5/1/2006		6	6	1	14.3	8.3	452.27
56258510	5	O	6	7.05	223250	222146.67	4/1/2004	3/1/2034	1492.8	360	360	95	7/1/2004	235000	1	243300000	0	1	7.05	8	4.5	3/1/2006	4/1/2006		6	6	1	13.05	7.05	1492.8
56258835	1	O	6	5.85	193000	191291.81	4/1/2004	3/1/2034	1138.59	360	360	47.07	8/1/2004	410000	1	111110000	0	1	5.85	0	0				0	0	0	0	0	1138.59
56259138	1	O	8	8.15	127500	127079.42	5/1/2004	4/1/2034	948.92	360	360	79.69	8/1/2004	160000	1	11110000	0	1	8.15	0	0				0	0	0	0	0	948.92
56263478	1	N	1	7.45	110700	110449.49	7/1/2004	6/1/2034	770.25	360	360	90	8/1/2004	127000	1	1100000	0	1	7.45	0	0				0	0	0	0	0	770.25
56263593	1	O	1	8.6	40850	40751.94	6/1/2004	5/1/2034	317.01	360	360	95	8/1/2004	45500	1	1110000	0	1	8.6	0	0				0	0	0	0	0	317.01
56264831	1	N	1	8.35	175500	174944.06	5/1/2004	4/1/2034	1330.84	360	360	90	7/1/2004	195000	1	22200000	0	1	8.35	8	4.5	4/1/2006	5/1/2006		6	6	1	14.35	8.35	1330.84
56265150	5	O	1	9.7	79610	79380.12	4/1/2004	3/1/2034	681.06	360	360	95	8/1/2004	85500	1	111110000	0	1	9.7	0	0				0	0	0	0	0	681.06
56266634	1	O	1	8.55	66500	66256.43	4/1/2004	3/1/2034	513.69	360	360	95	7/1/2004	70000	1	111200000	0	1	8.55	8	6.5	3/1/2007	4/1/2007		6	6	1	14.55	8.55	513.69
56271414	1	O	6	7.425	92700	92346.45	5/1/2004	4/1/2034	643.42	360	360	90	7/1/2004	103000	1	12200000	0	1	7.425	8	4.5	4/1/2006	5/1/2006		6	6	1	13.425	7.425	643.42
56272735	1	O	6	6.737	130050	129113.2	4/1/2004	3/1/2034	842.38	360	360	85	7/1/2004	153000	1	111100000	0	1	6.737	0	0				0	0	0	0	0	842.38
56276017	1	N	6	8.35	61200	60153.25	4/1/2004	3/1/2019	597.3	180	180	90	7/1/2004	68000	1	122200000	0	1	8.35	0	0				0	0	0	0	0	597.3
56276751	1	O	6	5.5	102500	101933.84	5/1/2004	4/1/2034	581.99	360	360	58.57	8/1/2004	175000	1	11110000	0	1	5.5	8	4.5	4/1/2006	5/1/2006		6	6	1	11.5	5.5	581.99
56277379	1	O	6	6.8	310000	309469.9	5/1/2004	4/1/2034	2020.97	360	360	62	8/1/2004	500000	1	10000	0	1	6.8	0	0				0	0	0	0	0	2020.97
56281918	1	O	8	6.8	105300	104845.98	5/1/2004	4/1/2034	686.48	360	360	90	7/1/2004	117000	1	12200000	0	1	6.8	8	4.5	4/1/2007	5/1/2007		8	6	1	12.8	6.8	686.48
56282538	2	N	6	6.75	416000	413820.54	4/1/2004	3/1/2034	2698.17	360	360	80	7/1/2004	520000	1	223200000	0	3	6.75	8	6.5	3/1/2008	4/1/2006		6	6	1	12.75	6.75	2698.17
56282593	1	O	1	7.5	200000	198960.29	4/1/2004	3/1/2034	1398.43	360	360	80	7/1/2004	250000	1	232100000	0	1	7.5	8	4.5	3/1/2008	4/1/2006		6	6	1	13.5	7.5	1398.43
56282858	1	O	6	5.85	295000	293198.8	4/1/2004	3/1/2034	1759.21	360	360	93.65	7/1/2004	315000	1	122300000	0	1	5.95	8	6.5	3/1/2006	4/1/2006		6	6	1	11.95	5.95	1759.21
56282874	1	O	6	6.4	247500	246112.84	4/1/2004	3/1/2034	1548.13	360	360	90	7/1/2004	275000	1	222200000	0	1	6.4	8	4.5	3/1/2006	4/1/2006		6	6	1	12.4	6.4	1548.13
56283096	7	O	8	6.9	76075	75947.42	8/1/2004	7/1/2034	501.04	360	360	85	8/1/2004	89500	1	10000	0	1	6.9	0	0				0	0	0	0	0	501.04

56092992	1	O	6	7.3	77600	77234.84	4/1/2004	3/1/2034	532.01	360	360	80	7/1/2004	97000	1	111200000	0	1	7.3	8	6.5	3/1/2006	4/1/2006	6	6	1	13.3	7.3	532.01
56093495	2	O	6	6.45	500000	497693.24	5/1/2004	4/1/2034	3143.92	360	360	83.33	7/1/2004	600000	1	22200000	0	4	6.45	0	0			0	0	0	0	0	3143.92
56096019	1	O	6	6.8	205000	204931.14	4/1/2004	3/1/2034	1342.97	360	360	74.91	8/1/2004	275000	1	111110000	0	1	6.8	8	4.5	3/1/2006	4/1/2006	6	6	1	12.8	6.8	1342.97
56101959	1	O	6	9.4	104000	103734.61	5/1/2004	4/1/2034	866.92	360	360	77.04	8/1/2004	135000	1	12110000	0	1	9.4	8	4.5	4/1/2006	5/1/2006	6	6	1	15.4	9.4	866.92
56102338	1	O	6	6.3	280000	278400.35	4/1/2004	3/1/2034	1733.13	360	360	68.8	8/1/2004	407000	1	111110000	0	1	6.3	8	6.5	3/1/2006	4/1/2006	6	6	1	12.3	6.3	1733.13
56103138	1	O	6	7.1	170400	169504.63	4/1/2004	3/1/2034	1145.15	360	360	80	7/1/2004	213000	1	111200000	0	1	7.1	8	6.5	3/1/2008	4/1/2006	6	6	1	13.1	7.1	1145.15
56104631	1	N	1	6.5	151600	150766.47	4/1/2004	3/1/2034	958.22	360	360	80	7/1/2004	189500	1	212200000	0	1	6.5	0	0			0	0	0	0	0	958.22
56108079	1	O	8	8.025	113430	113046.27	5/1/2004	4/1/2034	834.29	360	360	95	8/1/2004	119400	1	11110000	0	1	8.025	0	0			0	0	0	0	0	834.29
56108095	1	O	6	7.35	84550	84152.81	4/1/2004	3/1/2034	582.53	360	360	87.16	7/1/2004	97000	1	111100000	0	1	7.35	8	4.5	3/1/2006	4/1/2006	6	6	1	13.35	7.35	582.53
56108618	1	O	6	9.5	80000	79800.07	5/1/2004	4/1/2034	672.69	360	360	33.33	7/1/2004	240000	1	11100000	0	1	9.5	8	4.5	4/1/2007	5/1/2007	6	6	1	15.5	9.5	672.69
56109418	1	O	1	7.35	324187	322676.55	4/1/2004	3/1/2034	2233.56	360	360	94.1	7/1/2004	344500	1	112200000	0	1	7.35	8	4.5	3/1/2006	4/1/2006	6	6	1	13.35	7.35	2233.56
56110851	1	O	6	7.85	103000	101913.41	4/1/2004	3/1/2024	851.95	240	240	67.21	7/1/2004	118100	1	121400000	0	1	7.85	0	0			0	0	0	0	0	851.95
56111354	1	O	6	7.8	56500	56259.24	4/1/2004	3/1/2034	406.73	360	360	84.96	7/1/2004	66500	1	122100000	0	1	7.8	8	4.5	3/1/2006	4/1/2006	6	6	1	13.8	7.8	406.73
56112956	1	O	6	6.4	83600	83131.42	4/1/2004	3/1/2034	522.93	360	360	95	7/1/2004	88000	1	111100000	0	1	6.4	0	0			0	0	0	0	0	522.93
56113632	1	O	1	7.3	69750	69477.3	5/1/2004	4/1/2034	478.19	360	360	90	8/1/2004	82000	1	11110000	0	1	7.3	8	4.5	4/1/2008	5/1/2006	6	6	1	13.3	7.3	478.19
56114192	7	O	8	6.3	94400	93880.65	4/1/2004	3/1/2034	584.32	360	360	80	7/1/2004	118000	1	224900000	0	1	6.3	0	0			0	0	0	0	0	584.32
56115173	7	O	6	8.8	58566	58089.34	7/1/2004	6/1/2019	587.07	180	180	70	8/1/2004	83667	1	110000	0	1	8.8	0	0			0	0	0	0	0	587.07
56117773	1	O	1	5.25	100000	99304.17	4/1/2004	3/1/2034	552.21	360	360	76.92	7/1/2004	130000	1	222200000	0	1	5.25	8	6.5	3/1/2006	4/1/2006	6	6	1	11.25	5.25	552.21
56119316	1	O	6	8.1	55800	55575.69	4/1/2004	3/1/2034	413.34	360	360	90	8/1/2004	62000	1	111110000	0	1	8.1	8	4.5	3/1/2006	4/1/2006	6	6	1	14.1	8.1	413.34
56120330	1	O	6	9.55	124000	123630.57	4/1/2004	3/1/2034	1047.19	360	360	80	7/1/2004	155000	1	123400000	0	1	9.55	8	4.5	3/1/2006	4/1/2006	6	6	1	15.55	9.55	1047.19
56121734	1	O	6	6.1	224000	222895.01	5/1/2004	4/1/2034	1357.43	360	360	70	7/1/2004	320000	1	12200000	0	1	6.1	0	0			0	0	0	0	0	1357.43
56122195	1	O	8	8.9	429250	428035.08	5/1/2004	4/1/2034	3423.01	360	360	85	7/1/2004	505000	1	24200000	0	1	8.9	8	6	4/1/2006	5/1/2006	6	6	1	14.9	8.9	3423.01
56122757	1	O	1	8.35	145800	145431.79	6/1/2004	5/1/2034	1105.62	360	360	90	7/1/2004	162000	1	1200000	0	1	8.35	8	6	5/1/2007	6/1/2007	6	6	1	14.35	8.35	1105.62
56124258	7	O	6	8	75000	74735.04	5/1/2004	4/1/2034	550.33	360	360	75	7/1/2004	100000	1	11200000	0	1	8	0	0			0	0	0	0	0	550.33
56124811	1	O	6	7.1	126500	125880.88	4/1/2004	3/1/2034	850.13	360	360	69.08	7/1/2004	142000	1	232200000	0	1	7.1	8	4.5	3/1/2006	4/1/2006	6	6	1	13.1	7.1	850.13
56124837	1	O	8	7.4	131100	130434.84	4/1/2004	3/1/2034	907.71	360	360	95	7/1/2004	138000	1	113400000	0	1	7.4	8	4.5	3/1/2006	4/1/2006	6	6	1	13.4	7.4	907.71
56129034	1	N	6	7.65	83000	82635.58	4/1/2004	3/1/2034	588.9	360	360	75.45	7/1/2004	110000	1	122100000	0	1	7.65	0	0			0	0	0	0	0	588.9
56129315	1	N	6	10.15	56550	56401.5	4/1/2004	3/1/2034	502.55	360	360	65	7/1/2004	87000	1	112100000	0	1	10.15	8	4.5	3/1/2006	4/1/2006	6	6	1	16.15	10.15	502.55
56131774	1	O	6	7.65	50400	49464.13	4/1/2004	3/1/2019	471.53	180	180	90	8/1/2004	56000	1	413210000	0	1	7.65	0	0			0	0	0	0	0	471.53
56131931	1	O	6	8.7	111150	110822.17	5/1/2004	4/1/2034	870.48	360	360	95	7/1/2004	117000	1	22200000	0	1	8.7	8	4.5	4/1/2006	5/1/2006	6	6	1	14.7	8.7	870.48
56132517	1	O	6	6.55	198000	196921.78	4/1/2004	3/1/2034	1258.02	360	360	80	7/1/2004	220000	1	112200000	0	1	6.55	8	6.5	3/1/2006	4/1/2006	6	6	1	12.55	6.55	1258.02
56132715	1	O	8	7.4	198000	197241.11	5/1/2004	4/1/2034	1370.92	360	360	90	7/1/2004	220000	1	11300000	0	1	7.4	8	4.5	4/1/2008	5/1/2006	6	6	1	13.4	7.4	1370.92
56133390	2	O	1	8.5	232750	231888.88	4/1/2004	3/1/2034	1789.65	360	360	95	7/1/2004	245000	1	222200000	0	2	8.5	0	0			0	0	0	0	0	1789.65
56134174	1	O	6	7.7	121600	121071.43	4/1/2004	3/1/2034	866.96	360	360	80	7/1/2004	152000	1	111400000	0	1	7.7	8	6.5	3/1/2006	4/1/2006	6	6	1	13.7	7.7	866.96
56135791	1	N	6	7.5	86400	86075.32	5/1/2004	4/1/2034	604.13	360	360	80	7/1/2004	108000	1	21100000	0	1	7.5	0	0			0	0	0	0	0	604.13
56139637	1	O	8	6.5	162000	161109.26	4/1/2004	3/1/2034	1023.96	360	360	87.5	7/1/2004	240000	1	212200000	0	1	6.5	0	0			0	0	0	0	0	1023.96
56140833	1	N	1	7.9	68000	67715.98	4/1/2004	3/1/2034	494.23	360	360	85	7/1/2004	80000	1	253200000	1	1	7.9	8	4.5	3/1/2006	4/1/2006	6	6	1	13.9	7.9	494.23
56141575	1	O	8	6.3	112000	111360.15	4/1/2004	3/1/2034	693.25	360	360	75.68	7/1/2004	148000	1	122400000	0	1	6.3	8	6.5	3/1/2006	4/1/2006	6	6	1	12.3	6.3	693.25
56142292	1	O	6	9.45	48000	47843.26	4/1/2004	3/1/2034	401.87	360	360	75	7/1/2004	64000	1	124300000	0	1	9.45	8	4.5	3/1/2006	4/1/2006	6	6	1	15.45	9.45	401.87
56143571	2	O	1	7.58	397100	395332.16	4/1/2004	3/1/2034	2798.37	360	360	95	7/1/2004	418000	1	121200000	0	2	7.58	8	4.5	3/1/2006	4/1/2006	6	6	1	13.58	7.58	2798.37
56143894	1	O	1	7.3	238500	237567.64	5/1/2004	4/1/2034	1635.09	360	360	90	7/1/2004	283150	1	22300000	0	1	7.3	0	0			0	0	0	0	0	1635.09
56144157	1	O	1	6	160000	159032.23	4/1/2004	3/1/2034	959.29	360	360	80	8/1/2004	200000	1	111110000	0	1	6	8	4.5	3/1/2007	4/1/2007	6	6	1	12	6	959.29
56144314	1	O	6	7.7	63000	62772.5	5/1/2004	4/1/2034	449.17	360	360	90	8/1/2004	70000	1	11110000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	449.17
56144538	2	O	6	6	176000	174935.51	4/1/2004	3/1/2034	1055.21	360	360	69.57	7/1/2004	253000	1	112200000	0	2	6	0	0			0	0	0	0	0	1055.21
56146855	1	O	6	5.9	210000	208923.97	5/1/2004	4/1/2034	1245.59	360	360	75	8/1/2004	280000	1	11110000	0	1	5.9	0	0			0	0	0	0	0	1245.59
56147598	2	N	6	10.85	56000	55894.94	5/1/2004	4/1/2034	526.97	360	360	66.67	7/1/2004	84000	1	32300000	0	2	10.85	0	0			0	0	0	0	0	526.97
56148257	7	O	6	8.35	63750	63548.03	5/1/2004	4/1/2034	483.43	360	360	85	8/1/2004	75000	1	11110000	0	1	8.35	0	0			0	0	0	0	0	483.43
56151897	1	N	1	8.1	72000	71709.09	4/1/2004	3/1/2034	533.34	360	360	90	7/1/2004	82000	1	222400000	0	1	8.1	8	4.5	3/1/2006	4/1/2006	6	6	1	14.1	8.1	533.34
56152457	1	O	6	7.2	80000	79680.99	5/1/2004	4/1/2034	543.04	360	360	80	8/1/2004	100000	1	11110000	0	1	7.2	0	0			0	0	0	0	0	543.04
56154255	1	O	6	6.75	396000	393925.31	4/1/2004	3/1/2034	2568.45	360	360	90	7/1/2004	440000	1	154400000	1	1	6.75	8	6.5	3/1/2007	4/1/2007	6	6	1	12.75	6.75	2568.45
56155492	1	O	6	4.65	166400	165108.21	4/1/2004	3/1/2034	858.02	360	360	80	7/1/2004	208000	1	111100000	0	1	4.65	8	6.5	3/1/2006	4/1/2006	6	6	1	10.65	4.65	858.02
56156474	7	O	6	7.25	120000	119526.21	5/1/2004	4/1/2034	818.62	360	360	80	8/1/2004	150000	1	11110000	0	1	7.25	0	0			0	0	0	0	0	818.62
56156631	1	O	6	5.5	252300	250623.9	4/1/2004	3/1/2034	1432.54	360	360	57.34	7/1/2004	440000	1	221200000	0	1	5.5	0	0			0	0	0	0	0	1432.54
56159593	1	O	6	7	88000	87708.91	6/1/2004	5/1/2034	585.47	360	360	80	8/1/2004	110000	1	1110000	0	1	7	0	0			0	0	0	0	0	585.47
56159734	1	O	6	8.2	50001	49837.69	5/1/2004	4/1/2034	373.89	360	360	58.82	8/1/2004	85000	1	11110000	0	1	8.2	8	4.5	4/1/2006	5/1/2006	6	6	1	14.2	8.2	373.89
56161557	1	O	6	8.475	85000	84736.51	5/1/2004	4/1/2034	652.08	360	360	89.47	7/1/2004	95000	1	22100000	0	1	8.475	0	0			0	0	0	0	0	652.08
56161656	1	O	6	7.25	57000	56774.93	5/1/2004	4/1/2034	388.85	360	360	95	7/1/2004	60000	1	11300000	0	1	7.25	8	6.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	388.85
56161870	1	O	6	6.85	162000	161167.57	4/1/2004	3/1/2034	1061.52	360	360	90	8/1/2004	180000	1	111110000	0	1	6.85	0	0			0	0	0	0	0	1061.52
56163751	2	N	6	8.25	80000	79560.89	5/1/2004	4/1/2034	601.02	360	360	80	7/1/2004	100000	1	12200000	0	3	8.25	0	0			0	0	0	0	0	601.02
56163959	1	O	1	6.65	58500	58167.53	4/1/2004	3/1/2034	375.55	360	360	90	7/1/2004	65000	1	122300000	0	1	6.65	8	4.5	3/1/2006	4/1/2006	6	6	1	12.65	6.65	375.55
56164379	1	O	6	6.375	114000	113357.95	4/1/2004	3/1/2034	711.22	360	360	95	7/1/2004	120000	1	111100000	0	1	6.375	8	6.5	3/1/2006	4/1/2006	6	6	1	12.375	6.375	711.22
56164759	2	N	1	8.5	54000	53834.08	5/1/2004	4/1/2034	415.22	360	360	90	7/1/2004	60000	1	21200000	0	2	8.5	8	4.5	4/1/2006	5/1/2006	6	6	1	14.5	8.5	415.22
56165376	2	O	6	10.35	62300	62159.91	5/1/2004	4/1/2034	562.91	360	360	70	7/1/2004	89000	1	11100000	0	2	10.35	0	0			0	0	0	0	0	562.91
56165657	1	N	6	7.85	112000	111467.25	4/1/2004	3/1/2034	810.14	360	360	80	7/1/2004	140000	1	242200000	0	1	7.85	0	0			0	0	0	0	0	810.14
56166259	1	O	6	8.2	304200	302426.61	4/1/2004	3/1/2034	1863.14	360	360	90	7/1/2004	338000	1	121200000	0	1	8.2	8	6.5	3/1/2006	4/1/2006	6	6	1	12.2	6.2	1863.14
56168398	1	O	1	8.95	220500	219388.79	4/1/2004	3/1/2034	1459.6	360	360	90	8/1/2004	245000	1	111110000	0	1	8.95	8	4.5	3/1/2007	4/1/2007	6	6	1	12.95	6.95	1459.6
56168537	1	O	6	7.75	270750	269488.52	4/1/2004	3/1/2034	1939.69	360	360	95	8/1/2004	285000	1	115110000	1	1	7.75	8	4.5	3/1/2006	4/1/2006	6	6	1	13.75	7.75	1939.69
56171432	1	O	6	7.65	100000	99560.93	4/1/2004	3/1/2034	709.52	360	360	80	7/1/2004	125000	1	191200000	0	1	7.65	0	0			0	0	0	0	0	709.52
56172414	1	O	6	8.55	47600	47323.69	5/1/2004	4/1/2034	367.7	360	360	70	8/1/2004	68000	1	11110000	0	1	8.55	0	0			0	0	0	0	0	367.7
56172778	1	O	6	7.4	180000	179310.09	5/1/2004	4/1/2034	1248.29	360	360	83.72	7/1/2004	215000	1	22300000	0	1	7.4	0	0			0	0	0	0	0	1248.29
56173818	1	O	1	8.1	54900	54717.03	5/1/2004	4/1/2034	406.68	360	360	90	7/1/2004	61000	1	22200000	0	1	8.1	8	4.5	4/1/2006	5/1/2006	6	6	1	14.1	8.1	406.68
56174295	7	O	6	9.05	51100	50988.22	6/1/2004	5/1/2034	413.01	360	360	70	8/1/2004	73000	1	1310000	0	1	9.05	0	0			0	0	0	0	0	413.01
56178538	2	N	1	8.5	93500	93209.46	5/1/2004	4/1/2034	718.94	360	360	85	7/1/2004	110100	1	21200000	0	2	8.5	8	4.5	4/1/2006	5/1/2006	6	6	1	14.5	8.5	718.94
56178791	1	N	6	8	43200	43053.11	5/1/2004	4/1/2034	316.99	360	360	90	8/1/2004	48000	1	11110000	0	1	8	0	0			0	0	0	0	0	316.99
56179716	2	O	6	6	182000	180899.17	4/1/2004	3/1/2034	1091.19	360	360	68.68	8/1/2004	265000	1	111110000	0	2	6	8	4.5	3/1/2006	4/1/2006	6	6	1	12	6	1091.19
56179955	7	O	8	7.7	75000	74673.92	4/1/2004	3/1/2034	534.73	360	360	79.79	8/1/2004	94000	1	111110000	0	1	7.7	0	0			0	0	0	0	0	534.73
56184574	2	N	6	7.7	130000	129530.6	5/1/2004	4/1/2034	926.85	360	360	57.78	7/1/2004	225000	1	21200000	0	2	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	926.85

56013295	2	N		1	6.75	172000	169929.09	4/1/2004	3/1/2024	1307.83	240	240	80	7/1/2004	215000	1	222200000	0	3	6.75	0	0			0	0	0	0	0	1307.83
56013451	1	O		1	7.5	500000	497738.45	4/1/2004	3/1/2034	3498.08	360	360	92.59	8/1/2004	540000	1	121110000	0	1	7.5	8	4.5	3/1/2007	4/1/2007	6	6	1	13.5	7.5	3496.08
56014210	1	O		8	6.99	67500	67162.46	4/1/2004	3/1/2034	448.63	360	360	90	7/1/2004	75000	1	122200000	0	1	6.99	0	0			0	0	0	0	0	448.63
56014897	1	O		6	6.8	96300	95800.31	4/1/2004	3/1/2034	627.81	360	360	90	8/1/2004	107000	1	111110000	0	1	6.8	0	0			0	0	0	0	0	627.81
56015431	3	N		1	10.75	44910	44806.23	4/1/2004	3/1/2034	419.23	360	360	90	7/1/2004	49900	1	200500000	1	1	10.75	0	0			0	0	0	0	0	419.23
56016231	1	O		6	7.95	40000	39826.4	4/1/2004	3/1/2034	292.12	360	360	22.22	7/1/2004	180000	1	100000000	0	1	7.95	8	4.5	3/1/2006	4/1/2006	6	6	1	13.95	7.95	292.12
56016371	1	O		6	6.25	185250	184181.51	4/1/2004	3/1/2034	1140.62	360	360	95	7/1/2004	195000	1	321100000	0	1	6.25	8	6.5	3/1/2006	4/1/2006	6	6	1	12.25	6.25	1140.62
56016039	1	O		8	6.45	123500	122813.41	4/1/2004	3/1/2034	776.55	360	360	85.17	7/1/2004	145000	1	111200000	0	1	6.45	0	0			0	0	0	0	0	776.55
56018930	1	O		6	9.1	103000	102663.02	4/1/2004	3/1/2034	836.19	360	360	87.29	8/1/2004	118000	1	111110000	0	1	9.1	8	4.5	3/1/2006	4/1/2006	6	6	1	15.1	9.1	836.19
56019136	1	O		6	7.55	54400	54125.44	5/1/2004	4/1/2034	382.24	360	360	85	8/1/2004	64000	1	11110000	0	1	7.55	8	4.5	4/1/2006	5/1/2006	6	6	1	13.55	7.55	382.24
56020217	1	O		6	5.35	81000	80446.69	4/1/2004	3/1/2034	452.32	360	360	90	8/1/2004	90000	1	111110000	0	1	5.35	8	4.5	3/1/2007	4/1/2007	6	6	1	11.35	5.35	452.32
56020332	1	N		6	9.55	50150	50026	5/1/2004	4/1/2034	423.52	360	360	85	7/1/2004	59000	1	12100000	0	1	9.55	0	0			0	0	0	0	0	423.52
56020811	1	O		6	12.6	60000	59907.47	4/1/2004	3/1/2034	645.02	360	360	31.58	7/1/2004	190000	1	112400000	0	1	12.6	8	4.5	3/1/2006	4/1/2006	6	6	1	18.6	12.6	645.02
56020837	1	O		6	8.5	76500	76216.96	4/1/2004	3/1/2034	588.22	360	360	90	7/1/2004	85000	1	245200000	1	1	8.5	8	4.5	3/1/2006	4/1/2006	6	6	1	14.5	8.5	588.22
56020910	3	O		1	7.45	74000	73719.17	5/1/2004	4/1/2034	514.89	360	360	74	7/1/2004	100000	1	21100000	0	1	7.45	0	0			0	0	0	0	0	514.89
56021751	1	O		8	6.625	203500	202407.72	4/1/2004	3/1/2034	1303.04	360	360	71.4	8/1/2004	285000	1	111110000	0	1	6.625	0	0			0	0	0	0	0	1303.04
56022270	1	O		6	5.99	151000	150084.92	4/1/2004	3/1/2034	904.36	360	360	50.33	8/1/2004	300000	1	111110000	0	1	5.99	8	6.5	3/1/2006	4/1/2006	6	6	1	11.99	5.99	904.36
56022411	1	O		6	6.6	148000	147201.77	4/1/2004	3/1/2034	945.22	360	360	84.35	8/1/2004	230000	1	111110000	0	1	6.6	8	6.5	3/1/2006	4/1/2006	6	6	1	12.6	6.6	945.22
56023096	1	O		6	6.99	90100	89649.43	4/1/2004	3/1/2034	598.84	360	360	85	7/1/2004	106000	1	122200000	0	1	6.99	0	0			0	0	0	0	0	598.84
56023690	2	O		6	8.25	130000	129433.74	4/1/2004	3/1/2034	976.65	360	360	61.9	8/1/2004	210000	1	111110000	0	2	8.25	8	6.5	3/1/2006	4/1/2006	6	6	1	14.25	8.25	976.65
56024235	1	O		6	9.25	84000	83733.62	4/1/2004	3/1/2034	691.05	360	360	69.42	7/1/2004	121000	1	121100000	0	1	9.25	8	4.5	3/1/2006	4/1/2006	6	6	1	15.25	9.25	691.05
56024474	2	N		1	7.87	263700	262778.73	5/1/2004	4/1/2034	1911.1	360	360	90	8/1/2004	293000	1	11410000	0	2	7.87	0	0			0	0	0	0	0	1911.1
56025315	1	O		1	7.3	88650	88232.87	4/1/2004	3/1/2034	607.76	360	360	90	8/1/2004	98500	1	111110000	0	1	7.3	8	6.5	3/1/2006	4/1/2006	6	6	1	13.3	7.3	607.76
56028871	1		2	6	5.93	100000	99387.12	4/1/2004	3/1/2034	595.06	360	360	54.05	7/1/2004	185000	1	222200000	0	1	5.93	8	6.5	3/1/2006	4/1/2006	6	6	1	11.93	5.93	595.06
56029556	1	O		6	7.9	114750	114268.73	4/1/2004	3/1/2034	834.01	360	360	85	7/1/2004	135000	1	112100000	0	1	7.9	8	6.5	3/1/2006	4/1/2006	6	6	1	13.9	7.9	834.01
56030018	3	O		6	8.4	91800	91453.35	4/1/2004	3/1/2034	699.37	360	360	90	8/1/2004	102000	1	112210000	0	1	8.4	8	6.5	3/1/2006	4/1/2006	6	6	1	14.4	8.4	699.37
56030679	1	O		6	6.45	80600	80228.15	5/1/2004	4/1/2034	506.8	360	360	73.94	8/1/2004	109000	1	11110000	0	1	6.45	8	4.5	4/1/2006	5/1/2006	6	6	1	12.45	6.45	506.8
56032295	2	O		6	6.8	400000	397824.53	4/1/2004	3/1/2034	2607.71	360	360	69.57	8/1/2004	575000	1	111110000	0	3	6.8	0	0			0	0	0	0	0	2607.71
56032998	5	O		6	6.65	357200	355600.37	5/1/2004	4/1/2034	2293.1	360	360	95	7/1/2004	376000	1	11100000	0	1	6.65	8	4.5	4/1/2006	5/1/2006	6	6	1	12.65	6.65	2293.1
56034038	1	N		1	7.2	62100	61801.98	4/1/2004	3/1/2034	421.53	360	360	90	7/1/2004	69000	1	244400000	0	1	7.2	8	4.5	3/1/2006	4/1/2006	6	6	1	13.2	7.2	421.53
56035157	1	O		1	8.7	148500	147883.48	4/1/2004	3/1/2034	1162.96	360	360	90	7/1/2004	165000	1	224200000	0	1	8.7	8	4.5	3/1/2006	4/1/2006	6	6	1	14.7	8.7	1162.96
56035496	1	N		1	8.6	141300	140722.87	4/1/2004	3/1/2034	1096.51	360	360	90	7/1/2004	157000	1	142200000	0	1	8.6	8	4.5	3/1/2006	4/1/2006	6	6	1	14.6	8.6	1096.51
56036775	1	N		6	8.8	124000	123356.56	4/1/2004	3/1/2034	808.39	360	360	80	7/1/2004	155000	1	122300000	0	1	8.8	0	0			0	0	0	0	0	808.39
56037153	1	O		6	11.95	82500	82378.2	5/1/2004	4/1/2034	845.44	360	360	60	8/1/2004	137500	1	11110000	0	1	11.95	8	4.5	4/1/2006	5/1/2006	6	6	1	17.95	11.95	845.44
56037179	1	O		6	7.8	106200	105747.44	4/1/2004	3/1/2034	764.51	360	360	90	8/1/2004	118000	1	111210000	0	1	7.8	8	4.5	3/1/2006	4/1/2006	6	6	1	13.8	7.8	764.51
56039118	1	O		6	6.3	190000	188896.52	4/1/2004	3/1/2034	1176.05	360	360	95	7/1/2004	200000	1	123200000	0	1	6.3	0	0			0	0	0	0	0	1176.05
56040116	1	N		1	6.75	147600	146826.66	4/1/2004	3/1/2034	957.34	360	360	90	7/1/2004	164000	1	112100000	0	1	6.75	8	6.5	3/1/2006	4/1/2006	6	6	1	12.75	6.75	957.34
56040215	7	O		6	9.55	84000	83755.7	5/1/2004	4/1/2034	709.39	360	360	67.2	8/1/2004	125000	1	11110000	0	1	9.55	0	0			0	0	0	0	0	709.39
56040637	1	O		6	6.95	162600	160778.86	5/1/2004	4/1/2024	1255.77	240	240	77.43	8/1/2004	210000	1	11110000	0	1	6.95	0	0			0	0	0	0	0	1255.77
56041650	1	O		6	6.1	200000	196856.42	4/1/2004	3/1/2019	1698.54	180	180	80	7/1/2004	250000	1	212200000	0	1	6.1	0	0			0	0	0	0	0	1698.54
56041916	1	O		6	6.5	106000	105417.16	4/1/2004	3/1/2034	670	360	360	31.64	8/1/2004	335000	1	112110000	0	1	6.5	0	0			0	0	0	0	0	670
56042799	1	O		1	5.4	252000	250294.56	4/1/2004	3/1/2034	1415.06	360	360	90	7/1/2004	280000	1	111100000	0	1	5.4	8	6.5	3/1/2006	4/1/2006	6	6	1	11.4	5.4	1415.06
56043557	1	O		1	6.8	112500	112014.94	5/1/2004	4/1/2034	733.42	360	360	90	7/1/2004	125000	1	11100000	0	1	6.8	8	4.5	4/1/2006	5/1/2006	6	6	1	12.8	6.8	733.42
56044698	1	O		6	7.3	115700	113672.94	5/1/2004	4/1/2019	1059.45	180	180	69.28	8/1/2004	167000	1	11110000	0	1	7.3	0	0			0	0	0	0	0	1059.45
56046857	7	O		6	8.95	85500	85211.51	4/1/2004	3/1/2034	684.88	360	360	75	7/1/2004	114000	1	111100000	0	1	8.95	0	0			0	0	0	0	0	684.88
56048416	1	O		1	8.55	51200	51075.35	6/1/2004	5/1/2034	395.5	360	360	80	7/1/2004	80000	1	1400000	0	1	8.55	8	6.5	5/1/2006	6/1/2006	6	6	1	14.55	8.55	395.5
56049174	1	O		6	6.85	132050	131466.19	5/1/2004	4/1/2034	865.27	360	360	95	7/1/2004	139000	1	32300000	0	1	6.85	8	4.5	4/1/2007	5/1/2007	6	6	1	12.85	6.85	865.27
56049554	1	O		1	8.55	76000	75721.67	4/1/2004	3/1/2034	587.07	360	360	95	7/1/2004	80000	1	111100000	0	1	8.55	0	0			0	0	0	0	0	587.07
56049893	2	O		1	8.2	91105	90746.74	4/1/2004	3/1/2034	681.25	360	360	95	7/1/2004	95900	1	222300000	0	2	8.2	0	0			0	0	0	0	0	681.25
56049892	2	O		6	6.95	413250	411517.88	5/1/2004	4/1/2034	2735.5	360	360	95	8/1/2004	435000	1	11110000	0	2	6.95	0	0			0	0	0	0	0	2735.5
56052954	1	O		1	7.25	321000	319377.64	4/1/2004	3/1/2034	2189.79	360	360	94.97	8/1/2004	340000	1	111110000	0	1	7.25	8	4.5	3/1/2007	4/1/2007	6	6	1	13.25	7.25	2189.79
56053655	2	O		1	7.95	337250	335855.49	4/1/2004	3/1/2034	2462.88	360	360	95	7/1/2004	355000	1	222200000	0	2	7.95	0	0			0	0	0	0	0	2462.88
56056518	1	O		6	6.55	82500	81818.23	4/1/2004	3/1/2034	524.18	360	360	75	8/1/2004	110000	1	111110000	0	1	6.55	0	0			0	0	0	0	0	524.18
56057193	3	O		6	8.8	210000	209043.94	5/1/2004	4/1/2034	1369.05	360	360	62.69	7/1/2004	335000	1	92200000	0	1	8.8	0	0			0	0	0	0	0	1369.05
56059470	7	O		6	7.5	82500	82189.98	5/1/2004	4/1/2034	576.88	360	360	74.32	8/1/2004	111000	1	11110000	0	1	7.5	0	0			0	0	0	0	0	576.88
56059959	1	O		8	6.2	169000	168015.88	4/1/2004	3/1/2034	1035.08	360	360	76.82	7/1/2004	220000	1	111100000	0	1	6.2	0	0			0	0	0	0	0	1035.08
56060130	7	O		6	9.55	60000	59574.57	5/1/2004	4/1/2024	561.24	240	240	70.59	8/1/2004	85000	1	11110000	0	1	9.55	0	0			0	0	0	0	0	561.24
56060213	1	O		6	8.5	96200	95800.18	4/1/2004	3/1/2034	739.7	360	360	65	7/1/2004	148000	1	122200000	0	1	8.5	8	4.5	3/1/2006	4/1/2006	6	6	1	14.5	8.5	739.7
56060494	7	O		6	7.9	106400	104828.33	5/1/2004	4/1/2019	1010.69	180	180	80	7/1/2004	133000	1	12200000	0	1	7.9	0	0			0	0	0	0	0	1010.69
56062730	1	O		6	5.9	130000	129198.74	4/1/2004	3/1/2034	771.08	360	360	63.41	7/1/2004	205000	1	121200000	0	1	5.9	8	6.5	3/1/2006	4/1/2006	6	6	1	11.9	5.9	771.08
56065352	1	O		1	6.05	276450	275073.23	5/1/2004	4/1/2034	1666.36	360	360	95	8/1/2004	291000	1	21100000	0	1	6.05	8	4.5	4/1/2007	5/1/2007	6	6	1	12.05	6.05	1666.36
56065618	1	O		1	8.2	261250	260222.78	4/1/2004	3/1/2034	1953.51	360	360	95	7/1/2004	275000	1	222200000	0	1	8.2	8	6.5	3/1/2006	4/1/2006	6	6	1	14.2	8.2	1953.51
56066758	1	O		6	6.6	152000	151318.69	5/1/2004	4/1/2034	970.77	360	360	89.41	8/1/2004	170000	1	11110000	0	1	6.6	8	4.5	4/1/2006	5/1/2006	6	6	1	12.6	6.6	970.77
56066954	1	O		6	6.75	100000	99476.09	4/1/2004	3/1/2034	648.6	360	360	94.34	7/1/2004	106000	1	112200000	0	1	6.75	8	4.5	3/1/2007	4/1/2007	6	6	1	12.75	6.75	648.6
56068810	1	O		6	5.8	175100	173140.94	5/1/2004	4/1/2024	1234.36	240	240	85	7/1/2004	208000	1	22100000	0	1	5.8	0	0			0	0	0	0	0	1234.36
56071277	1	N		8	9.2	61500	61302.93	4/1/2004	3/1/2034	503.72	360	360	75	8/1/2004	82000	1	111110000	0	1	9.2	0	0			0	0	0	0	0	503.72
56072051	3	O		8	6.99	174654	173928.34	5/1/2004	4/1/2034	1160.81	360	360	81.23	7/1/2004	215000	1	12300000	0	1	6.99	0	0			0	0	0	0	0	1160.81
56074651	1	O		6	6	162500	160363.18	4/1/2004	3/1/2024	1164.21	240	240	78.12	8/1/2004	208000	1	111110000	0	1	6	0	0			0	0	0	0	0	1164.21
56080013	1	O		1	8.35	304000	303037.05	5/1/2004	4/1/2034	2305.26	360	360	95	7/1/2004	320000	1	12200000	0	1	8.35	8	4.5	4/1/2007	5/1/2007	6	6	1	14.35	8.35	2305.26
56080070	2	N		6	7.6	48000	47272.34	5/1/2004	4/1/2019	447.7	180	180	80	7/1/2004	60000	1	12200000	0	2	7.6	0	0			0	0	0	0	0	447.7
56082654	1	N		1	8.15	51000	50831.76	5/1/2004	4/1/2034	379.57	360	360	85	7/1/2004	60000	1	22800000	0	1	8.15	0	0			0	0	0	0	0	379.57
56082811	1	O		6	8.5	76500	76264.97	5/1/2004	4/1/2034	588.22	360	360	85	7/1/2004	90000	1	92200000	0	1	8.5	0	0			0	0	0	0	0	588.22
56086150	1	O		6	8.85	67500	67306.93	5/1/2004	4/1/2034	535.86	360	360	62.5	7/1/2004	108000	1	11200000	0	1	8.85	8	4.5	4/1/2006	5/1/2006	6	6	1	14.85	8.85	535.86
56086770	7	O		6	7.15	89600	89384.81	7/1/2004	6/1/2034	605.17	360	360	80	8/1/2004	112000	1	110000	0	1	7.15	0	0			0	0	0	0	0	605.17
56089659	1	O		6	5.65	160001	158967.39	4/1/2004	3/1/2034	923.59	360	360	75.12	7/1/2004	213000	1	212300000	0	1	5.65	0	0			0	0	0	0	0	923.59
56089915	1	O		6	7.5	102600	102119.3	4/1/2004	3/1/2034	717.4	360	360	90	7/1/2004	114000	1	112200000	0	1	7.5	8	6.25	3/1/2006	4/1/2006	6	6	1	13.5	7.5	717.4
56092653	1	O		6	7.15	165000	163755.39	4/1/2004	3/1/2034	1114.43	360	360	75	8/1/2004	220000	1	111110000	0	1	7.15	8	6.5	3/1/2006	4/1/2006	6	6	1	13.15	7.15	1114.43

55917751	1	O	6	5.85	74000	73099.83	4/1/2004	3/1/2024	523.78	240	240	74.37	8/1/2004	99500	1	111110000	0	1	5.85	0	0				0	0	0	0	0	523.78
55918510	3	O	1	7.15	82555	82154.88	4/1/2004	3/1/2034	557.59	360	360	95	8/1/2004	86900	1	111110000	0	1	7.15	8	4.5	3/1/2007	4/1/2007	6	6	1	13.15	7.15	557.59
55920615	7	N	8	8.65	69600	69350.2	4/1/2004	3/1/2034	542.59	360	360	80	7/1/2004	67000	1	254200000	1	1	8.65	0	0				0	0	0	0	0	542.59
55920631	1	O	6	8.25	208800	207968.31	4/1/2004	3/1/2034	1568.65	360	360	90	7/1/2004	232000	1	122200000	0	1	8.25	8	4.5	3/1/2006	4/1/2006	6	6	1	14.25	8.25	1568.65
55921217	1	O	6	8.6	58500	58236.38	5/1/2004	4/1/2034	373.62	360	360	73.12	8/1/2004	80000	1	11110000	0	1	8.6	8	4.5	4/1/2006	5/1/2006	6	6	1	12.6	6.6	373.62
55921753	1	N	1	6.65	63000	62663.48	4/1/2004	3/1/2034	404.44	360	360	90	7/1/2004	70000	1	111100000	0	1	6.65	8	4.5	3/1/2007	4/1/2007	6	6	1	12.65	6.65	404.44
55922371	1	O	1	7.85	117000	116590	5/1/2004	4/1/2034	846.31	360	360	90	7/1/2004	150000	1	11100000	0	1	7.85	8	4.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	846.31
55923577	1	O	6	7.65	97500	96917.07	4/1/2004	3/1/2034	691.78	360	360	75	7/1/2004	130000	1	122200000	0	1	7.65	8	4.5	3/1/2006	4/1/2006	6	6	1	13.65	7.65	691.78
55924278	1	O	6	8	85500	85149.98	4/1/2004	3/1/2034	627.37	360	360	89.08	8/1/2004	96000	1	111110000	0	1	8	0	0				0	0	0	0	0	627.37
55924709	1	O	6	5.7	245000	243166.35	3/1/2004	2/1/2034	1421.99	360	360	81.25	7/1/2004	400000	1	1.112E+09	0	1	5.7	6	6.5	2/1/2006	3/1/2006	6	6	1	11.7	5.7	1421.99
55926018	1	O	6	5.5	712500	707766.8	4/1/2004	3/1/2034	4045.5	360	360	75	8/1/2004	950000	1	111110000	0	1	5.5	0	0				0	0	0	0	0	4045.5
55926059	1	N	1	8.325	51000	50837.63	5/1/2004	4/1/2034	385.84	360	360	85	7/1/2004	62000	1	12200000	0	1	8.325	8	4.5	4/1/2006	5/1/2006	6	6	1	14.325	8.325	385.84
55926851	1	O	6	8.95	118000	117601.82	4/1/2004	3/1/2034	945.22	360	360	88.72	7/1/2004	133000	1	234400000	0	1	8.95	8	4.5	3/1/2007	4/1/2007	6	6	1	14.95	8.95	945.22
55928477	1	O	6	7.975	270000	268889.11	4/1/2004	3/1/2034	1976.47	360	360	90	7/1/2004	300000	1	212200000	0	1	7.975	8	4.5	3/1/2008	4/1/2006	6	6	1	13.975	7.975	1976.47
55928857	5	O	6	6.65	405000	402836.59	4/1/2004	3/1/2034	2599.96	360	360	74.31	7/1/2004	545000	1	111100000	0	1	6.65	8	6.5	3/1/2008	4/1/2006	6	6	1	12.65	6.65	2599.96
55928915	1	O	6	9.8	202500	202024.91	5/1/2004	4/1/2034	1747.23	360	360	75	7/1/2004	270000	1	44400000	0	1	9.8	8	4.5	4/1/2007	5/1/2007	6	6	1	15.8	9.8	1747.23
55929251	1	O	6	8.45	121500	121045.86	4/1/2004	3/1/2034	929.93	360	360	90	7/1/2004	135000	1	251400000	1	1	8.45	8	6.5	3/1/2006	4/1/2006	6	6	1	14.45	8.45	929.93
55934830	1	O	6	6.8	126000	125346.22	4/1/2004	3/1/2034	821.43	360	360	90	7/1/2004	140000	1	354200000	1	1	6.8	8	4.5	3/1/2006	4/1/2006	6	6	1	12.8	6.8	821.43
55935217	1	O	6	7.7	90250	89924.12	5/1/2004	4/1/2034	643.45	360	360	95	8/1/2004	95000	1	14210000	0	1	7.7	8	4.5	4/1/2006	5/1/2006	6	6	1	13.7	7.7	643.45
55935696	1	O	8	8.25	76500	76202.22	4/1/2004	3/1/2034	574.72	360	360	90	7/1/2004	85000	1	222200000	0	1	8.25	0	0				0	0	0	0	0	574.72
55936199	1	O	6	8	162900	162233.11	4/1/2004	3/1/2034	1195.31	360	360	90	7/1/2004	181000	1	195400000	1	1	8	8	4.5	3/1/2006	4/1/2006	6	6	1	14	8	1195.31
55939193	1	O	1	8.65	51200	51046.58	5/1/2004	4/1/2034	399.14	360	360	80	7/1/2004	64000	1	12200000	0	1	8.65	8	4.5	4/1/2008	5/1/2006	6	6	1	14.65	8.65	399.14
55939219	1	N	6	8.15	52200	52062.71	6/1/2004	5/1/2034	388.5	360	360	80.31	7/1/2004	65000	1	44000000	0	1	8.15	0	0				0	0	0	0	0	388.5
55941017	1	O	6	8.15	73950	73502.12	4/1/2004	3/1/2034	550.38	360	360	84.03	7/1/2004	88000	1	111100000	0	1	8.15	0	0				0	0	0	0	0	550.38
55941512	1	O	1	5.25	99900	99204.84	4/1/2004	3/1/2034	551.66	360	360	90	8/1/2004	111000	1	111110000	0	1	5.25	8	6.5	3/1/2006	4/1/2006	6	6	1	11.25	5.25	551.66
55943013	1	O	6	5.35	90000	89385.2	4/1/2004	3/1/2034	502.58	360	360	67.67	8/1/2004	133000	1	111110000	0	1	5.35	8	4.5	3/1/2006	4/1/2006	6	6	1	11.35	5.35	502.58
55947212	1	N	1	8.8	78300	78018.13	4/1/2004	3/1/2034	607.62	360	360	90	7/1/2004	87000	1	222200000	0	1	8.8	0	0				0	0	0	0	0	607.62
55948111	1	O	6	8.05	187200	186078.4	4/1/2004	3/1/2034	1128.39	360	360	90.43	8/1/2004	207000	1	112110000	0	1	8.05	8	6.5	3/1/2008	4/1/2006	6	6	1	12.05	6.05	1128.39
55949093	1	O	6	10.8	120000	119684.52	3/1/2004	2/1/2034	1108.67	360	360	55.81	7/1/2004	215000	1	1.145E+09	1	1	10.6	8	6.5	2/1/2008	3/1/2008	6	6	1	16.6	10.6	1108.67
55950174	1	O	6	6.25	139600	138794.77	4/1/2004	3/1/2034	859.55	360	360	79.77	8/1/2004	175000	1	111110000	0	1	6.25	8	6.5	3/1/2006	4/1/2006	6	6	1	12.25	6.25	859.55
55950471	1	O	6	9.1	140000	139619.82	5/1/2004	4/1/2034	1136.56	360	360	80	7/1/2004	175000	1	12200000	0	1	9.1	0	0				0	0	0	0	0	1136.56
55950950	1	O	6	6.9	203000	201966.99	4/1/2004	3/1/2034	1336.96	360	360	82.52	7/1/2004	246000	1	184100000	0	1	6.9	8	6.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	1336.96
55951255	1	O	1	8	85500	84982.65	4/1/2004	3/1/2034	512.62	360	360	95	8/1/2004	90000	1	111110000	0	1	8	8	4.5	3/1/2006	4/1/2006	6	6	1	12	8	512.62
55952451	1	O	6	6.85	106400	105659.63	4/1/2004	3/1/2034	697.2	360	360	80	7/1/2004	133000	1	111400000	0	1	6.85	0	0				0	0	0	0	0	697.2
55952535	1	N	6	6	160000	159052.23	4/1/2004	3/1/2034	959.29	360	360	45.71	7/1/2004	350000	1	111200000	0	1	6	0	0				0	0	0	0	0	959.29
55953814	1	O	6	7.25	328500	326939.01	4/1/2004	3/1/2034	2240.95	360	360	90	8/1/2004	365000	1	111110000	0	1	7.25	8	6.5	3/1/2008	4/1/2006	6	6	1	13.25	7.25	2240.95
55955397	1	O	8	7.3	73800	73452.68	4/1/2004	3/1/2034	505.96	360	360	90	7/1/2004	82000	1	122200000	0	1	7.3	0	0				0	0	0	0	0	505.96
55957013	1	O	6	7.5	136000	134756.5	5/1/2004	4/1/2024	1095.81	240	240	80	7/1/2004	170000	1	12400000	0	1	7.5	0	0				0	0	0	0	0	1095.81
55961213	1	O	6	8.95	54750	54565.22	4/1/2004	3/1/2034	438.57	360	360	75	7/1/2004	73000	1	200500000	1	1	8.95	8	4.5	3/1/2008	4/1/2006	6	6	1	14.95	8.95	438.57
55961551	1	O	6	7.6	470250	468164.8	4/1/2004	3/1/2034	3320.32	360	360	95	7/1/2004	495000	1	222200000	0	1	7.6	8	6.5	3/1/2006	4/1/2006	6	6	1	13.6	7.6	3320.32
55963334	1	O	1	9.35	76500	76302.55	5/1/2004	4/1/2034	634.9	360	360	90	7/1/2004	85000	1	11200000	0	1	9.35	0	0				0	0	0	0	0	634.9
55964373	1	O	6	7.55	100000	99552.11	4/1/2004	3/1/2034	702.65	360	360	80	7/1/2004	125000	1	232200000	0	1	7.55	0	0				0	0	0	0	0	702.65
55966352	7	O	1	8	84000	83656.1	4/1/2004	3/1/2034	616.37	360	360	70	7/1/2004	120000	1	494400000	0	1	8	0	0				0	0	0	0	0	616.37
55967913	1	O	6	7.7	40000	39855.54	5/1/2004	4/1/2034	285.19	360	360	72.73	8/1/2004	55000	1	11210000	0	1	7.7	0	0				0	0	0	0	0	285.19
55969059	1	O	6	6.45	162000	161100.72	4/1/2004	3/1/2034	1018.63	360	360	90	7/1/2004	180000	1	212200000	0	1	6.45	8	4.5	3/1/2007	4/1/2007	6	6	1	12.45	6.45	1018.63
55969331	1	O	6	5.9	93000	92426.78	4/1/2004	3/1/2034	551.62	360	360	67.39	7/1/2004	138000	1	111100000	0	1	5.9	0	0				0	0	0	0	0	551.62
55969737	1	O	8	7.3	87400	86968.74	4/1/2004	3/1/2034	599.19	360	360	80	8/1/2004	109250	1	111110000	0	1	7.3	0	0				0	0	0	0	0	599.19
55970271	1	O	6	12.35	55200	55110.05	4/1/2004	3/1/2034	582.71	360	360	60	7/1/2004	92000	1	224400000	0	1	12.35	8	6.5	3/1/2006	4/1/2006	6	6	1	18.35	12.35	582.71
55973093	1	O	6	10.7	48750	48655.52	5/1/2004	4/1/2034	453.25	360	360	75	7/1/2004	65000	1	22100000	0	1	10.7	8	4.5	4/1/2006	5/1/2006	6	6	1	16.7	10.7	453.25
55973358	1	O	1	7.3	207900	206921.72	4/1/2004	3/1/2034	1425.31	360	360	90	7/1/2004	231000	1	233300000	0	1	7.3	8	4.5	3/1/2007	4/1/2007	6	6	1	13.3	7.3	1425.31
55973556	1	O	1	6.85	213750	212651.66	4/1/2004	3/1/2034	1400.62	360	360	95	7/1/2004	225000	1	222200000	0	1	6.85	0	0				0	0	0	0	0	1400.62
55973655	1	O	6	5.2	187000	185686.81	4/1/2004	3/1/2034	1026.84	360	360	85	7/1/2004	220000	1	122200000	0	1	5.2	8	6.5	3/1/2006	4/1/2006	6	6	1	11.2	5.2	1026.84
55974638	1	O	1	6.35	223000	221523.89	3/1/2004	2/1/2034	1387.59	360	360	94.89	7/1/2004	235000	1	1.111E+09	0	1	6.35	8	4.5	2/1/2007	3/1/2007	6	6	1	12.35	6.35	1387.59
55975494	1	O	8	7.25	52275	52067.72	5/1/2004	4/1/2034	356.61	360	360	85	7/1/2004	61500	1	23200000	0	1	7.25	8	4.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	356.61
55976492	1	N	6	7.125	244000	242811.7	4/1/2004	3/1/2034	1643.88	360	360	80	7/1/2004	305000	1	222200000	0	1	7.125	0	0				0	0	0	0	0	1643.88
55977250	1	O	8	7	90000	89623.62	5/1/2004	4/1/2034	598.78	360	360	75	7/1/2004	120000	1	23500000	1	1	7	8	6.5	4/1/2006	5/1/2006	6	6	1	13	7	598.78
55979074	1	O	6	7.6	135000	134401.33	4/1/2004	3/1/2034	953.21	360	360	89.4	7/1/2004	151000	1	111100000	0	1	7.6	8	4.5	3/1/2006	4/1/2006	6	6	1	13.6	7.6	953.21
55979116	3	O	1	5.05	230000	228058.95	3/1/2004	2/1/2034	1241.73	360	360	53.49	7/1/2004	430000	1	1.122E+09	0	1	5.05	0	0				0	0	0	0	0	1241.73
55980395	1	N	8	8.55	126000	125538.54	4/1/2004	3/1/2034	973.3	360	360	90	7/1/2004	140000	1	252300000	1	1	8.55	8	6.5	3/1/2006	4/1/2006	6	6	1	14.55	8.55	973.3
55982854	1	O	6	6.75	124000	121567.28	4/1/2004	3/1/2019	1097.29	180	180	80	7/1/2004	155000	1	121200000	0	1	6.75	0	0				0	0	0	0	0	1097.29
55984694	5	O	8	8.85	90400	89996.54	4/1/2004	3/1/2034	717.65	360	360	80	8/1/2004	113000	1	112110000	0	1	8.85	0	0				0	0	0	0	0	717.65
55985477	1	O	6	7.95	318250	316934.04	4/1/2004	3/1/2034	2324.13	360	360	95	7/1/2004	335000	1	234300000	0	1	7.95	8	4.5	3/1/2006	4/1/2006	6	6	1	13.95	7.95	2324.13
55985758	1	N	1	8.15	53125	52949.73	5/1/2004	4/1/2034	395.39	360	360	85	7/1/2004	62500	1	22800000	0	1	8.15	0	0				0	0	0	0	0	395.39
55986236	1	O	8	9.15	127600	127186.83	4/1/2004	3/1/2034	1040.51	360	360	80	7/1/2004	159500	1	111100000	0	1	9.15	0	0				0	0	0	0	0	1040.51
55987150	1	O	6	5.9	152000	151221.19	5/1/2004	4/1/2034	901.57	360	360	80	7/1/2004	190000	1	11200000	0	1	5.9	0	0				0	0	0	0	0	901.57
55987333	1	N	1	6.4	67500	67121.66	4/1/2004	3/1/2034	422.22	360	360	90	7/1/2004	75000	1	225400000	1	1	6.4	8	4.5	3/1/2006	4/1/2006	6	6	1	12.4	6.4	422.22
55987911	1	O	1	8.6	78300	77967.63	3/1/2004	2/1/2034	607.62	360	360	90	7/1/2004	87000	1	3.132E+09	0	1	8.6	8	6.5	2/1/2008	3/1/2006	6	6	1	14.6	8.6	607.62
55989610	2	O	6	6.25	297000	295298.94	4/1/2004	3/1/2034	1828.69	360	360	90	7/1/2004	330000	1	222200000	0	2	6.25	0	0				0	0	0	0	0	1828.69
55993778	5	N	1	9.35	75600	75365.19	4/1/2004	3/1/2034	627.43	360	360	90	8/1/2004	84000	1	211110000	0	1	9.35	0	0				0	0	0	0	0	627.43
55993851	1	O	6	7.2	80750	80306.96	4/1/2004	3/1/2034	548.13	360	360	95	8/1/2004	85000	1	112110000	0	1	7.2	0	0				0	0	0	0	0	548.13
55994339	1	O	6	8.6	88500	88179.11	4/1/2004	3/1/2034	686.78	360	360	68.08	8/1/2004	130000	1	111110000	0	1	8.6	8	6.25	3/1/2008	4/1/2006	6	6	1	14.6	8.6	686.78
55995559	2	N	1	6.75	180000	177832.77	4/1/2004	3/1/2024	1368.66	240	240	79.3	7/1/2004	227000	1	222200000	0	3	6.75	0	0				0	0	0	0	0	1368.66
55999031	1	O	8	8.6	126000	125320.4	4/1/2004	3/1/2034	804.72	360	360	90	8/1/2004	140000	1	111110000	0	1	8.6	0	0				0	0	0	0	0	804.72
56004096	1	O	8	8.95	90000	89644.36	3/1/2004	2/1/2034	720.93	360	360	90	7/1/2004	100000	1	2.444E+09	0	1	8.95	0	0				0	0	0	0	0	720.93
56012552	1	O	8	8.2	235000	233631.33	4/1/2004	3/1/2034	1439.31	360	360	74.13	7/1/2004	317000	1	111100000	0	1	8.2	0	0				0	0	0	0	0	1439.31
56013097	1	O	6	7.85	252900	251833.09	4/1/2004	3/1/2034	1829.32	360	360	90	8/1/2004	281000	1	111110000	0	1	7.85	8	4.5	3/1/2006	4/1/2006	6	6	1	13.85	7.85	1829.32
56013170	1	O	6	6.1	160000	159050.4	4/1/2004	3/1/2034	969.6	360	360	66.95	7/1/2004	239000	1	221100000	0	1	6.1	8	6.5	3/1/2006	4/1/2006	6	6	1	12.1	6.1	969.6

55821730	1	O	6	6.3	242250	240866	4/1/2004	3/1/2034	1499.47	360	360	95	8/1/2004	255000	1	121110000	0	1	6.3	8	4.5	3/1/2006	4/1/2006	6	6	1	12.3	6.3	1499.47
55823058	1	O	6	6.2	97500	95478.3	4/1/2004	3/1/2019	833.34	180	180	68.66	7/1/2004	142000	1	121100000	0	1	6.2	0	0			0	0	0	0	0	833.34
55823090	2	O	1	7.55	450300	448283.34	4/1/2004	3/1/2034	3164	360	360	95	7/1/2004	474000	1	228400000	0	2	7.55	8	6.5	3/1/2006	4/1/2006	6	6	1	13.55	7.55	3164
55824213	1	O	6	6.2	112500	111844.9	4/1/2004	3/1/2034	689.03	360	360	75	7/1/2004	150000	1	312200000	0	1	6.2	0	0			0	0	0	0	0	689.03
55826531	1	O	6	6.7	128250	127453.32	3/1/2004	2/1/2034	827.57	360	360	95	7/1/2004	135000	1	1.223E+09	0	1	6.7	8	4.5	2/1/2007	3/1/2007	6	6	1	12.7	6.7	827.57
55828115	1	O	1	8.85	53100	52874.81	3/1/2004	2/1/2034	421.54	360	360	90	7/1/2004	59000	1	1.29E+09	0	1	8.85	0	0			0	0	0	0	0	421.54
55828859	1	O	6	5.8	76500	76100.56	5/1/2004	4/1/2034	448.87	360	360	77.27	8/1/2004	99000	1	111100000	0	1	5.8	0	0			0	0	0	0	0	448.87
55830038	5	O	6	6.2	144000	143161.48	4/1/2004	3/1/2034	881.96	360	360	90	7/1/2004	160000	1	122200000	0	1	6.2	0	0			0	0	0	0	0	881.96
55832679	1	O	1	6.7	116000	115386.31	4/1/2004	3/1/2034	748.53	360	360	89.92	7/1/2004	130000	1	222200000	0	1	6.7	8	4.5	3/1/2006	4/1/2006	6	6	1	12.7	6.7	748.53
55833198	1	O	6	7.675	102600	102169.28	4/1/2004	3/1/2034	743.93	360	360	95	7/1/2004	108000	1	122200000	0	1	7.675	8	4.5	3/1/2006	4/1/2006	6	6	1	13.675	7.675	743.93
55833370	1	O	1	6.7	144000	143238.18	4/1/2004	3/1/2034	929.21	360	360	90	7/1/2004	160000	1	123200000	0	1	6.7	8	4.5	3/1/2006	4/1/2006	6	6	1	12.7	6.7	929.21
55834113	1	O	6	7.75	215000	213916.98	3/1/2004	2/1/2034	1540.29	360	360	76.79	8/1/2004	280000	1	1.111E+09	0	1	7.75	0	0			0	0	0	0	0	1540.29
55834857	1	O	1	7.25	123250	122564.38	3/1/2004	2/1/2034	840.79	360	360	85	7/1/2004	145000	1	1.111E+09	0	1	7.25	8	4.5	2/1/2006	3/1/2006	6	6	1	13.25	7.25	840.79
55835052	1	O	6	7.8	99000	98578.12	4/1/2004	3/1/2034	712.68	360	360	89.92	7/1/2004	110100	1	222200000	0	1	7.8	8	6.5	3/1/2006	4/1/2006	6	6	1	13.8	7.8	712.68
55835219	1	O	6	8.45	193600	192876.35	4/1/2004	3/1/2034	1481.77	360	360	80	7/1/2004	242000	1	139400000	0	1	8.45	0	0			0	0	0	0	0	1481.77
55837017	1	O	6	6.5	94050	93515.38	4/1/2004	3/1/2034	594.46	360	360	95	7/1/2004	99000	1	111100000	0	1	6.5	0	0			0	0	0	0	0	594.46
55837173	1	O	6	4.9	80000	79395.85	4/1/2004	3/1/2034	424.59	360	360	72.73	7/1/2004	110000	1	131100000	0	1	4.9	8	6.5	3/1/2006	4/1/2006	6	6	1	10.9	4.9	424.59
55838858	1	O	6	7.6	53550	53312.49	4/1/2004	3/1/2034	378.11	360	360	85	8/1/2004	63000	1	111210000	0	1	7.6	0	0			0	0	0	0	0	378.11
55839914	1	O	6	7.85	270750	269607.83	4/1/2004	3/1/2034	1958.43	360	360	95	8/1/2004	285000	1	222210000	0	1	7.85	8	6.5	3/1/2006	4/1/2006	6	6	1	13.85	7.85	1958.43
55840912	1	N	1	7.55	67500	67197.67	4/1/2004	3/1/2034	474.29	360	360	90	7/1/2004	75000	1	122200000	0	1	7.55	8	4.5	3/1/2006	4/1/2006	6	6	1	13.55	7.55	474.29
55841357	1	O	6	8.35	103075	102681.82	4/1/2004	3/1/2034	781.63	360	360	95	8/1/2004	108500	1	111110000	0	1	8.35	0	0			0	0	0	0	0	781.63
55844013	2	O	1	5.6	227250	225722.15	4/1/2004	3/1/2034	1304.6	360	360	90	7/1/2004	252500	1	212200000	0	2	5.6	8	6.5	3/1/2006	4/1/2006	6	6	1	11.6	5.6	1304.6
55844997	1	O	6	7.95	52200	52020.72	5/1/2004	4/1/2034	381.21	360	360	90	8/1/2004	58000	1	111100000	0	1	7.95	0	0			0	0	0	0	0	381.21
55846679	1	O	1	7.8	88920	88541.11	4/1/2004	3/1/2034	640.11	360	360	90	7/1/2004	98800	1	111100000	0	1	7.8	8	6.5	3/1/2006	4/1/2006	6	6	1	13.8	7.8	640.11
55848618	1	O	6	8.6	63900	63668.3	4/1/2004	3/1/2034	495.88	360	360	90	7/1/2004	71000	1	222200000	0	1	8.6	8	4.5	3/1/2006	4/1/2006	6	6	1	14.6	8.6	495.88
55850895	7	O	6	6.4	184000	183142.88	5/1/2004	4/1/2034	1150.94	360	360	80	8/1/2004	230000	1	111100000	0	1	6.4	8	6.5	4/1/2006	5/1/2006	6	6	1	12.4	6.4	1150.94
55851414	5	O	1	8.05	400000	398378.9	4/1/2004	3/1/2034	2949.02	360	360	80	7/1/2004	500000	1	122200000	0	1	8.05	8	6.5	3/1/2006	4/1/2006	6	6	1	14.05	8.05	2949.02
55853378	1	O	6	7.8	70000	69605.02	4/1/2004	3/1/2034	503.91	360	360	73.68	8/1/2004	95000	1	111110000	0	1	7.8	0	0			0	0	0	0	0	503.91
55854418	2	O	1	8.45	57855	57605.02	4/1/2004	3/1/2034	442.81	360	360	95	8/1/2004	60900	1	400410000	0	2	8.45	8	4.5	3/1/2006	4/1/2006	6	6	1	14.45	8.45	442.81
55856231	3	O	1	8.9	280250	279456.82	5/1/2004	4/1/2034	2234.82	360	360	95	7/1/2004	295000	1	11100000	0	1	8.9	8	4.5	4/1/2007	5/1/2007	6	6	1	14.9	8.9	2234.82
55861090	1	O	6	5.9	220000	218414.06	3/1/2004	2/1/2034	1304.91	360	360	88	8/1/2004	250000	1	1.112E+09	0	1	5.9	0	0			0	0	0	0	0	1304.91
55861215	1	O	6	7.35	99900	99434.52	4/1/2004	3/1/2034	688.29	360	360	90	7/1/2004	111000	1	114200000	0	1	7.35	8	4.5	3/1/2006	4/1/2006	6	6	1	13.35	7.35	688.29
55862650	1	N	6	8.45	42250	42098.18	5/1/2004	4/1/2034	323.37	360	360	56.33	7/1/2004	75000	1	31200000	0	1	8.45	0	0			0	0	0	0	0	323.37
55862932	2	N	6	8.35	85500	85173.83	4/1/2004	3/1/2034	648.36	360	360	90	8/1/2004	95000	1	112210000	0	2	8.35	0	0			0	0	0	0	0	648.36
55864334	1	O	6	7.1	54000	53735.71	4/1/2004	3/1/2034	362.9	360	360	90	7/1/2004	60000	1	122200000	0	1	7.1	8	4.5	3/1/2006	4/1/2006	6	6	1	13.1	7.1	362.9
55864912	1	O	6	9.15	143100	142636.67	4/1/2004	3/1/2034	1166.9	360	360	90	7/1/2004	159000	1	134400000	0	1	9.15	8	4.5	3/1/2006	4/1/2006	6	6	1	15.15	9.15	1166.9
55866156	1	O	6	9.675	153000	152479.88	3/1/2004	2/1/2034	1306.09	360	360	90	7/1/2004	170000	1	1.122E+09	0	1	9.675	8	4.5	2/1/2007	3/1/2007	6	6	1	15.675	9.675	1306.09
55866255	1	N	1	9.8	70550	69968.19	3/1/2004	2/1/2034	608.73	360	360	85	7/1/2004	83000	1	5.222E+09	1	1	9.8	0	0			0	0	0	0	0	608.73
55866990	1	O	6	5.7	93000	92404.79	4/1/2004	3/1/2034	539.78	360	360	84.55	8/1/2004	110000	1	112110000	0	1	5.7	8	6.5	3/1/2006	4/1/2006	6	6	1	11.7	5.7	539.78
55868491	1	O	6	6.75	403700	401942.4	5/1/2004	4/1/2034	2618.4	360	360	84.99	7/1/2004	475000	1	22400000	0	1	6.75	0	0			0	0	0	0	0	2618.4
55868616	1	O	1	6.55	270000	268529.68	4/1/2004	3/1/2034	1715.48	360	360	90	7/1/2004	300000	1	122200000	0	1	6.55	8	6.5	3/1/2006	4/1/2006	6	6	1	12.55	6.55	1715.48
55870976	1	O	6	6.6	220000	218813.49	4/1/2004	3/1/2034	1405.05	360	360	85.94	7/1/2004	256000	1	214400000	0	1	6.6	8	4.5	3/1/2006	4/1/2006	6	6	1	12.6	6.6	1405.05
55874473	5	O	6	6	76000	74929.73	4/1/2004	3/1/2034	455.66	360	360	73.79	8/1/2004	103000	1	111110000	0	1	6	0	0			0	0	0	0	0	455.66
55874812	3	O	6	8.25	300000	298832.28	4/1/2004	3/1/2034	2253.8	360	360	90.91	8/1/2004	330000	1	111110000	0	1	8.25	8	4.5	3/1/2006	4/1/2006	6	6	1	14.25	8.25	2253.8
55874994	1	O	8	7.65	53000	52802.68	5/1/2004	4/1/2034	376.05	360	360	68.83	7/1/2004	77000	1	22200000	0	1	7.65	0	0			0	0	0	0	0	376.05
55876296	1	N	6	8.3	68000	66831.72	4/1/2004	3/1/2019	661.68	180	180	85	7/1/2004	80000	1	111500000	1	1	8.3	0	0			0	0	0	0	0	661.68
55877773	5	O	1	8.1	119700	119133.8	3/1/2004	2/1/2034	886.68	360	360	90	7/1/2004	135000	1	1.111E+09	0	1	8.1	8	6.5	2/1/2006	3/1/2006	6	6	1	14.1	8.1	886.68
55877930	1	O	6	6.5	328700	326892.77	4/1/2004	3/1/2034	2077.61	360	360	95	7/1/2004	346000	1	122400000	0	1	6.5	8	4.5	3/1/2006	4/1/2006	6	6	1	12.5	6.5	2077.61
55879019	5	O	6	6.5	112500	111881.44	4/1/2004	3/1/2034	711.08	360	360	90	7/1/2004	125000	1	122200000	0	1	6.5	8	6.5	3/1/2006	4/1/2006	6	6	1	12.5	6.5	711.08
55879498	1	O	1	5.65	252000	250646.61	5/1/2004	4/1/2034	1454.64	360	360	90	8/1/2004	280000	1	11100000	0	1	5.65	0	0			0	0	0	0	0	1454.64
55881239	1	O	1	7.85	161500	160818.68	4/1/2004	3/1/2034	1168.19	360	360	95	8/1/2004	170000	1	111110000	0	1	7.85	8	6.5	3/1/2006	4/1/2006	6	6	1	13.85	7.85	1168.19
55885818	7	O	6	9.05	68000	67851.26	6/1/2004	5/1/2034	549.6	360	360	78.16	7/1/2004	87000	1	1200000	0	1	9.05	0	0			0	0	0	0	0	549.6
55886154	1	O	6	7.1	134000	133344.19	4/1/2004	3/1/2034	900.53	360	360	89.33	8/1/2004	150000	1	111110000	0	1	7.1	8	6.5	3/1/2006	4/1/2006	6	6	1	13.1	7.1	900.53
55887152	1	N	6	7.15	53600	52755.43	5/1/2004	4/1/2019	486.28	180	180	80	9/1/2004	67000	1	11111000	0	1	7.15	0	0			0	0	0	0	0	486.28
55890131	1	O	1	8.1	140400	139838.71	4/1/2004	3/1/2034	1040.01	360	360	90	7/1/2004	156000	1	111100000	0	1	8.1	8	4.5	3/1/2006	4/1/2006	6	6	1	14.1	8.1	1040.01
55891410	1	O	6	7.12	220000	219108.96	5/1/2004	4/1/2034	1481.44	360	360	81.48	8/1/2004	270000	1	11110000	0	1	7.12	8	4.5	4/1/2006	5/1/2006	6	6	1	13.12	7.12	1481.44
55893234	2	O	6	8.25	332500	331201.55	4/1/2004	3/1/2034	2497.97	360	360	95	7/1/2004	350000	1	111100000	0	2	8.25	8	4.5	3/1/2006	4/1/2006	6	6	1	14.25	8.25	2497.97
55894935	1	O	6	5.525	290500	288579.13	4/1/2004	3/1/2034	1653.99	360	360	68.03	7/1/2004	427000	1	134400000	0	1	5.525	8	4.5	3/1/2006	4/1/2006	6	6	1	11.525	5.525	1653.99
55895130	1	N	1	7.4	64600	64301.97	4/1/2004	3/1/2034	447.28	360	360	85	8/1/2004	76000	1	112110000	0	1	7.4	8	4.5	3/1/2006	4/1/2006	6	6	1	13.4	7.4	447.28
55895692	1	N	1	6.85	65600	65262.86	4/1/2004	3/1/2034	429.86	360	360	80	7/1/2004	82000	1	222200000	0	1	6.85	8	4.5	3/1/2006	4/1/2006	6	6	1	12.85	6.85	429.86
55897110	1	O	8	6.25	236000	234638.78	4/1/2004	3/1/2034	1453.1	360	360	80	8/1/2004	295000	1	151110000	1	1	6.25	0	0			0	0	0	0	0	1453.1
55897532	1	N	1	6.9	80750	80269.21	3/1/2004	2/1/2034	531.82	360	360	85	8/1/2004	95000	1	1.141E+09	0	1	6.9	8	6.5	2/1/2006	3/1/2006	6	6	1	12.9	6.9	531.82
55898274	1	O	6	7.35	180000	179161.36	4/1/2004	3/1/2034	1240.15	360	360	74.38	7/1/2004	242000	1	111100000	0	1	7.35	8	6.5	3/1/2006	4/1/2006	6	6	1	13.35	7.35	1240.15
55899330	1	O	6	11.5	114000	113778.05	4/1/2004	3/1/2034	1128.94	360	360	60	7/1/2004	190000	1	111200000	0	1	11.5	8	6.5	3/1/2006	4/1/2006	6	6	1	17.5	11.5	1128.94
55901250	1	O	8	7	87300	86863.11	4/1/2004	3/1/2034	580.81	360	360	90	7/1/2004	97000	1	222200000	0	1	7	8	6.5	3/1/2006	4/1/2006	6	6	1	13	7	580.81
55902035	1	N	6	7	100000	99500.91	4/1/2004	3/1/2034	665.31	360	360	76.34	7/1/2004	131000	1	122200000	0	1	7	8	4.5	3/1/2006	4/1/2006	6	6	1	13	7	665.31
55902217	1	O	6	6.7	315000	312928	4/1/2004	3/1/2034	2032.63	360	360	90	8/1/2004	350000	1	111110000	0	1	6.7	0	0			0	0	0	0	0	2032.63
55903017	3	N	1	7.6	55120	54833.93	3/1/2004	2/1/2034	389.19	360	360	80	7/1/2004	68900	1	1.111E+09	0	1	7.6	0	0			0	0	0	0	0	389.19
55905590	1	N	1	6.95	116100	115514.88	4/1/2004	3/1/2034	768.53	360	360	90	7/1/2004	129000	1	111100000	0	1	6.95	0	0			0	0	0	0	0	768.53
55905657	1	O	6	7.85	68400	68119.88	4/1/2004	3/1/2034	480.3	360	360	80	7/1/2004	83000	1	232200000	0	1	7.85	8	6.5	3/1/2006	4/1/2006	6	6	1	13.85	7.85	480.3
55905998	1	O	6	6.99	87300	86597.62	4/1/2004	3/1/2019	784.19	180	180	90	8/1/2004	97000	1	111110000	0	1	6.99	0	0			0	0	0	0	0	784.19
55906598	1	O	6	6.45	112100	111477.7	4/1/2004	3/1/2034	704.87	360	360	95	7/1/2004	118000	1	112200000	0	1	6.45	0	0			0	0	0	0	0	704.87
55908511	1	O	6	7.25	234900	233783.75	4/1/2004	3/1/2034	1602.44	360	360	90	7/1/2004	261000	1	114400000	0	1	7.25	8	4.5	3/1/2006	4/1/2006	6	6	1	13.25	7.25	1602.44
55911838	1	O	6	6	288000	286258.1	4/1/2004	3/1/2034	1726.71	360	360	80	7/1/2004	360000	1	112900000	0	1	6	8	6.5	3/1/2006	4/1/2006	6	6	1	12	6	1726.71
55912133	1	O	6	8.8	76050	75785.32	4/1/2004	3/1/2034	601.01	360	360	90	7/1/2004	84500	1	292300000	0	1	8.8	0	0			0	0	0	0	0	601.01
55912190	2	O	1	7.65	220875	219905.29	4/1/2004	3/1/2034	1567.14	360	360	95	7/1/2004	232500	1	124200000	0	2	7.65	8	6.5	3/1/2006	4/1/2006	6	6	1	13.65	7.65	1567.14
55916811	2	O	6	8.05	385000	382507.56	4/1/2004	3/1/2034	2320.67	360	360	71.96	7/1/2004	535000	1	111200000	0	2	8.05	0	0			0	0	0	0	0	2320.67

55711972	1	O	6	6.1	270000	268125.78	3/1/2004	2/1/2034	1636.19	360	360	88.79	8/1/2004	304100	1	1.111E+09	0	1	6.1	8	6.5	2/1/2007	3/1/2007	6	6	1	12.1	6.1	1636.19
55712053	1	O	1	6.6	74750	73856.17	4/1/2004	3/1/2034	477.4	360	360	65	9/1/2004	130000	1	111111000	0	1	6.6	8	6.5	3/1/2006	4/1/2006	6	6	1	12.6	6.6	477.4
55717815	1	O	6	7.6	88200	87808.88	4/1/2004	3/1/2034	622.76	360	360	90	7/1/2004	98000	1	111100000	0	1	7.6	8	4.5	3/1/2006	4/1/2006	6	6	1	13.6	7.6	622.76
55722730	2	O	6	8.125	101700	101294.01	4/1/2004	3/1/2034	755.12	360	360	88.43	8/1/2004	115000	1	111110000	0	2	8.125	0	0			0	0	0	0	0	755.12
55724793	1	O	6	7	95000	94526.92	4/1/2004	3/1/2034	632.04	360	360	95	7/1/2004	100000	1	111100000	0	1	7	8	6.5	3/1/2007	4/1/2007	6	6	1	13	7	632.04
55728356	1	O	6	7.2	195000	194064.23	4/1/2004	3/1/2034	1323.64	360	360	61.13	8/1/2004	319000	1	111110000	0	1	7.2	8	4.5	3/1/2006	4/1/2006	6	6	1	13.2	7.2	1323.64
55730139	1	O	6	7.75	124200	123665.45	4/1/2004	3/1/2034	889.79	360	360	90	7/1/2004	138000	1	114100000	0	1	7.75	8	6.5	3/1/2006	4/1/2006	6	6	1	13.75	7.75	889.79
55730576	1	O	8	8.625	76000	75678.99	3/1/2004	2/1/2034	591.13	360	360	80	8/1/2004	95000	1	1.111E+09	0	1	8.625	0	0			0	0	0	0	0	591.13
55731095	2	O	6	5.85	180000	178880.03	4/1/2004	3/1/2034	1061.9	360	360	75	8/1/2004	240000	1	111110000	0	2	5.85	0	0			0	0	0	0	0	1061.9
55733679	1	O	8	7.95	76950	76631.77	4/1/2004	3/1/2034	561.96	360	360	95	7/1/2004	81000	1	332400000	0	1	7.95	8	4.5	3/1/2007	4/1/2007	6	6	1	13.95	7.95	561.96
55734131	1	O	6	7.9	97100	96081.86	4/1/2004	3/1/2024	806.16	240	240	89.49	7/1/2004	108500	1	111200000	0	1	7.9	0	0			0	0	0	0	0	806.16
55738231	1	O	6	7.65	125100	124462.73	4/1/2004	3/1/2034	887.61	360	360	90	7/1/2004	139000	1	111100000	0	1	7.65	8	4.5	3/1/2006	4/1/2006	6	6	1	13.65	7.65	887.61
55739171	1	O	8	7.8	104000	103554.09	4/1/2004	3/1/2034	748.67	360	360	80	7/1/2004	130000	1	324400000	0	1	7.8	0	0			0	0	0	0	0	748.67
55740393	2	O	6	5.75	247500	245664.92	3/1/2004	2/1/2034	1444.35	360	360	75	7/1/2004	330000	1	1.111E+09	0	2	5.75	0	0			0	0	0	0	0	1444.35
55741714	7	O	8	7	106125	105684.9	5/1/2004	4/1/2034	706.06	360	360	75	7/1/2004	141500	1	12200000	0	1	7	0	0			0	0	0	0	0	706.06
55744494	2	N	6	5.75	160000	158586.22	4/1/2004	3/1/2034	933.72	360	360	53.69	7/1/2004	298000	1	122200000	0	2	5.75	8	6.5	3/1/2006	4/1/2006	6	6	1	11.75	5.75	933.72
55744874	1	O	6	8.05	56000	55773.01	4/1/2004	3/1/2034	412.87	360	360	80	7/1/2004	70000	1	111200000	0	1	8.05	0	0			0	0	0	0	0	412.87
55745913	5	O	6	6.9	279000	277580.23	4/1/2004	3/1/2034	1837.5	360	360	93	7/1/2004	300000	1	222200000	0	1	6.9	8	6.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	1837.5
55746297	1	O	6	6.7	116800	116098.62	4/1/2004	3/1/2034	753.69	360	360	80	8/1/2004	146000	1	111110000	0	1	6.7	0	0			0	0	0	0	0	753.69
55749139	1	O	6	6.45	152000	149458.28	5/1/2004	4/1/2019	1319.91	180	180	80	8/1/2004	190000	1	11110000	0	1	6.45	0	0			0	0	0	0	0	1319.91
55750178	1	O	6	7.5	125000	124530.32	5/1/2004	4/1/2034	874.02	360	360	73.53	8/1/2004	170000	1	12110000	0	1	7.5	0	0			0	0	0	0	0	874.02
55750657	2	O	1	8.35	281000	280004.43	4/1/2004	3/1/2034	1979.19	360	360	90	8/1/2004	290000	1	111110000	0	3	8.35	0	0			0	0	0	0	0	1979.19
55751374	1	O	6	6.2	332000	330066.78	4/1/2004	3/1/2034	2033.4	360	360	80	8/1/2004	415000	1	111110000	0	1	6.2	0	0			0	0	0	0	0	2033.4
55751952	1	O	6	7.6	65000	64711.78	4/1/2004	3/1/2034	458.95	360	360	38.24	7/1/2004	170000	1	222200000	0	1	7.6	8	4.5	3/1/2006	4/1/2006	6	6	1	13.6	7.6	458.95
55753990	1	O	0	10	56700	56519.92	3/1/2004	2/1/2034	497.59	360	360	90	7/1/2004	63000	1	2.2E+09	0	1	10	0	0			0	0	0	0	0	497.59
55754774	1	O	6	5.95	193500	192261.91	4/1/2004	3/1/2034	1153.92	360	360	90	7/1/2004	215000	1	221200000	0	1	5.95	0	0			0	0	0	0	0	1153.92
55755797	1	O	6	7.9	307750	306245.44	3/1/2004	2/1/2034	2236.75	360	360	94.98	8/1/2004	324000	1	2.444E+09	0	1	7.9	8	6.5	2/1/2008	3/1/2008	6	6	1	13.9	7.9	2236.75
55759195	3	O	8	9.4	68400	68153.69	3/1/2004	2/1/2034	570.17	360	360	90	7/1/2004	76000	1	4.444E+09	0	1	9.4	8	6.5	2/1/2008	3/1/2008	6	6	1	15.4	9.4	570.17
55759377	1	O	6	7.95	57600	57361.78	4/1/2004	3/1/2034	420.65	360	360	80	8/1/2004	72000	1	111110000	0	1	7.95	0	0			0	0	0	0	0	420.65
55760433	5	O	6	8.55	135000	134505.54	4/1/2004	3/1/2034	1042.83	360	360	90	8/1/2004	150000	1	111110000	0	1	8.55	8	4.5	3/1/2006	4/1/2006	6	6	1	14.55	8.55	1042.83
55763635	5	O	1	5.95	147250	146350.88	4/1/2004	3/1/2034	878.12	360	360	95	7/1/2004	155000	1	222200000	0	1	5.95	8	6.5	3/1/2006	4/1/2006	6	6	1	11.95	5.95	878.12
55763890	1	O	6	7.4	361000	359334.52	4/1/2004	3/1/2034	2499.5	360	360	95	7/1/2004	380000	1	122200000	0	1	7.4	0	0			0	0	0	0	0	2499.5
55764856	1	O	6	6.55	150500	149680.43	4/1/2004	3/1/2034	956.22	360	360	70	7/1/2004	215000	1	112200000	0	1	6.55	8	4.5	3/1/2006	4/1/2006	6	6	1	12.55	6.55	956.22
55765812	1	O	8	7.3	168300	167507.33	4/1/2004	3/1/2034	1153.82	360	360	90	7/1/2004	187000	1	122200000	0	1	7.3	8	6.5	3/1/2007	4/1/2007	6	6	1	13.3	7.3	1153.82
55774178	1	O	6	6.74	229500	228295.28	4/1/2004	3/1/2034	1487.01	360	360	90	7/1/2004	255000	1	122200000	0	1	6.74	8	6.5	3/1/2006	4/1/2006	6	6	1	12.74	6.74	1487.01
55774251	1	O	8	7.05	82800	82374.67	4/1/2004	3/1/2034	553.68	360	360	90	7/1/2004	92000	1	121200000	0	1	7.05	8	4.5	3/1/2006	4/1/2006	6	6	1	13.05	7.05	553.68
55776413	1	O	1	8.75	144450	143821.12	5/1/2004	4/1/2034	936.9	360	360	90	7/1/2004	160500	1	11100000	0	1	8.75	0	0			0	0	0	0	0	936.9
55777353	1	O	1	8.4	161100	160387.77	3/1/2004	2/1/2034	1227.33	360	360	90	7/1/2004	179000	1	2.221E+09	0	1	8.4	8	6.5	2/1/2006	3/1/2006	6	6	1	14.4	8.4	1227.33
55777617	1	O	6	8.05	363000	357402.85	3/1/2004	2/1/2034	2188.08	360	360	89.41	8/1/2004	406000	1	1.111E+09	0	1	8.05	8	6.5	2/1/2006	3/1/2006	6	6	1	12.05	8.05	2188.08
55778096	1	O	6	8.55	72000	71670.76	3/1/2004	2/1/2034	556.18	360	360	90	7/1/2004	80000	1	1.211E+09	0	1	8.55	8	6.5	2/1/2006	3/1/2006	6	6	1	14.55	8.55	556.18
55778112	5	O	6	5.85	219000	217406.36	3/1/2004	2/1/2034	1291.98	360	360	87.95	7/1/2004	249000	1	2.112E+09	0	1	5.85	8	4.5	2/1/2007	3/1/2007	6	6	1	11.85	5.85	1291.98
55783013	1	N	6	7.425	440000	437636.13	3/1/2004	2/1/2034	3053.98	360	360	80	7/1/2004	550000	1	2.444E+09	0	1	7.425	0	0			0	0	0	0	0	3053.98
55783674	2	O	6	6.6	485000	482431.67	4/1/2004	3/1/2034	3227.03	360	360	82.5	6/1/2004	600000	1	422110000	0	4	6.6	8	6.5	3/1/2006	4/1/2006	6	6	1	12.6	6.6	3227.03
55783872	1	N	6	7.8	57600	57396.12	5/1/2004	4/1/2034	414.65	360	360	90	8/1/2004	64000	1	11110000	0	1	7.8	0	0			0	0	0	0	0	414.65
55784995	1	O	6	7	500000	497504.74	4/1/2004	3/1/2034	3326.52	360	360	69.44	7/1/2004	720000	1	352400000	1	1	7	8	6.5	3/1/2006	4/1/2006	6	6	1	13	7	3326.52
55785978	3	O	6	6.75	96000	95497.02	4/1/2004	3/1/2034	622.66	360	360	87.27	7/1/2004	110000	1	121200000	0	1	6.75	0	0			0	0	0	0	0	622.66
55786974	1	O	6	8.55	318250	317083.98	4/1/2004	3/1/2034	2458.36	360	360	95	7/1/2004	335000	1	111200000	0	1	8.55	8	4.5	3/1/2007	4/1/2007	6	6	1	14.55	8.55	2458.36
55787014	1	O	6	6.25	63200	62835.44	4/1/2004	3/1/2034	389.14	360	360	50.16	7/1/2004	126000	1	111100000	0	1	6.25	0	0			0	0	0	0	0	389.14
55787832	1	N	1	7.5	179100	178289.89	4/1/2004	3/1/2034	1252.3	360	360	90	7/1/2004	199000	1	322200000	0	1	7.5	8	4.5	3/1/2006	4/1/2006	6	6	1	13.5	7.5	1252.3
55790299	1	O	1	6.4	175500	174349.33	3/1/2004	2/1/2034	1097.77	360	360	90	7/1/2004	195000	1	1.122E+09	0	1	6.4	8	6.5	2/1/2006	3/1/2006	6	6	1	12.4	6.4	1097.77
55792055	1	O	6	6.3	220500	219026.45	3/1/2004	2/1/2034	1364.84	360	360	59.59	8/1/2004	370000	1	2.141E+09	0	1	6.3	8	6.5	2/1/2006	3/1/2006	6	6	1	12.3	6.3	1364.84
55792592	1	O	6	7.625	102900	102445.97	4/1/2004	3/1/2034	728.32	360	360	70	8/1/2004	147000	1	111110000	0	1	7.625	8	6.5	3/1/2006	4/1/2006	6	6	1	13.625	7.625	728.32
55794952	1	O	6	7.9	142400	141805.21	4/1/2004	3/1/2034	1034.98	360	360	80	7/1/2004	178000	1	222200000	0	1	7.9	0	0			0	0	0	0	0	1034.98
55795439	1	O	6	6.4	91300	90788.27	4/1/2004	3/1/2034	571.09	360	360	68.65	7/1/2004	133000	1	122200000	0	1	6.4	0	0			0	0	0	0	0	571.09
55795611	1	N	8	7.4	53000	52702.08	5/1/2004	4/1/2034	366.97	360	360	79.1	7/1/2004	67000	1	22200000	0	1	7.4	8	4.5	4/1/2007	5/1/2007	6	6	1	13.4	7.4	366.97
55797858	3	O	6	8.1	73000	72493.24	3/1/2004	2/1/2034	442.38	360	360	84.04	7/1/2004	114000	1	2.222E+09	0	1	8.1	0	0			0	0	0	0	0	442.38
55799472	7	O	8	7.35	74000	73655.21	4/1/2004	3/1/2034	509.84	360	360	83.15	7/1/2004	89000	1	222200000	0	1	7.35	0	0			0	0	0	0	0	509.84
55800031	1	O	6	7.725	127710	127157.59	4/1/2004	3/1/2034	912.73	360	360	90	7/1/2004	141900	1	113400000	0	1	7.725	8	4.5	3/1/2006	4/1/2006	6	6	1	13.725	7.725	912.73
55801716	1	N	6	6.6	84500	84078.42	5/1/2004	4/1/2034	603.54	360	360	90	7/1/2004	105000	1	22200000	0	1	6.6	8	4.5	4/1/2006	5/1/2006	6	6	1	12.6	6.6	603.54
55803035	1	O	6	7.75	131400	130834.47	4/1/2004	3/1/2034	941.37	360	360	90	7/1/2004	146000	1	212100000	0	1	7.75	8	6.5	3/1/2006	4/1/2006	6	6	1	13.75	7.75	941.37
55805691	1	O	8	7.55	166500	165424.14	3/1/2004	2/1/2034	1169.9	360	360	90	7/1/2004	185000	1	1.111E+09	0	1	7.55	8	6.5	2/1/2006	3/1/2006	6	6	1	13.55	7.55	1169.9
55806818	1	O	8	8.05	342000	339951	4/1/2004	3/1/2034	2061.47	360	360	90	7/1/2004	380000	1	111300000	0	1	8.05	0	0			0	0	0	0	0	2061.47
55808331	1	O	1	8.025	93500	93119.1	4/1/2004	3/1/2034	687.71	360	360	85	7/1/2004	110000	1	142200000	0	1	8.025	8	4.5	3/1/2006	4/1/2006	6	6	1	14.025	8.025	687.71
55808711	1	O	6	5.8	100000	99265.43	3/1/2004	2/1/2034	586.76	360	360	69.03	7/1/2004	143000	1	1.211E+09	0	1	5.8	0	0			0	0	0	0	0	586.76
55810451	1	O	6	12.2	48000	47932.95	5/1/2004	4/1/2034	501.14	360	360	80	7/1/2004	80000	1	11100000	0	1	12.2	8	6.5	4/1/2008	5/1/2008	6	6	1	18.2	12.2	501.14
55811210	1	O	8	8.3	151200	150513.86	4/1/2004	3/1/2034	1141.24	360	360	90	7/1/2004	168000	1	152100000	1	1	8.3	8	4.5	3/1/2006	4/1/2006	6	6	1	14.3	8.3	1141.24
55812770	1	O	8	6.6	418000	415362.6	3/1/2004	2/1/2034	2669.6	360	360	89.89	8/1/2004	465000	1	1.111E+09	0	1	6.6	8	4.5	2/1/2007	3/1/2007	6	6	1	12.6	6.6	2669.6
55813653	1	O	6	6.4	302000	300307.39	4/1/2004	3/1/2034	1889.03	360	360	94.38	7/1/2004	320000	1	122200000	0	1	6.4	8	4.5	3/1/2006	4/1/2006	6	6	1	12.4	6.4	1889.03
55813851	1	O	6	5.3	233800	231718.92	3/1/2004	2/1/2034	1297.2	360	360	80	7/1/2004	292000	1	1.111E+09	0	1	5.3	0	0			0	0	0	0	0	1297.2
55814412	1	O	6	5.9	226000	224370.87	3/1/2004	2/1/2034	1340.49	360	360	76.61	7/1/2004	295000	1	1.121E+09	0	1	5.9	0	0			0	0	0	0	0	1340.49
55814638	1	O	6	6.45	72000	71101.82	4/1/2004	3/1/2024	534.7	240	240	90	7/1/2004	80000	1	122200000	0	1	6.45	0	0			0	0	0	0	0	534.7
55816375	1	O	1	6.85	346750	344665.26	3/1/2004	2/1/2034	2272.12	360	360	95	8/1/2004	365000	1	2.211E+09	0	1	6.85	8	6.5	2/1/2007	3/1/2007	6	6	1	12.85	6.85	2272.12
55817274	1	O	1	5.25	535500	531448.07	5/1/2004	4/1/2034	2957.06	360	360	90	8/1/2004	595000	1	11110000	0	1	5.25	0	0			0	0	0	0	0	2957.06
55818738	1	O	8	6	130000	128579.01	5/1/2004	4/1/2024	931.37	240	240	72.22	7/1/2004	180000	1	11100000	0	1	6	0	0			0	0	0	0	0	931.37
55819957	1	O	1	8.85	99000	98859	4/1/2004	3/1/2034	785.92	360	360	90	7/1/2004	110000	1	223200000	0	1	8.85	8	4.5	3/1/2006	4/1/2006	6	6	1	14.85	8.85	785.92
55820013	1	O	6	5.8	409000	405995.81	3/1/2004	2/1/2034	2399.82	360	360	89.89	8/1/2004	455000	1	1.111E+09	0	1	5.8	8	6.5	2/1/2006	3/1/2006	6	6	1	11.8	5.8	2399.82
55820690	1	O	6	7.5	90000	89304.74	4/1/2004	3/1/2034	629.3	360	360	69.23	8/1/2004	130000	1	111110000	0	1	7.5	8	4.5	3/1/2006	4/1/2006	6	6	1	13.5	7.5	629.3

55601371	1	O		6	6.85	280000	278561.22	4/1/2004	3/1/2034	1834.73	360	360	82.84	7/1/2004	338000	1	112300000	0	1	6.85	8	6.5	3/1/2006	4/1/2006	6	6	1	12.85	6.85	1834.73
55602437	1	O		6	5.9	74700	74161.47	3/1/2004	2/1/2034	443.08	360	360	90	6/1/2004	83000	1	1.111E+09	0	1	5.9	0	0			0	0	0	0	0	0	0	443.08
55603856	1	O		6	6.85	154800	153869.28	3/1/2004	2/1/2034	1014.35	360	360	90	7/1/2004	172000	1	1.344E+09	0	1	6.85	0	0			0	0	0	0	0	0	0	1014.35
55607634	7	O		6	6.75	165000	164281.64	5/1/2004	4/1/2034	1070.19	360	360	75	8/1/2004	220000	1	12210000	0	1	6.75	0	0			0	0	0	0	0	0	0	1070.19
55610190	1	O		1	8.1	223250	222354.32	4/1/2004	3/1/2034	1653.72	360	360	95	7/1/2004	240000	1	122200000	0	1	8.1	8	6.5	3/1/2006	4/1/2006	6	6	1	14.1	8.1	1653.72
55612675	1	O		6	8.95	247000	246021.69	3/1/2004	2/1/2034	1978.54	360	360	95	7/1/2004	260000	1	1.111E+09	0	1	8.95	0	0			0	0	0	0	0	0	0	1978.54
55613459	1	O		1	5.45	397500	394383.41	3/1/2004	2/1/2034	2244.51	360	360	75	8/1/2004	535000	1	1.111E+09	0	1	5.45	8	6.5	2/1/2006	3/1/2006	6	6	1	11.45	5.45	2244.51
55614416	1	O		6	7.85	79200	78808.86	3/1/2004	2/1/2034	572.89	360	360	90	7/1/2004	88000	1	1.132E+09	0	1	7.85	0	0			0	0	0	0	0	0	0	572.89
55615579	1	O		6	9.8	78750	78527.38	4/1/2004	3/1/2034	679.48	360	360	75	7/1/2004	105000	1	449400000	0	1	9.8	8	4.5	3/1/2006	4/1/2006	6	6	1	15.8	9.8	679.48
55618359	1	O		6	7	92150	90079.93	4/1/2004	3/1/2019	828.28	180	180	88.53	7/1/2004	106500	1	121300000	0	1	7	0	0			0	0	0	0	0	0	0	828.28
55618417	1	O		1	8.2	156750	156133.63	4/1/2004	3/1/2034	1172.11	360	360	95	7/1/2004	165000	1	122300000	0	1	8.2	8	6.5	3/1/2006	4/1/2006	6	6	1	14.2	8.2	1172.11
55622617	2	O		1	8.15	179550	178836.85	4/1/2004	3/1/2034	1336.3	360	360	95	8/1/2004	189000	1	111210000	0	2	8.15	8	4.5	3/1/2006	4/1/2006	6	6	1	14.15	8.15	1336.3
55625479	1	O		1	7.2	87400	86909.14	3/1/2004	2/1/2034	593.27	360	360	95	7/1/2004	92000	1	2.259E+09	1	1	7.2	8	4.5	2/1/2006	3/1/2006	6	6	1	13.2	7.2	593.27
55629570	1	O		1	7	54000	53684.63	3/1/2004	2/1/2034	359.27	360	360	90	7/1/2004	61000	1	1.111E+09	0	1	7	8	4.5	2/1/2006	3/1/2006	6	6	1	13	7	359.27
55633994	1	O		1	7.1	135000	134186.52	3/1/2004	2/1/2034	907.25	360	360	90	7/1/2004	160000	1	1.122E+09	0	1	7.1	8	6.5	2/1/2006	3/1/2006	6	6	1	13.1	7.1	907.25
55634893	1	O		8	5.925	322700	320170.71	4/1/2004	3/1/2034	1919.22	360	360	77.95	8/1/2004	414000	1	111110000	0	1	5.925	0	0			0	0	0	0	0	0	0	1919.22
55641435	1	O		8	8.15	82170	81843.62	4/1/2004	3/1/2034	611.55	360	360	83	7/1/2004	99000	1	211100000	0	1	8.15	8	6.5	3/1/2006	4/1/2006	6	6	1	14.15	8.15	611.55
55645253	7	O		1	7.5	68000	67744.48	5/1/2004	4/1/2034	475.47	360	360	80	8/1/2004	85000	1	11110000	0	1	7.5	0	0			0	0	0	0	0	0	0	475.47
55645295	1	O		6	5.8	170500	169247.59	3/1/2004	2/1/2034	1000.42	360	360	59	7/1/2004	289000	1	1.112E+09	0	1	5.8	0	0			0	0	0	0	0	0	0	1000.42
55648133	3	O		6	4.85	80500	79795.38	3/1/2004	2/1/2034	424.8	360	360	60.98	8/1/2004	132000	1	1.111E+09	0	1	4.85	8	6.5	2/1/2006	3/1/2006	6	6	1	10.85	4.85	424.8
55651897	1	O		1	8.1	68850	68495.93	3/1/2004	2/1/2034	510.01	360	360	90	7/1/2004	76500	1	1.132E+09	0	1	8.1	8	6.5	2/1/2006	3/1/2006	6	6	1	14.1	8.1	510.01
55652135	1	O		6	7.7	177650	176877.75	4/1/2004	3/1/2034	1266.58	360	360	95	6/1/2004	187000	1	111110000	0	1	7.7	8	4.5	3/1/2006	4/1/2006	6	6	1	13.7	7.7	1266.58
55652150	2	N		6	9.65	51750	51624.69	5/1/2004	4/1/2034	440.82	360	360	75	7/1/2004	69000	1	29200000	0	2	9.65	0	0			0	0	0	0	0	0	0	440.82
55652671	1	O		8	8.65	243000	241481.48	3/1/2004	2/1/2034	1559.98	360	360	90	7/1/2004	270000	1	1.132E+09	0	1	8.65	0	0			0	0	0	0	0	0	0	1559.98
55653853	3	O		1	7.99	190000	189220.84	4/1/2004	3/1/2034	1392.83	360	360	95	8/1/2004	200000	1	111110000	0	1	7.99	8	4.5	3/1/2007	4/1/2007	6	6	1	13.99	7.99	1392.83
55653879	1	O		1	8	55250	55060.5	5/1/2004	4/1/2034	405.41	360	360	85	7/1/2004	65000	1	11200000	0	1	8	8	6.5	4/1/2006	5/1/2006	6	6	1	14	8	405.41
55653778	1	N		6	9.4	56250	56106.43	5/1/2004	4/1/2034	468.89	360	360	75	7/1/2004	75000	1	29200000	0	1	9.4	0	0			0	0	0	0	0	0	0	468.89
55654958	1	N		6	6.99	222950	221645.57	3/1/2004	2/1/2034	1481.8	360	360	65	7/1/2004	343000	1	1.112E+09	0	1	6.99	0	0			0	0	0	0	0	0	0	1481.8
55655179	2	O		6	8.75	108000	107684.74	5/1/2004	4/1/2034	849.64	360	360	72	8/1/2004	150000	1	11110000	0	2	8.75	8	4.5	4/1/2007	5/1/2007	6	6	1	14.75	8.75	849.64
55658215	1	O		6	5.3	309000	306508.15	3/1/2004	2/1/2034	1715.9	360	360	59.42	7/1/2004	520000	1	2.222E+09	0	1	5.3	0	0			0	0	0	0	0	0	0	1715.9
55658975	2	O		1	8.2	344850	343723.89	5/1/2004	4/1/2034	2578.64	360	360	95	7/1/2004	363000	1	11100000	0	2	8.2	8	4.5	4/1/2008	5/1/2008	6	6	1	14.2	8.2	2578.64
55659551	1		2	1	8.45	73825	73346.55	4/1/2004	3/1/2034	563.51	360	360	85	7/1/2004	78000	1	221200000	0	1	8.45	8	6.5	3/1/2006	4/1/2006	6	6	1	14.45	8.45	563.51
55660336	1	O		6	7.55	85000	84554.45	3/1/2004	2/1/2034	597.25	360	360	81.73	8/1/2004	104000	1	1.111E+09	0	1	7.55	0	0			0	0	0	0	0	0	0	597.25
55660435	1	O		6	8.1	130000	129478.38	4/1/2004	3/1/2034	962.98	360	360	38.62	7/1/2004	355000	1	251200000	1	1	8.1	8	6.5	3/1/2006	4/1/2006	6	6	1	14.1	8.1	962.98
55661235	2	N		6	9.65	54750	54617.39	5/1/2004	4/1/2034	466.38	360	360	75	7/1/2004	73000	1	29200000	0	2	9.65	0	0			0	0	0	0	0	0	0	466.38
55662472	1	N		6	6.4	80000	79475.47	3/1/2004	2/1/2034	500.41	360	360	80	8/1/2004	100000	1	1.142E+09	0	1	6.4	8	4.5	2/1/2008	3/1/2008	6	6	1	12.4	6.4	500.41
55664239	1	O		6	7.95	135000	134441.74	4/1/2004	3/1/2034	985.89	360	360	90	7/1/2004	150000	1	111100000	0	1	7.95	8	4.5	3/1/2007	4/1/2007	6	6	1	13.95	7.95	985.89
55665954	1	O		6	7.2	112200	111661.52	4/1/2004	3/1/2034	761.61	360	360	85	7/1/2004	132000	1	132300000	0	1	7.2	8	4.5	3/1/2006	4/1/2006	6	6	1	13.2	7.2	761.61
55666259	1	O		1	7.7	63200	62878.37	3/1/2004	2/1/2034	450.6	360	360	80	7/1/2004	79000	1	2.122E+09	0	1	7.7	8	4.5	2/1/2006	3/1/2006	6	6	1	13.7	7.7	450.6
55667513	1	N		6	7.9	72000	71699.29	4/1/2004	3/1/2034	523.3	360	360	90	7/1/2004	80000	1	434300000	0	1	7.9	0	0			0	0	0	0	0	0	0	523.3
55669691	1	O		6	9.8	82500	82306.42	5/1/2004	4/1/2034	711.84	360	360	75	8/1/2004	110000	1	11110000	0	1	9.8	0	0			0	0	0	0	0	0	0	711.84
55670491	1	O		6	8.3	84000	83676.32	4/1/2004	3/1/2034	634.02	360	360	80	8/1/2004	105000	1	111110000	0	1	8.3	0	0			0	0	0	0	0	0	0	634.02
55672174	1	O		6	7.825	67500	66768.99	3/1/2004	2/1/2019	638.27	180	180	84.38	8/1/2004	80000	1	1.111E+09	0	1	7.825	0	0			0	0	0	0	0	0	0	638.27
55672950	2	N		1	8.85	50400	50226.37	4/1/2004	3/1/2034	400.11	360	360	80	8/1/2004	63000	1	111110000	0	3	8.85	8	4.5	3/1/2006	4/1/2006	6	6	1	14.85	8.85	400.11
55673610	7	O		6	8.35	143650	143070.54	4/1/2004	3/1/2034	1089.31	360	360	85	7/1/2004	169000	1	122200000	0	1	8.35	0	0			0	0	0	0	0	0	0	1089.31
55674790	5	O		1	7.6	255000	253869.23	4/1/2004	3/1/2034	1800.5	360	360	85	7/1/2004	300000	1	154200000	1	1	7.6	8	6.5	3/1/2007	4/1/2007	6	6	1	13.6	7.6	1800.5
55676092	1	O		6	5.45	480000	476781.55	4/1/2004	3/1/2034	2710.35	360	360	76.8	7/1/2004	625000	1	111300000	0	1	5.45	8	6.5	3/1/2006	4/1/2006	6	6	1	11.45	5.45	2710.35
55676357	1	O		6	7.7	102000	101556.62	4/1/2004	3/1/2034	727.22	360	360	79.69	8/1/2004	128000	1	111100000	0	1	7.7	0	0			0	0	0	0	0	0	0	727.22
55679039	2	N		1	9.45	82450	82156.23	3/1/2004	2/1/2034	690.28	360	360	85	7/1/2004	97000	1	2.511E+09	1	2	9.45	8	4.5	2/1/2006	3/1/2006	6	6	1	15.45	9.45	690.28
55680037	1	O		6	7.05	105000	103428.26	4/1/2004	3/1/2034	702.1	360	360	84.81	8/1/2004	182000	1	11410000	0	1	7.05	0	0			0	0	0	0	0	0	0	702.1
55680433	1	O		6	8.35	180500	179693.93	3/1/2004	2/1/2034	1368.75	360	360	90.25	7/1/2004	200000	1	1.122E+09	0	1	8.35	8	4.5	2/1/2006	3/1/2006	6	6	1	14.35	8.35	1368.75
55682033	1	O		6	7.3	63000	62703.57	4/1/2004	3/1/2034	431.91	360	360	90	7/1/2004	70000	1	222200000	0	1	7.3	0	0			0	0	0	0	0	0	0	431.91
55682579	2	N		6	7.95	130000	129462.45	4/1/2004	3/1/2034	949.37	360	360	72.22	7/1/2004	180000	1	142200000	0	2	7.95	0	0			0	0	0	0	0	0	0	949.37
55684997	1	O		6	7.8	121500	120428.87	5/1/2004	4/1/2024	1001.21	240	240	90	7/1/2004	135000	1	34400000	0	1	7.8	0	0			0	0	0	0	0	0	0	1001.21
55685952	1	O		1	7.05	184500	183433.08	3/1/2004	2/1/2034	1233.69	360	360	90	7/1/2004	205000	1	1.111E+09	0	1	7.05	0	0			0	0	0	0	0	0	0	1233.69
55686638	7	O		6	7.8	72750	72092.83	5/1/2004	4/1/2024	590.53	240	240	75	7/1/2004	97000	1	12200000	0	1	7.6	0	0			0	0	0	0	0	0	0	590.53
55689814	1	N		1	6.9	117750	117150.76	4/1/2004	3/1/2034	775.51	360	360	75	7/1/2004	157000	1	222200000	0	1	6.9	8	4.5	3/1/2006	4/1/2006	6	6	1	12.9	6.9	775.51
55690614	1	N		1	6.825	158000	157045.45	3/1/2004	2/1/2034	1032.68	360	360	80	8/1/2004	197500	1	1.111E+09	0	1	6.825	0	0			0	0	0	0	0	0	0	1032.68
55692313	1	N		8	7.25	60000	59714.87	4/1/2004	3/1/2034	409.31	360	360	75	7/1/2004	80000	1	511400000	1	1	7.25	8	4.5	3/1/2006	4/1/2006	6	6	1	13.25	7.25	409.31
55692396	7	O		6	7.05	72000	71644.17	4/1/2004	3/1/2034	481.44	360	360	78.26	7/1/2004	92000	1	112200000	0	1	7.05	0	0			0	0	0	0	0	0	0	481.44
55693113	1	O		6	8.55	57200	56954.71	3/1/2004	2/1/2034	441.85	360	360	80	7/1/2004	71500	1	1.111E+09	0	1	8.55	8	6.5	2/1/2006	3/1/2006	6	6	1	14.55	8.55	441.85
55693410	1	O		6	7	376000	374123.59	4/1/2004	3/1/2034	2501.54	360	360	80	7/1/2004	470000	1	111100000	0	1	7	0	0			0	0	0	0	0	0	0	2501.54
55695514	1	O		1	6.7	299200	297617.16	4/1/2004	3/1/2034	1930.68	360	360	79.81	7/1/2004	375000	1	212200000	0	1	6.7	8	4.5	3/1/2006	4/1/2006	6	6	1	12.7	6.7	1930.68
55695779	3	O		6	7.6	240000	238754.46	3/1/2004	2/1/2034	1694.58	360	360	80	7/1/2004	300000	1	2.454E+09	1	1	7.6	0	0			0	0	0	0	0	0	0	1694.58
55695977	1	O		6	6.75	212800	211495.61	3/1/2004	2/1/2034	1380.22	360	360	80	8/1/2004	266000	1	1.221E+09	0	1	6.75	8	6.5	2/1/2007	3/1/2007	6	6	1	12.75	6.75	1380.22
55696173	1	O		1	7.95	147250	146641.07	4/1/2004	3/1/2034	1075.35	360	360	95	8/1/2004	170000	1	121111000	0	1	7.95	8	4.5	3/1/2006	4/1/2006	6	6	1	13.95	7.95	1075.35
55697494	1	O		6	8.95	74790	74537.65	4/1/2004	3/1/2034	599.09	360	360	90	7/1/2004	83100	1	111100000	0	1	8.95	8	4.5	3/1/2007	4/1/2007	6	6	1	14.95	8.95	599.09
55702732	1	O		6	7.1	66850	66513.03	4/1/2004	3/1/2034	462.7	360	360	85	8/1/2004	81000	1	111110000	0	1	7.1	0	0			0	0	0	0	0	0	0	462.7
55703318	1	O		6	6.99	82400	81917.89	3/1/2004	2/1/2034	547.66	360	360	80	7/1/2004	103000	1	1.911E+09	0	1	6.99	0	0			0	0	0	0	0	0	0	547.66
55704555	1	O		6	7.1	106200	105679.64	4/1/2004	3/1/2034	713.7	360	360	90	7/1/2004	118000	1	111100000	0	1	7.1	8	6.5	3/1/2006	4/1/2006	6	6	1	13.1	7.1	713.7
55706519	1	O		8	7.45	159500	158847.26	3/1/2004	2/1/2034	1109.8	360	360	93.82	7/1/2004	170000	1	1.111E+09	0	1	7.45	8	6.5	2/1/2007	3/1/2007	6	6	1	13.45	7.45	1109.8
55706790	5	O		6	5.7	58000	57628.77	4/1/2004	3/1/2034	336.64	360	360	69.46	8/1/2004	83500	1	111110000	0	1	5.7	8	6.5	3/1/2006	4/1/2006	6	6	1	11.7	5.7	336.64
55707558	1	O		6	6.5	70000	69615.11	4/1/2004	3/1/2034	442.45	360	360	81.02	7/1/2004	86400	1	112100000	0	1	6.5	0	0			0	0	0	0	0	0	0	442.45
55708895	1	O		6	6.75	160000	159161.74	4/1/2004	3/1/2034	1037.76	360	360	72.73	7/1/2004	220000	1	212200000	0	1	6.75	0	0			0	0	0	0	0	0	0	1037.76
55710370	1	O		1	8.5	307530	306392.21	4/1/2004	3/1/2034	2364.64	360	360	90	7/1/2004	341700	1	122200000	0	1	8.5	8	4.5	3/1/2006	4/1/2006	6	6	1	14.5	8.5	2364.64
55710495	1	O		6	8.4	180500	179849.08	4/1/2004	3/1/2034	1375.12	360	360	95	9/1/2004	190000	1	214111000	0	1	8.4	8	6.5	3/1/2006	4/1/2006	6	6	1	14.4	8.4	1375.12
55711378	3	O		1	5.9	301500	299641.68	4/1/2004	3/1/2034	1788.31	360	360	90	7/1/2004	335000	1	111100000	0	1	5.9	0	0			0	0	0	0	0	0	0	1788.31

55478515	1	O		6	5.99	173700	172468.89	3/1/2004	2/1/2034	1040.31	360	360	90	7/1/2004	193000	1	1.222E+09	0	1	5.99	0	0			0	0	0	0	0	1040.31
55478630	1	O		8	6.4	180000	178819.82	3/1/2004	2/1/2034	1125.92	360	360	75	8/1/2004	240000	1	1.111E+09	0	1	6.4	0	0			0	0	0	0	0	1125.92
55478895	1	O		1	7.75	40850	40644.19	3/1/2004	2/1/2034	292.66	360	360	95	7/1/2004	43000	1	1.25E+09	1	1	7.75	8	4.5	2/1/2006	3/1/2006	8	6	1	13.75	7.75	292.66
55479695	7	O		6	6.95	92000	91614.72	5/1/2004	4/1/2034	609	360	360	80	8/1/2004	115000	1	11110000	0	1	6.95	0	0			0	0	0	0	0	609
55480693	1	O		1	9.35	114000	113585.24	3/1/2004	2/1/2034	946.13	360	360	95	7/1/2004	120000	1	2.224E+09	0	1	9.35	0	0			0	0	0	0	0	946.13
55484414	1	N		1	7.3	60000	59717.83	4/1/2004	3/1/2034	411.35	360	360	80	8/1/2004	75000	1	122510000	1	1	7.3	8	4.5	3/1/2006	4/1/2006	6	6	1	13.3	7.3	411.35
55484853	1	O		6	7.75	241300	240261.48	4/1/2004	3/1/2034	1728.71	360	360	95	7/1/2004	254000	1	294400000	0	1	7.75	8	6.5	3/1/2006	4/1/2006	6	6	1	13.75	7.75	1728.71
55485270	5	O		6	5.3	210000	208307.23	3/1/2004	2/1/2034	1166.14	360	360	70	8/1/2004	300000	1	5.211E+09	1	1	5.3	0	0			0	0	0	0	0	1166.14
55486674	1	O		6	7.45	484500	481909.8	3/1/2004	2/1/2034	3371.13	360	360	95	8/1/2004	510000	1	1.111E+09	0	1	7.45	8	4.5	2/1/2006	3/1/2006	6	6	1	13.45	7.45	3371.13
55489694	2	O		1	9.3	71000	70777.14	4/1/2004	3/1/2034	586.68	360	360	89.87	7/1/2004	79000	1	422200000	0	2	9.3	8	4.5	3/1/2006	4/1/2006	6	6	1	15.3	9.3	586.68
55489959	1	O		6	6.24	150000	148986.01	3/1/2004	2/1/2034	922.61	360	360	58.59	8/1/2004	256000	1	1.342E+09	0	1	6.24	0	0			0	0	0	0	0	922.61
55491278	1	O		6	6.9	120000	119285.45	3/1/2004	2/1/2034	790.33	360	360	80	7/1/2004	150000	1	1.112E+09	0	1	6.9	8	4.5	2/1/2006	3/1/2006	6	6	1	12.9	6.9	790.33
55493498	1	N		6	6.1	75000	73182.49	3/1/2004	2/1/2019	636.96	180	180	68.18	8/1/2004	110000	1	1.111E+09	0	1	6.1	0	0			0	0	0	0	0	636.96
55494710	1	O		8	8	256000	254189.07	3/1/2004	2/1/2034	1534.85	360	360	80	7/1/2004	320000	1	2.223E+09	0	1	8	0	0			0	0	0	0	0	1534.85
55495311	5	O		6	7.25	122400	121916.74	5/1/2004	4/1/2034	834.99	360	360	78.97	8/1/2004	155000	1	11110000	0	1	7.25	0	0			0	0	0	0	0	834.99
55497150	1	O		8	8	104500	103984.36	3/1/2004	2/1/2034	766.79	360	360	95	7/1/2004	110000	1	2.243E+09	0	1	8	0	0			0	0	0	0	0	766.79
55499818	1	O		6	6.45	199500	198204.43	3/1/2004	2/1/2034	1254.43	360	360	95	7/1/2004	210000	1	2.232E+09	0	1	6.45	8	6.5	2/1/2006	3/1/2006	6	6	1	12.45	6.45	1254.43
55505432	1	N		1	9.35	44100	43883.89	5/1/2004	4/1/2034	366.01	360	360	90	7/1/2004	49000	1	12200000	0	1	9.35	0	0			0	0	0	0	0	366.01
55508576	5	O		6	9.45	116000	115647.11	4/1/2004	3/1/2034	971.17	360	360	80	7/1/2004	145000	1	111100000	0	1	9.45	8	6.5	3/1/2006	4/1/2006	6	6	1	15.45	9.45	971.17
55510499	1	O		6	9.2	90250	89907.91	3/1/2004	2/1/2034	739.2	360	360	95	7/1/2004	95000	1	1.121E+09	0	1	9.2	0	0			0	0	0	0	0	739.2
55510895	1	O		6	5.8	108000	107206.67	3/1/2004	2/1/2034	633.7	360	360	69.68	7/1/2004	155000	1	1.111E+09	0	1	5.8	0	0			0	0	0	0	0	633.7
55511117	1	O		1	8.9	56400	56174.82	3/1/2004	2/1/2034	449.76	360	360	80	7/1/2004	72500	1	1.444E+09	0	1	8.9	8	6.5	2/1/2006	3/1/2006	6	6	1	14.9	8.9	449.76
55511232	1	N		6	8.3	106250	105770.67	3/1/2004	2/1/2034	801.96	360	360	85	7/1/2004	125000	1	2.322E+09	0	1	8.3	0	0			0	0	0	0	0	801.96
55512891	2	N		8	8	108000	107557.87	3/1/2004	2/1/2034	792.47	360	360	90	7/1/2004	120000	1	443400000	0	2	8	8	4.5	3/1/2006	4/1/2006	6	6	1	14	8	792.47
55513550	2	O		6	7.8	67500	67161.46	3/1/2004	2/1/2034	485.92	360	360	90	8/1/2004	75000	1	1.951E+09	1	2	7.8	0	0			0	0	0	0	0	485.92
55514418	5	O		8	9.8	113250	111253.48	3/1/2004	2/1/2019	1203.18	180	180	75	7/1/2004	151000	1	4.883E+09	0	1	9.8	0	0			0	0	0	0	0	1203.18
55514970	5	O		1	9.8	147600	147111.17	3/1/2004	2/1/2034	1273.54	360	360	90	7/1/2004	164000	1	2.254E+09	1	1	9.8	8	4.5	2/1/2006	3/1/2006	6	6	1	15.8	9.8	1273.54
55515851	1	O		6	5.5	442000	438568.5	3/1/2004	2/1/2034	2509.63	360	360	85	8/1/2004	520000	1	1.111E+09	0	1	5.5	0	0			0	0	0	0	0	2509.63
55516173	1	O		1	8.9	162000	161345.57	3/1/2004	2/1/2034	1291.85	360	360	90	7/1/2004	187000	1	1.112E+09	0	1	8.9	8	6.5	2/1/2006	3/1/2006	6	6	1	14.9	8.9	1291.85
55519318	1	O		1	6.95	130577	129816.47	4/1/2004	3/1/2034	864.38	360	360	95	8/1/2004	137450	1	111110000	0	1	6.95	8	6.5	3/1/2006	4/1/2006	6	6	1	12.95	6.95	864.38
55520035	1	O		1	7.75	72000	69872	4/1/2004	3/1/2034	515.82	360	360	90	8/1/2004	80000	1	121110000	0	1	7.75	0	0			0	0	0	0	0	515.82
55520670	1	O		6	7.75	63000	62057.21	5/1/2004	4/1/2019	593.01	180	180	90	7/1/2004	70000	1	11300000	0	1	7.75	0	0			0	0	0	0	0	593.01
55522650	1	N		6	6.65	76000	75594.03	4/1/2004	3/1/2034	487.9	360	360	89.41	8/1/2004	85000	1	111110000	0	1	6.65	8	4.5	3/1/2006	4/1/2006	8	6	1	12.65	6.65	487.9
55524698	1	O		6	6.75	235600	234155.87	3/1/2004	2/1/2034	1528.1	360	360	95	7/1/2004	248000	1	1.121E+09	0	1	6.75	0	0			0	0	0	0	0	1528.1
55528210	1	O		6	9.3	76000	75781.19	4/1/2004	3/1/2034	627.99	360	360	80	7/1/2004	95000	1	212400000	0	1	9.3	0	0			0	0	0	0	0	627.99
55530117	7	O		6	7.95	112500	111975.39	4/1/2004	3/1/2034	821.57	360	360	75	8/1/2004	150000	1	111210000	0	1	7.95	0	0			0	0	0	0	0	821.57
55530612	1	O		6	7.1	99000	98515.47	4/1/2004	3/1/2034	665.32	360	360	90	7/1/2004	110000	1	222200000	0	1	7.1	0	0			0	0	0	0	0	665.32
55531453	1	N		1	9.25	289750	287179.47	4/1/2004	3/1/2024	2653.73	240	240	95	8/1/2004	305000	1	111110000	0	1	9.25	8	6.5	3/1/2006	4/1/2006	6	6	1	15.25	9.25	2653.73
55532071	1	O		6	7.4	318000	316283.11	3/1/2004	2/1/2034	2201.77	360	360	74.82	8/1/2004	425000	1	1.111E+09	0	1	7.4	0	0			0	0	0	0	0	2201.77
55533038	1	O		6	7.99	191000	190082.93	3/1/2004	2/1/2034	1400.16	360	360	74.9	8/1/2004	255000	1	1.111E+09	0	1	7.99	8	6.5	2/1/2006	3/1/2006	8	6	1	13.99	7.99	1400.16
55533897	1	O		6	6.8	187500	186218.87	4/1/2004	3/1/2034	1222.36	360	360	75	7/1/2004	250000	1	111200000	0	1	6.8	8	4.5	3/1/2006	4/1/2006	6	6	1	12.8	6.8	1222.36
55536213	1	O		6	6.45	160500	157420.57	3/1/2004	2/1/2024	1191.93	240	240	83.18	8/1/2004	193000	1	1.111E+09	0	1	6.45	0	0			0	0	0	0	0	1191.93
55537872	1	O		6	6.15	117600	114761.97	3/1/2004	2/1/2019	1001.94	180	180	80	8/1/2004	147000	1	1.111E+09	0	1	6.15	0	0			0	0	0	0	0	1001.94
55540116	1	N		1	8.8	131750	131291.53	4/1/2004	3/1/2034	1041.19	360	360	85	7/1/2004	155000	1	222200000	0	1	8.8	8	7.12	3/1/2007	4/1/2007	6	6	1	14.8	8.8	1041.19
55541056	5	O		6	8.25	180000	179179.78	3/1/2004	2/1/2034	1352.28	360	360	90	8/1/2004	200000	1	1.133E+09	0	1	8.25	8	6.5	2/1/2006	3/1/2006	6	6	1	14.25	8.25	1352.28
55542757	1	O		6	4.65	87400	86606.88	3/1/2004	2/1/2034	450.67	360	360	87.4	8/1/2004	100000	1	1.111E+09	0	1	4.65	8	6.5	2/1/2006	3/1/2006	6	6	1	10.65	4.65	450.67
55550594	1	O		6	7.75	57600	57349.65	4/1/2004	3/1/2034	412.66	360	360	90	8/1/2004	64000	1	111110000	0	1	7.75	0	0			0	0	0	0	0	412.66
55550677	5	O		8	5.8	128800	127812.02	3/1/2004	2/1/2034	755.74	360	360	80	7/1/2004	161000	1	1.131E+09	0	1	5.8	8	6.5	2/1/2006	3/1/2006	8	6	1	11.8	5.8	755.74
55552095	1	O		1	6	139500	138648.83	4/1/2004	3/1/2034	836.38	360	360	90	7/1/2004	155000	1	112200000	0	1	6	8	4.5	3/1/2007	4/1/2007	8	6	1	12	6	836.38
55555619	1	O		6	7.125	140000	139318.2	4/1/2004	3/1/2034	943.21	360	360	76.92	8/1/2004	182000	1	111110000	0	1	7.125	0	0			0	0	0	0	0	943.21
55559454	1	O		6	8.1	121708	119580.66	4/1/2004	3/1/2019	1170.15	180	180	41.97	8/1/2004	290000	1	111110000	0	1	8.1	0	0			0	0	0	0	0	1170.15
55561013	1	O		6	8.25	56700	56479.28	4/1/2004	3/1/2034	425.97	360	360	87.91	7/1/2004	64500	1	111300000	0	1	8.25	8	4.5	3/1/2006	4/1/2008	8	6	1	14.25	8.25	425.97
55561310	1	O		6	7.8	40000	39160.15	3/1/2004	2/1/2019	377.66	180	180	57.14	7/1/2004	70000	1	1.491E+09	0	1	7.8	0	0			0	0	0	0	0	377.66
55561419	2	O		6	7.05	300000	298517.37	4/1/2004	3/1/2034	2006	360	360	77.92	7/1/2004	385000	1	222200000	0	2	7.05	0	0			0	0	0	0	0	2006
55567994	1	O		1	8.1	243000	241858.7	3/1/2004	2/1/2034	1800.02	360	360	90	7/1/2004	270000	1	2.332E+09	0	1	8.1	8	4.5	2/1/2007	3/1/2007	8	6	1	14.1	8.1	1800.02
55568430	2	N		6	6.95	210600	209358.19	3/1/2004	2/1/2034	1394.07	360	360	78	7/1/2004	270000	1	3.222E+09	0	2	6.95	8	4.5	2/1/2006	3/1/2006	6	6	1	12.95	6.95	1394.07
55571079	1	O		6	6.8	202250	201449.32	4/1/2004	3/1/2034	1320.15	360	360	90	7/1/2004	225000	1	244400000	0	1	6.8	8	6.5	3/1/2006	4/1/2006	6	6	1	12.8	6.8	1320.15
55572119	9	O		1	8.35	92700	92285.98	3/1/2004	2/1/2034	702.96	360	360	90	7/1/2004	103000	1	1.111E+09	0	1	8.35	8	6.5	2/1/2006	3/1/2006	6	6	1	14.35	8.35	702.96
55573018	1		2	6	5.35	201000	198151.02	4/1/2004	3/1/2024	1365.69	240	240	67	7/1/2004	300000	1	222400000	0	1	5.35	0	0			0	0	0	0	0	1365.69
55573398	1	O		6	7.425	190500	189476.51	3/1/2004	2/1/2034	1322.24	360	360	89.02	7/1/2004	214000	1	1.222E+09	0	1	7.425	0	0			0	0	0	0	0	1322.24
55574032	1	O		1	5.9	242250	240756.84	4/1/2004	3/1/2034	1436.88	360	360	95	7/1/2004	255000	1	249400000	0	1	5.9	8	4.5	3/1/2006	4/1/2006	6	6	1	11.9	5.9	1436.88
55574438	1	O		8	8.95	119700	119296.06	4/1/2004	3/1/2034	958.84	360	360	95	7/1/2004	126000	1	212200000	0	1	8.95	0	0			0	0	0	0	0	958.84
55577175	1	O		8	5.9	144000	142961.95	3/1/2004	2/1/2034	854.12	360	360	90	7/1/2004	160000	1	1.111E+09	0	1	5.9	0	0			0	0	0	0	0	854.12
55578157	1	O		8	7.5	147250	146429.49	3/1/2004	2/1/2034	1029.6	360	360	95	7/1/2004	155000	1	1.222E+09	0	1	7.5	0	0			0	0	0	0	0	1029.6
55578777	1	O		1	8.45	54000	53763.84	3/1/2004	2/1/2034	413.31	360	360	90	8/1/2004	65000	1	1.242E+09	0	1	8.45	8	4.5	2/1/2006	3/1/2006	8	6	1	14.45	8.45	413.31
55579650	1	O		1	8.75	75650	75313.56	3/1/2004	2/1/2034	595.14	360	360	85	7/1/2004	89000	1	1.122E+09	0	1	8.75	8	4.5	2/1/2006	3/1/2006	8	6	1	14.75	8.75	595.14
55581615	1	O		6	6.9	96800	96307.39	4/1/2004	3/1/2034	637.53	360	360	80	8/1/2004	121000	1	111110000	0	1	6.9	0	0			0	0	0	0	0	637.53
55584114	1	O		6	6.75	100000	98785.96	4/1/2004	3/1/2024	760.37	240	240	36.36	7/1/2004	275000	1	122200000	0	1	6.75	0	0			0	0	0	0	0	760.37
55585319	5	O		6	7.85	375700	374115.07	4/1/2004	3/1/2034	2717.57	360	360	85	7/1/2004	442000	1	129200000	0	1	7.85	0	0			0	0	0	0	0	2717.57
55590731	1	O		6	7.75	148500	147402.69	4/1/2004	3/1/2034	1063.88	360	360	90	8/1/2004	165000	1	111110000	0	1	7.75	0	0			0	0	0	0	0	1063.88
55592372	1	O		6	6.25	375000	372837.12	4/1/2004	3/1/2034	2308.94	360	360	88.24	7/1/2004	425000	1	222200000	0	1	6.25	8	6.5	3/1/2007	4/1/2007	8	6	1	12.25	6.25	2308.94
55592539	2	O		6	8.4	500000	498721.89	3/1/2004	2/1/2034	3127.53	360	360	83.33	7/1/2004	600000	1	9.444E+09	0	2	8.4	8	6.5	2/1/2006	3/1/2006	6	6	1	12.4	8.4	3127.53
55592838	1	O		6	7.85	100700	100275.18	4/1/2004	3/1/2034	728.4	360	360	85	7/1/2004	106000	1	112200000	0	1	7.85	0	0			0	0	0	0	0	728.4
55596233	1	N		8	7.6	81000	80640.77	4/1/2004	3/1/2034	571.93	360	360	90	7/1/2004	90000	1	112200000	0	1	7.6	0	0			0	0	0	0	0	571.93
55596738	5	O		6	7.35	128250	127753.57	5/1/2004	4/1/2034	883.61	360	360	95	8/1/2004	135000	1	22310000	0	1	7.35	8	4.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	883.61
55599138	1	O		1	5.25	522000	518387.92	4/1/2004	3/1/2034	2882.51	360	360	90	8/1/2004	580000	1	111110000	0	1	5.25	0	0			0	0	0	0	0	2882.51
55601298	1	N		6	6.975	315000	313151.65	3/1/2004	2/1/2034	2090.42	360	360	90	8/1/2004	350000	1	1.122E+09	0	1	6.975	8	6.5	2/1/2006	3/1/2006	6	6	1	12.975	6.975	2090.42

55380895	1	N	6	7.1	112500	111855.76	3/1/2004	2/1/2034	756.04	360	360	90	7/1/2004	125000	1	2.22E+09	0	1	7.1	8	4.5	2/1/2006	3/1/2006	6	6	1	13.1	7.1	756.04
55361711	7	O	1	7.35	80750	80309.68	3/1/2004	2/1/2034	556.35	360	360	85	7/1/2004	95000	1	1.22E+09	0	1	7.35	0	0			0	0	0	0	0	0	556.35
55364558	2	O	6	7.2	119000	118228.45	3/1/2004	2/1/2034	807.78	360	360	85	8/1/2004	140000	1	1.12E+09	0	2	7.2	8	6.5	2/1/2006	3/1/2006	6	6	1	13.2	7.2	807.76
55365274	1	O	1	6.45	295375	293456.68	3/1/2004	2/1/2034	1857.27	360	360	85	7/1/2004	347500	1	1.22E+09	0	1	6.45	8	4.5	2/1/2006	3/1/2006	6	6	1	12.45	6.45	1857.27
55367197	1	O	6	9.8	58500	58305.98	3/1/2004	2/1/2034	504.76	360	360	90	7/1/2004	65000	1	2.43E+09	0	1	9.8	0	0			0	0	0	0	0	0	504.76
55367957	1	O	1	8.6	84150	83844.92	4/1/2004	3/1/2034	653.02	360	360	90	7/1/2004	111000	0	12400000	0	1	8.6	8	6.5	3/1/2006	4/1/2006	6	6	1	14.6	8.6	653.02
55368310	1	O	6	9.65	100710	100416.14	4/1/2004	3/1/2034	857.87	360	360	90	8/1/2004	111900	1	111110000	0	1	9.65	8	4.5	3/1/2006	4/1/2006	6	6	1	15.65	9.65	857.87
55370910	1	O	8	6	159600	158418.75	3/1/2004	2/1/2034	956.89	360	360	95	7/1/2004	168000	1	1.11E+09	0	1	6	0	0			0	0	0	0	0	0	956.89
55372015	1	O	6	7.4	88000	87524.86	3/1/2004	2/1/2034	609.3	360	360	80	7/1/2004	110000	1	1.11E+09	0	1	7.4	8	4.5	2/1/2006	3/1/2006	6	6	1	13.4	7.4	609.3
55373419	1	O	1	8.55	131750	131185.03	3/1/2004	2/1/2034	1017.72	360	360	85	8/1/2004	155000	1	1.11E+09	0	1	8.55	8	6.5	2/1/2006	3/1/2006	6	6	1	14.55	8.55	1017.72
55374631	1	O	1	7.35	161000	160122.13	3/1/2004	2/1/2034	1109.25	360	360	89.94	7/1/2004	179000	1	2.22E+09	0	1	7.35	8	6.5	2/1/2006	3/1/2006	6	6	1	13.35	7.35	1109.25
55374755	1	O	1	4.9	370000	367716.86	5/1/2004	4/1/2034	1963.69	360	360	94.87	7/1/2004	390000	1	11200000	0	1	4.9	8	4.5	4/1/2006	5/1/2006	6	6	1	10.9	4.9	1963.69
55375497	1	O	6	6.75	128700	127911.1	3/1/2004	2/1/2034	834.75	360	360	90	7/1/2004	143000	1	2.22E+09	0	1	6.75	0	0			0	0	0	0	0	0	834.75
55376778	2	O	1	7.55	196650	195619.26	3/1/2004	2/1/2034	1381.75	360	360	95	8/1/2004	207000	1	2.11E+09	0	2	7.55	8	4.5	2/1/2007	3/1/2007	6	6	1	13.55	7.55	1381.75
55377550	1	O	8	11.85	111000	110763.23	3/1/2004	2/1/2034	1128.96	360	360	60	8/1/2004	185000	1	1.11E+09	0	1	11.85	8	4.5	2/1/2006	3/1/2006	6	6	1	17.85	11.85	1128.96
55378236	1	O	6	7	193500	192534.29	4/1/2004	3/1/2034	1287.37	360	360	90	7/1/2004	215000	1	122200000	0	1	7	0	0			0	0	0	0	0	0	1287.37
55379655	2	O	1	6.25	277500	275627.79	3/1/2004	2/1/2034	1708.62	360	360	75	7/1/2004	370000	1	1.22E+09	0	2	6.25	8	6.5	2/1/2006	3/1/2006	6	6	1	12.25	6.25	1708.62
55381594	1	O	8	8.85	74700	74398.71	3/1/2004	2/1/2034	593.01	360	360	90	7/1/2004	83000	1	1.22E+09	0	1	8.85	8	4.5	2/1/2006	3/1/2006	6	6	1	14.85	8.85	593.01
55384556	1	O	1	8.8	117000	116523.19	3/1/2004	2/1/2034	924.63	360	360	90	7/1/2004	130000	1	1.31E+09	0	1	8.8	8	6.5	2/1/2007	3/1/2007	6	6	1	14.8	8.8	924.63
55384671	1	O	6	7.1	141550	140739.35	3/1/2004	2/1/2034	951.27	360	360	95	7/1/2004	149000	1	1.14E+09	0	1	7.1	0	0			0	0	0	0	0	0	951.27
55384853	1	O	6	6.5	269000	266416.53	4/1/2004	3/1/2034	1820.36	360	360	64.71	8/1/2004	340000	1	111110000	0	1	6.5	8	6.5	3/1/2006	4/1/2006	6	6	1	12.5	6.5	1820.36
55388557	1	N	6	7.65	73600	73265.07	4/1/2004	3/1/2034	522.21	360	360	80	7/1/2004	92000	1	222200000	0	1	7.65	8	6.5	3/1/2006	4/1/2006	6	6	1	13.65	7.65	522.21
55392971	5	O	1	7.075	256500	255238.52	4/1/2004	3/1/2034	1719.45	360	360	90	7/1/2004	479000	1	225300000	1	1	7.075	8	4.5	3/1/2007	4/1/2007	6	6	1	13.075	7.075	1719.45
55393771	1	N	6	7.25	74250	73837.08	3/1/2004	2/1/2034	506.52	360	360	75	7/1/2004	99000	1	1.12E+09	0	1	7.25	8	6.5	2/1/2006	3/1/2006	6	6	1	13.25	7.25	506.52
55396834	7	O	8	6.45	113000	111867.3	4/1/2004	3/1/2034	710.53	360	360	77.93	8/1/2004	145000	1	111110000	0	1	6.45	0	0			0	0	0	0	0	0	710.53
55399315	1	O	6	5.85	248000	243305.36	3/1/2004	2/1/2024	1755.36	240	240	80	7/1/2004	310000	1	1.11E+09	0	1	5.85	0	0			0	0	0	0	0	0	1755.36
55400618	1	O	6	7.15	82000	80698.49	3/1/2004	2/1/2024	843.15	240	240	74.55	8/1/2004	110000	1	1.12E+09	0	1	7.15	0	0			0	0	0	0	0	0	843.15
55401236	3	O	6	6.55	119000	118461.45	5/1/2004	4/1/2034	756.08	360	360	85	7/1/2004	140000	1	12200000	0	1	6.55	8	4.5	4/1/2006	5/1/2006	6	6	1	12.55	6.55	756.08
55402036	1	O	6	8.25	85500	85110.34	3/1/2004	2/1/2034	642.34	360	360	90	8/1/2004	95000	1	1.11E+09	0	1	8.25	8	6.5	2/1/2006	3/1/2006	6	6	1	14.25	8.25	642.34
55404479	1	O	6	6.4	208250	206884.55	3/1/2004	2/1/2034	1302.62	360	360	85	8/1/2004	245000	1	1.11E+09	0	1	6.4	0	0			0	0	0	0	0	0	1302.62
55404891	1	O	6	5.9	220000	218643.97	4/1/2004	3/1/2034	1304.91	360	360	74.07	8/1/2004	297000	1	111110000	0	1	5.9	8	6.5	3/1/2006	4/1/2006	6	6	1	11.9	5.9	1304.91
55406797	1	O	6	6.15	110250	109491.88	3/1/2004	2/1/2034	671.68	360	360	28.57	7/1/2004	415000	1	2.22E+09	0	1	6.15	0	0			0	0	0	0	0	0	671.68
55407357	1	O	6	6.99	232750	230128.74	3/1/2004	2/1/2034	1546.93	360	360	95	7/1/2004	245000	1	1.14E+09	0	1	6.99	8	6.5	2/1/2006	3/1/2006	6	6	1	12.99	6.99	1546.93
55407639	1	O	6	7.45	84600	82789.74	3/1/2004	2/1/2019	781.86	180	180	90	7/1/2004	94000	1	1.11E+09	0	1	7.45	0	0			0	0	0	0	0	0	781.88
55408579	1	O	1	5.95	190800	187648.52	3/1/2004	2/1/2024	1361.46	240	240	80	7/1/2004	275000	1	1.22E+09	0	1	5.95	0	0			0	0	0	0	0	0	1361.46
55410716	3	O	1	8.8	67500	67255.28	4/1/2004	3/1/2034	523.81	360	360	90	7/1/2004	75000	1	223200000	0	1	8.8	8	6.5	3/1/2006	4/1/2006	6	6	1	14.8	8.8	523.81
55412654	2	O	6	7.55	348000	346705.31	5/1/2004	4/1/2034	2445.2	360	360	80	7/1/2004	435000	1	12200000	0	2	7.55	8	4.5	4/1/2007	5/1/2007	6	6	1	13.55	7.55	2445.2
55416358	1	O	6	6.75	200000	198774.07	3/1/2004	2/1/2034	1297.2	360	360	80	7/1/2004	250000	1	1.21E+09	0	1	6.75	0	0			0	0	0	0	0	0	1297.2
55417976	1	O	6	7.2	95000	94544.1	4/1/2004	3/1/2034	644.85	360	360	76	7/1/2004	125000	1	122200000	0	1	7.2	8	4.5	3/1/2006	4/1/2006	6	6	1	13.2	7.2	644.85
55420756	1	O	1	5.8	388000	385149.99	3/1/2004	2/1/2034	2276.61	360	360	80	8/1/2004	485000	1	1.11E+09	0	1	5.8	0	0			0	0	0	0	0	0	2276.61
55423933	2	O	8	6	162000	160712.48	3/1/2004	2/1/2034	1091.19	360	360	86.87	8/1/2004	210000	1	1.11E+09	0	2	6	0	0			0	0	0	0	0	0	1091.19
55424238	1	O	6	7.6	72000	70395.47	3/1/2004	2/1/2019	671.55	180	180	90	7/1/2004	80000	1	1.22E+09	0	1	7.6	0	0			0	0	0	0	0	0	671.55
55424410	1	O	6	6.5	145500	144564.17	3/1/2004	2/1/2034	919.66	360	360	79.51	7/1/2004	183000	1	1.22E+09	0	1	6.5	0	0			0	0	0	0	0	0	919.66
55426654	1	O	6	6.75	70000	68958.93	3/1/2004	2/1/2034	454.02	360	360	66.67	8/1/2004	105000	1	1.11E+09	0	1	6.75	8	4.5	2/1/2006	3/1/2006	6	6	1	12.75	6.75	454.02
55427256	1	O	8	6.2	100000	99411.21	4/1/2004	3/1/2034	612.47	360	360	73.53	8/1/2004	136000	1	111110000	0	1	6.2	0	0			0	0	0	0	0	0	612.47
55428338	1	O	1	6.85	294500	292729.45	3/1/2004	2/1/2034	1929.74	360	360	95	7/1/2004	310000	1	2.23E+09	0	1	6.85	8	4.5	2/1/2006	3/1/2006	6	6	1	12.85	6.85	1929.74
55431571	1	O	6	6.6	380000	377602.36	3/1/2004	2/1/2034	2428.91	360	360	92.68	8/1/2004	410000	1	1.11E+09	0	1	6.6	8	6.5	2/1/2006	3/1/2006	6	6	1	12.6	6.6	2428.91
55432033	1	O	1	7.9	123300	122697.15	3/1/2004	2/1/2034	896.16	360	360	90	7/1/2004	137000	1	1.33E+09	0	1	7.9	8	6.5	2/1/2006	3/1/2006	6	6	1	13.9	7.9	896.16
55435457	1	O	1	7.875	206150	205279.19	4/1/2004	3/1/2034	1494.74	360	360	95	8/1/2004	217000	1	111110000	0	1	7.875	0	0			0	0	0	0	0	0	1494.74
55436513	1	O	6	5.95	76500	74623.02	3/1/2004	2/1/2019	643.49	180	180	90	8/1/2004	85000	1	1.21E+09	0	1	5.95	0	0			0	0	0	0	0	0	643.49
55437818	1	N	1	7.5	127800	127221.94	4/1/2004	3/1/2034	893.6	360	360	90	8/1/2004	142000	1	111110000	0	1	7.5	8	6.5	3/1/2006	4/1/2006	6	6	1	13.5	7.5	893.6
55438071	2	O	1	7.75	351500	349987.24	4/1/2004	3/1/2034	2518.19	360	360	95	7/1/2004	370000	1	191200000	0	2	7.75	0	0			0	0	0	0	0	0	2518.19
55439152	1	O	6	6.55	191250	190031.63	3/1/2004	2/1/2034	1215.13	360	360	85	8/1/2004	225000	1	2.11E+09	0	1	6.55	0	0			0	0	0	0	0	0	1215.13
55439590	2	N	6	6.95	187600	186552.84	4/1/2004	3/1/2034	1241.82	360	360	67	7/1/2004	280000	1	111200000	0	3	6.95	0	0			0	0	0	0	0	0	1241.82
55441372	1	O	8	7.99	55250	55023.38	4/1/2004	3/1/2034	405.02	360	360	85	9/1/2004	65000	1	111111000	0	1	7.99	0	0			0	0	0	0	0	0	405.02
55442156	2	O	8	6.15	131750	130844.09	3/1/2004	2/1/2034	802.66	360	360	85	8/1/2004	155000	1	1.11E+09	0	2	6.15	0	0			0	0	0	0	0	0	802.66
55445175	1	O	8	8.25	128400	127814.88	3/1/2004	2/1/2034	964.63	360	360	80	7/1/2004	160500	1	1.12E+09	0	1	8.25	0	0			0	0	0	0	0	0	964.63
55445712	1	O	6	8.05	85000	84655.5	4/1/2004	3/1/2034	626.67	360	360	80.95	7/1/2004	105000	1	244400000	0	1	8.05	8	4.5	3/1/2006	4/1/2006	6	6	1	14.05	8.05	626.67
55445951	5	O	6	6.975	405000	400233.83	4/1/2004	3/1/2034	2687.68	360	360	90	8/1/2004	450000	1	111410000	0	1	6.975	0	0			0	0	0	0	0	0	2687.68
55446215	1	O	6	7.4	148700	145907.91	3/1/2004	2/1/2034	1015.73	360	360	94.65	7/1/2004	155000	1	2.21E+09	0	1	7.4	8	4.5	2/1/2006	3/1/2006	6	6	1	13.4	7.4	1015.73
55446298	1	O	1	8	207200	206351.74	4/1/2004	3/1/2034	1520.37	360	360	80	7/1/2004	259000	1	122200000	0	1	8	8	6.5	3/1/2006	4/1/2006	6	6	1	14	8	1520.37
55449193	1	O	1	5.3	286500	284190.56	3/1/2004	2/1/2034	1590.95	360	360	75	7/1/2004	382000	1	2.22E+09	0	1	5.3	0	0			0	0	0	0	0	0	1590.95
55450118	1	O	8	7.35	127250	126566.18	3/1/2004	2/1/2034	876.72	360	360	81.57	7/1/2004	156000	1	8.29E+09	1	1	7.35	8	4.5	2/1/2006	3/1/2006	6	6	1	13.35	7.35	876.72
55451033	1	O	8	7.85	118750	118163.56	3/1/2004	2/1/2034	858.97	360	360	95	7/1/2004	125000	1	1.11E+09	0	1	7.85	8	4.5	2/1/2007	3/1/2007	6	6	1	13.85	7.85	858.97
55452577	1	O	6	5.78	316039	313708.88	3/1/2004	2/1/2034	1850.35	360	360	78.81	8/1/2004	401000	1	1.21E+09	0	1	5.78	8	6.5	2/1/2006	3/1/2006	6	6	1	11.78	5.78	1850.35
55455299	1	O	6	10.15	77600	77361.25	3/1/2004	2/1/2034	689.62	360	360	80	7/1/2004	97000	1	1.11E+09	0	1	10.15	0	0			0	0	0	0	0	0	689.62
55458855	3	O	6	5.15	150000	148821.45	4/1/2004	3/1/2034	819.04	360	360	63.29	7/1/2004	237000	1	242200000	0	1	5.15	8	6.5	3/1/2006	4/1/2006	6	6	1	11.15	5.15	819.04
55463194	1	N	1	7.65	46800	46063.55	5/1/2004	4/1/2019	437.85	180	180	90	7/1/2004	52000	1	24400000	0	1	7.65	0	0			0	0	0	0	0	0	437.85
55463657	1	N	1	7.85	63000	62688.55	3/1/2004	2/1/2034	455.71	360	360	90	7/1/2004	70000	1	1.22E+09	0	1	7.85	8	4.5	2/1/2006	3/1/2006	6	6	1	13.85	7.85	455.71
55464655	5	O	1	8.45	318250	316857.13	3/1/2004	2/1/2034	2435.8	360	360	95	7/1/2004	336000	1	2.21E+09	0	1	8.45	0	0			0	0	0	0	0	0	2435.8
55466858	1	O	8	10.65	162500	162132.55	4/1/2004	3/1/2034	1529.14	360	360	50	7/1/2004	325000	1	211200000	0	1	10.65	8	6.25	3/1/2006	4/1/2006	6	6	1	16.65	10.65	1529.14
55467716	1	O	1	6.85	93600	93071.26	4/1/2004	3/1/2034	613.33	360	360	90	7/1/2004	104000	1	222300000	0	1	6.85	8	4.5	3/1/2006	4/1/2006	6	6	1	12.85	6.85	613.33
55469839	1	O	1	6.25	109800	108582.75	3/1/2004	2/1/2034	676.08	360	360	90	8/1/2004	122000	1	1.11E+09	0	1	6.25	8	4.5	2/1/2006	3/1/2006	6	6	1	12.25	6.25	676.08
55471098	1	O	1	7.5	140600	139855.71	3/1/2004	2/1/2034	983.1	360	360	95	7/1/2004	148000	1	1.22E+09	0	1	7.5	0	0			0	0	0	0	0	0	983.1
55473318	1	O	8	6.25	86300	85717.72	3/1/2004	2/1/2034	531.37	360	360	82.58	7/1/2004	104500	1	1.11E+09	0	1	6.25	0	0			0	0	0	0	0	0	531.37
55475594	1	O	1	7.2	283500	282139.52	4/1/2004	3/1/2034	1924.37	360	360	90	7/1/2004	315000	1	111200000	0	1	7.2	8	4.5	3/1/2007	4/1/2007	6	6	1	13.2	7.2	1924.37
55476451	1	O	1	9.93	144000	143535.9	3/1/2004	2/1/2034	1256.27	360	360	90	8/1/2004	160000	1	1.11E+09	0	1	9.93	8	6.5	2/1/2007	3/1/2007	6	6	1	15.93	9.93	1256.27

55222335	1	O	6	6.7	122400	121620.62	3/1/2004	2/1/2034	789.83	360	360	90	7/1/2004	135000	1	1.222E+09	0	1	6.7	0	0			0	0	0	0	0	789.83
55222731	3	O	6	6.85	153000	151932.07	2/1/2004	1/1/2034	1002.55	360	360	82.7	8/1/2004	185000	1	1E+10	0	1	6.85	8	4.5	1/1/2006	2/1/2006	6	6	1	12.85	6.85	1002.55
55224893	5	O	6	6.7	107800	107132.81	3/1/2004	2/1/2034	695.61	360	360	70	7/1/2004	154000	1	1.112E+09	0	1	6.7	8	6.5	2/1/2006	3/1/2006	6	6	1	12.7	6.7	695.61
55226910	5	O	6	6.45	247500	245563.37	2/1/2004	1/1/2034	1556.24	360	360	90	7/1/2004	275000	1	2E+10	1	1	6.45	8	6.5	1/1/2006	2/1/2006	6	6	1	12.45	6.45	1556.24
55233498	1	O	6	5.7	270900	268577.39	2/1/2004	1/1/2034	1572.31	360	360	90	8/1/2004	301000	1	1.1E+10	0	1	5.7	0	0			0	0	0	0	0	1572.31
55235212	1	O	6	6.45	107000	106305.15	3/1/2004	2/1/2034	672.8	360	360	89.17	8/1/2004	120000	1	1.111E+09	0	1	6.45	8	6.5	2/1/2006	3/1/2006	6	6	1	12.45	6.45	672.8
55235790	1	O	6	5.95	276000	274314.82	4/1/2004	3/1/2034	1645.9	360	360	84.92	8/1/2004	325000	1	1.111100000	0	1	5.95	0	0			0	0	0	0	0	1645.9
55236012	1	O	1	6.35	125868	124911.26	2/1/2004	1/1/2034	783.19	360	360	80	7/1/2004	157444	1	1.211E+10	0	1	6.35	8	6.5	1/1/2006	2/1/2006	6	6	1	12.35	6.35	783.19
55236459	1	N	-1	10.2	47700	-47554.8	3/1/2004	2/1/2034	425.67	360	360	90	7/1/2004	55000	1	3.201E+09	1	1	10.2	0	0			0	0	0	0	0	425.67
55237119	1	O	1	8.8	80832	79692.28	3/1/2004	2/1/2034	621.06	360	360	90	8/1/2004	92000	1	1.111E+09	0	1	8.8	0	0			0	0	0	0	0	621.06
55237275	1	O	6	7.9	98000	97520.89	3/1/2004	2/1/2034	712.27	360	360	89.09	7/1/2004	110000	1	2.222E+09	0	1	7.9	8	4.5	2/1/2006	3/1/2006	6	6	1	13.9	7.9	712.27
55244396	5	O	6	7.35	220500	219297.68	3/1/2004	2/1/2034	1519.19	360	360	90	7/1/2004	245000	1	1.112E+09	0	1	7.35	8	6.5	2/1/2006	3/1/2006	6	6	1	13.35	7.35	1519.19
55246078	1	O	6	7.65	333000	330836.86	2/1/2004	1/1/2034	2362.69	360	360	90	7/1/2004	370000	1	1.111E+10	0	1	7.65	0	0			0	0	0	0	0	2362.69
55246896	1	O	6	8.5	220495	219328.23	2/1/2004	1/1/2034	1695.42	360	360	90	7/1/2004	245000	1	3.449E+10	0	1	8.5	8	4.5	1/1/2006	2/1/2006	6	6	1	14.5	8.5	1695.42
55247613	1	O	1	7.45	74800	74399.51	3/1/2004	2/1/2034	520.46	360	360	85	7/1/2004	88000	1	1.244E+09	1	1	7.45	8	4.5	2/1/2006	3/1/2006	6	6	1	13.45	7.45	520.46
55247951	1	O	6	7.7	148500	147744.46	3/1/2004	2/1/2034	1058.75	360	360	90	7/1/2004	165000	1	2.954E+09	1	1	7.7	8	6.5	2/1/2006	3/1/2006	6	6	1	13.7	7.7	1058.75
55248934	1	O	6	7.85	103500	102988.87	3/1/2004	2/1/2034	748.66	360	360	90	7/1/2004	115000	1	2.154E+09	1	1	7.85	8	4.5	2/1/2006	3/1/2006	6	6	1	13.85	7.85	748.66
55250955	1	O	6	6.05	170100	168908.04	3/1/2004	2/1/2034	1025.31	360	360	87.23	7/1/2004	195000	1	1.112E+09	0	1	6.05	0	0			0	0	0	0	0	1025.31
55254718	1	O	6	5.6	238000	236185.25	3/1/2004	2/1/2034	1366.31	360	360	85	7/1/2004	280000	1	1.112E+09	0	1	5.6	8	6.5	2/1/2006	3/1/2006	6	6	1	11.6	5.6	1366.31
55255053	1	O	1	7.8	89100	88590.45	2/1/2004	1/1/2034	641.41	360	360	90	7/1/2004	99000	1	1.111E+10	0	1	7.8	0	0			0	0	0	0	0	641.41
55266530	1	O	6	6.5	270000	268263.36	3/1/2004	2/1/2034	1706.59	360	360	64.29	7/1/2004	420000	1	2.222E+09	0	1	6.5	8	6.5	2/1/2006	3/1/2006	6	6	1	12.5	6.5	1706.59
55267850	1	O	6	8	61275	60981.34	3/1/2004	2/1/2034	449.62	360	360	94.27	7/1/2004	65000	1	2.254E+09	1	1	8	0	0			0	0	0	0	0	449.62
55269054	1	O	6	7.95	214700	213660.8	3/1/2004	2/1/2034	1567.92	360	360	95	7/1/2004	226000	1	1.112E+09	0	1	7.95	8	6.5	2/1/2006	3/1/2006	6	6	1	13.95	7.95	1567.92
55272876	2	O	6	7.3	90900	90399.44	3/1/2004	2/1/2034	623.19	360	360	90	7/1/2004	101000	1	1.111E+09	0	2	7.3	0	0			0	0	0	0	0	623.19
55285597	1	O	6	5.55	60000	59538.22	3/1/2004	2/1/2034	342.56	360	360	58.25	7/1/2004	103000	1	1.112E+09	0	1	5.55	0	0			0	0	0	0	0	342.56
55288617	1	O	6	8.55	220500	219094.59	3/1/2004	2/1/2034	1400.97	360	360	90	8/1/2004	245000	1	1.112E+09	0	1	8.55	8	4.5	2/1/2006	3/1/2006	6	6	1	12.55	6.55	1400.97
55290118	1	O	1	9.4	44100	43917.8	2/1/2004	1/1/2034	367.61	360	360	70	8/1/2004	63000	1	1.12E+10	1	1	9.4	0	0			0	0	0	0	0	367.61
55291850	1	O	6	6.45	87000	86419.92	3/1/2004	2/1/2034	547.05	360	360	86.74	7/1/2004	100300	1	1.111E+09	0	1	6.45	0	0			0	0	0	0	0	547.05
55295838	1	O	6	6.575	403750	401190.2	3/1/2004	2/1/2034	2571.93	360	360	95	7/1/2004	425000	1	1.112E+09	0	1	6.575	8	6.5	2/1/2006	3/1/2006	6	6	1	12.575	6.575	2571.93
55296172	2	N	1	6.95	112000	111339.56	3/1/2004	2/1/2034	741.39	360	360	80	8/1/2004	140000	1	1.111E+09	0	3	6.95	0	0			0	0	0	0	0	741.39
55296412	2	N	1	7.55	60000	59685.48	3/1/2004	2/1/2034	421.59	360	360	80	8/1/2004	75000	1	1.122E+09	0	2	7.55	0	0			0	0	0	0	0	421.59
55298830	1	O	6	7.3	140000	139229.12	3/1/2004	2/1/2034	959.8	360	360	87.72	8/1/2004	159600	1	1.111E+09	0	1	7.3	8	6.5	2/1/2006	3/1/2006	6	6	1	13.3	7.3	959.8
55299135	1	O	6	6.85	130500	129600.74	2/1/2004	1/1/2034	855.12	360	360	75	7/1/2004	174000	1	1.111E+10	0	1	6.85	8	6.5	1/1/2006	2/1/2006	6	6	1	12.85	6.85	855.12
55299754	1	O	1	8.35	90000	89490.68	4/1/2004	3/1/2034	560.02	360	360	90	7/1/2004	100000	1	1.111100000	0	1	8.35	8	6.5	3/1/2006	4/1/2006	6	6	1	12.35	6.35	560.02
55301691	1	O	1	7.85	106200	105392.69	2/1/2004	1/1/2034	768.19	360	360	90	7/1/2004	118000	1	1.111E+10	0	1	7.85	8	6.5	1/1/2006	2/1/2006	6	6	1	13.85	7.85	768.19
55302111	1	O	8	7.45	63555	63215.18	3/1/2004	2/1/2034	442.22	360	360	95	8/1/2004	66900	1	1.121E+09	0	1	7.45	8	4.5	2/1/2006	3/1/2006	6	6	1	13.45	7.45	442.22
55302418	1	O	1	7.2	266000	264506.26	3/1/2004	2/1/2034	1805.58	360	360	95	7/1/2004	280000	1	2.522E+09	1	1	7.2	8	6.5	2/1/2006	3/1/2006	6	6	1	13.2	7.2	1805.58
55305379	1	O	1	7.65	121890	121263.66	3/1/2004	2/1/2034	864.83	360	360	85	7/1/2004	143400	1	1.111E+09	0	1	7.65	8	4.5	2/1/2006	3/1/2006	6	6	1	13.65	7.65	864.83
55308332	2	O	6	7.1	255000	253466.69	3/1/2004	2/1/2034	1713.69	360	360	84.18	7/1/2004	303000	1	1E+09	0	3	7.1	0	0			0	0	0	0	0	1713.69
55312953	1	O	6	7.1	58070	57737.48	3/1/2004	2/1/2034	390.25	360	360	72.59	8/1/2004	80000	1	1.111E+09	0	1	7.1	8	6.5	2/1/2006	3/1/2006	6	6	1	13.1	7.1	390.25
55316236	1	O	1	7	67500	67104.92	3/1/2004	2/1/2034	449.08	360	360	90	7/1/2004	78000	1	1.421E+09	0	1	7	8	6.5	2/1/2006	3/1/2006	6	6	1	13	7	449.08
55316335	1	O	6	8	95000	94544.75	3/1/2004	2/1/2034	697.08	360	360	89.62	8/1/2004	106000	1	1.111E+09	0	1	8	8	6.5	2/1/2006	3/1/2006	6	6	1	14	8	697.08
55318976	3	O	1	9.6	128700	128255.5	3/1/2004	2/1/2034	1091.59	360	360	90	7/1/2004	143000	1	1.324E+09	0	1	9.6	8	4.5	2/1/2006	3/1/2006	6	6	1	15.6	9.6	1091.59
55320931	1	N	6	8.7	86400	86040.66	3/1/2004	2/1/2034	676.63	360	360	80	7/1/2004	96000	1	1.111E+09	0	1	8.7	0	0			0	0	0	0	0	676.63
55323174	5	O	6	8.4	192375	191648.6	4/1/2004	3/1/2034	1465.59	360	360	95	7/1/2004	202500	1	1.122000000	0	1	8.4	8	6.5	3/1/2006	4/1/2006	6	6	1	14.4	8.4	1465.59
55323232	1	O	1	8.5	270000	268830.39	3/1/2004	2/1/2034	2076.07	360	360	90	7/1/2004	300000	1	3.444E+09	0	1	8.5	8	4.5	2/1/2007	3/1/2007	6	6	1	14.5	8.5	2076.07
55325757	1	O	6	5.85	192000	190602.68	3/1/2004	2/1/2034	1132.69	360	360	61.94	8/1/2004	310000	1	1.121E+09	0	1	5.85	8	6.5	2/1/2006	3/1/2006	6	6	1	11.85	5.85	1132.69
55326813	1	N	6	6.85	260000	258435.84	3/1/2004	2/1/2034	1703.68	360	360	66.67	7/1/2004	390000	1	1.122E+09	0	1	6.85	8	6.5	2/1/2006	3/1/2006	6	6	1	12.85	6.85	1703.68
55326854	1	O	6	8.55	56700	56307.51	3/1/2004	2/1/2034	437.99	360	360	90	7/1/2004	63000	1	1.122E+09	0	1	8.55	8	6.5	2/1/2006	3/1/2006	6	6	1	14.55	8.55	437.99
55327415	1	N	1	7.3	470250	467660.64	3/1/2004	2/1/2034	3223.9	360	360	95	7/1/2004	495000	1	9.45E+09	1	1	7.3	8	6.5	2/1/2006	3/1/2006	6	6	1	13.3	7.3	3223.9
55328272	2	N	6	8.65	100000	99578.05	3/1/2004	2/1/2034	779.57	360	360	56.18	8/1/2004	178000	1	4.922E+09	0	4	8.65	8	6.5	2/1/2006	3/1/2006	6	6	1	14.65	8.65	779.57
55328397	1	O	1	7.75	125000	124370.3	3/1/2004	2/1/2034	895.52	360	360	94.7	7/1/2004	132000	1	9.454E+09	1	1	7.75	8	6.5	2/1/2006	3/1/2006	6	6	1	13.75	7.75	895.52
55328835	1	O	6	7.75	95000	94517.72	3/1/2004	2/1/2034	680.8	360	360	41.3	7/1/2004	230000	1	1.111E+09	0	1	7.75	8	6.5	2/1/2006	3/1/2006	6	6	1	13.75	7.75	680.8
55329551	1	O	6	6.7	153000	152053.05	3/1/2004	2/1/2034	987.28	360	360	85	7/1/2004	180000	1	1.324E+09	0	1	6.7	0	0			0	0	0	0	0	987.28
55332134	1	O	6	5.99	144000	142979.4	3/1/2004	2/1/2034	862.43	360	360	90	7/1/2004	160000	1	1.111E+09	0	1	5.99	0	0			0	0	0	0	0	862.43
55334155	1	O	1	5.7	165600	164360.6	3/1/2004	2/1/2034	961.15	360	360	80	7/1/2004	207000	1	1.221E+09	0	1	5.7	0	0			0	0	0	0	0	961.15
55336416	1	O	6	6.3	71992	71510.47	3/1/2004	2/1/2034	445.62	360	360	89.99	7/1/2004	80000	1	1.211E+09	0	1	6.3	0	0			0	0	0	0	0	445.62
55336473	1	N	1	6.9	171000	169981.65	3/1/2004	2/1/2034	1126.21	360	360	90	8/1/2004	190000	1	1.421E+09	0	1	6.9	8	6.5	2/1/2006	3/1/2006	6	6	1	12.9	6.9	1126.21
55337893	1	O	6	7.4	161600	160854.45	4/1/2004	3/1/2034	1118.89	360	360	80	7/1/2004	202000	1	113400000	0	1	7.4	0	0			0	0	0	0	0	1118.89
55338255	1	N	1	8.45	65700	64395.82	3/1/2004	2/1/2019	645.05	180	180	90	8/1/2004	77000	1	1.111E+09	0	1	8.45	0	0			0	0	0	0	0	645.05
55339931	5	O	6	5.75	306800	303895.17	3/1/2004	2/1/2034	1790.41	360	360	84.99	7/1/2004	361000	1	1.211E+09	0	1	5.75	8	6.5	2/1/2007	3/1/2007	6	6	1	11.75	5.75	1790.41
55340293	1	O	6	6.45	224000	222545.37	3/1/2004	2/1/2034	1408.48	360	360	80	8/1/2004	280000	1	1.111E+09	0	1	6.45	0	0			0	0	0	0	0	1408.48
55340657	1	O	6	5.9	92000	89733.38	3/1/2004	2/1/2019	771.39	180	180	23.59	7/1/2004	390000	1	3.293E+09	0	1	5.9	0	0			0	0	0	0	0	771.39
55341838	1	N	1	7.35	81000	80529.4	3/1/2004	2/1/2034	558.07	360	360	90	7/1/2004	90000	1	4.124E+09	0	1	7.35	8	4.5	2/1/2006	3/1/2006	6	6	1	13.35	7.35	558.07
55343073	1	O	6	7.05	53900	52490.73	3/1/2004	2/1/2019	485.98	180	180	70	8/1/2004	77000	1	1.111E+09	0	1	7.05	0	0			0	0	0	0	0	485.98
55346910	1	O	6	6.3	202500	201146.78	3/1/2004	2/1/2034	1253.42	360	360	90	7/1/2004	225000	1	1.211E+09	0	1	6.3	8	4.5	2/1/2006	3/1/2006	6	6	1	12.3	6.3	1253.42
55347272	1	O	6	5.8	256000	254119.61	3/1/2004	2/1/2034	1502.09	360	360	80	7/1/2004	320000	1	2.122E+09	0	1	5.8	0	0			0	0	0	0	0	1502.09
55347330	1	O	6	6.7	129600	128797.83	3/1/2004	2/1/2034	838.29	360	360	80	8/1/2004	162000	1	1.111E+09	0	1	6.7	0	0			0	0	0	0	0	836.29
55347835	1	O	6	6.9	61300	60082.78	3/1/2004	2/1/2034	403.73	360	360	87.57	8/1/2004	70000	1	1.111E+09	0	1	6.9	0	0			0	0	0	0	0	403.73
55348775	3	O	1	7.7	78800	78399.03	3/1/2004	2/1/2034	561.82	360	360	80	7/1/2004	98500	1	1.222E+09	0	1	7.7	8	4.5	2/1/2006	3/1/2006	6	6	1	13.7	7.7	561.82
55350278	1	O	1	8.6	82350	82000.44	3/1/2004	2/1/2034	639.05	360	360	90	8/1/2004	91500	1	1.111E+09	0	1	8.6	0	0			0	0	0	0	0	639.05
55350375	1	O	6	8.3	62400	61919.13	4/1/2004	3/1/2034	470.99	360	360	80	8/1/2004	78000	1	1.111100000	0	1	8.3	8	6.5	3/1/2006	4/1/2006	6	6	1	14.3	8.3	470.99
55352652	2	O	6	8.4	84000	83449.23	3/1/2004	2/1/2034	525.43	360	360	68.8	8/1/2004	97000	1	1.122E+09	0	2	8.4	0	0			0	0	0	0	0	525.43
55352678	2	O	1	8.2	187200	186463.93	4/1/2004	3/1/2034	1399.8	360	360	90	7/1/2004	220000	1	1.111000000	0	2	8.2	8	4.5	3/1/2007	4/1/2007	6	6	1	14.2	8.2	1399.8
55352878	1	O	1	8.25	216000	214754.17	4/1/2004	3/1/2034	1329.95	360	360	90	7/1/2004	240000	1	1.112000000	0	1	8.25	8	6.5	3/1/2006	4/1/2006	6	6	1	12.25	6.25	1329.95
55354153	1	N	6	8.3	243750	242121.09	3/1/2004	2/1/2034	1508.75	360	360	75	8/1/2004	325000	1	1.122E+09	0	1	8.3	0	0			0	0	0	0	0	1508.75
55360374	1	O	6	7.4	98000	97470.86	3/1/2004	2/1/2034	678.54	360	360	70	8/1/2004	140000	1	1.111E+09	0	1	7.4	8	4.5	2/1/2006	3/1/2006	6	6	1	13.4	7.4	678.54

55047617	1	N		6	6.5	75000	74396.3	2/1/2004	1/1/2034	474.06	360	360	50	8/1/2004	150000	1	1.111E+10	0	1	6.5	8	6.5	1/1/2006	2/1/2006	6	6	1	12.5	6.5	474.06
55054191	1	O		1	7.6	142020	141174.97	2/1/2004	1/1/2034	1002.77	360	360	90	7/1/2004	157800	1	1.942E+10	0	1	7.6	8	4.5	1/1/2006	2/1/2006	6	6	1	13.6	7.6	1002.77
55054318	1	O		1	7.95	71550	71203.67	3/1/2004	2/1/2034	522.52	360	360	90	7/1/2004	79500	1	1.111E+09	0	1	7.95	8	4.5	2/1/2006	3/1/2006	6	6	1	13.95	7.95	522.52
55055115	1	O		6	9.9	222300	221472.7	2/1/2004	1/1/2034	1934.44	360	360	90	7/1/2004	247000	1	1.003E+10	0	1	9.9	8	4.5	1/1/2006	2/1/2006	6	6	1	15.9	9.9	1934.44
55055677	1	O		6	4.5	306000	303559.48	4/1/2004	3/1/2034	1550.46	360	360	78.5	7/1/2004	400000	1	245200000	1	1	4.5	8	6.5	3/1/2006	4/1/2006	6	6	1	10.5	4.5	1550.46
55055891	1	O		6	6.85	94200	93597.66	3/1/2004	2/1/2034	617.26	360	360	88.87	7/1/2004	106000	1	300000	0	1	6.85	0	0			0	0	0	0	0	617.26
55058879	1	O		6	7.95	167670	166739.38	2/1/2004	1/1/2034	1224.47	360	360	90	7/1/2004	186300	1	1E+10	0	1	7.95	8	4.5	1/1/2006	2/1/2006	6	6	1	13.95	7.95	1224.47
55060412	1	O		6	5.5	89500	88802.84	3/1/2004	2/1/2034	508.18	360	360	54.57	7/1/2004	164000	1	2.112E+09	0	1	5.5	0	0			0	0	0	0	0	508.18
55060636	1	O		6	8.3	84800	84464.7	2/1/2004	1/1/2034	489.11	360	360	90	7/1/2004	72000	1	1E+10	0	1	8.3	0	0			0	0	0	0	0	489.11
55071856	2	O		6	5.55	265000	262960.47	3/1/2004	2/1/2034	1512.97	360	360	66.25	7/1/2004	400000	1	1.122E+09	0	2	5.55	0	0			0	0	0	0	0	1512.97
55075535	1		2	6	6.05	84400	83655.24	3/1/2004	2/1/2034	508.74	360	360	80	6/1/2004	105500	1	1.111E+09	0	1	6.05	0	0			0	0	0	0	0	508.74
55075319	1	O		6	6.8	68400	67790.02	3/1/2004	2/1/2034	445.92	360	360	90	8/1/2004	76000	1	1.111E+09	0	1	6.8	0	0			0	0	0	0	0	445.92
55078216	1	O		1	6.75	149600	147539.86	2/1/2004	1/1/2034	970.31	360	360	80	8/1/2004	190000	1	1.111E+10	0	1	6.75	0	0			0	0	0	0	0	970.31
55078737	1	O		6	8.95	65600	65301.58	3/1/2004	2/1/2034	525.48	360	360	80	8/1/2004	82000	1	1.111E+09	0	1	8.95	0	0			0	0	0	0	0	525.48
55079693	1	O		6	8.8	82500	82114.38	2/1/2004	1/1/2034	651.98	360	360	75	7/1/2004	110000	1	1E+10	0	1	8.8	8	4.5	1/1/2006	2/1/2006	6	6	1	14.8	8.8	651.98
55082457	1	O		6	6.45	128000	127018.87	2/1/2004	1/1/2034	804.85	360	360	80	7/1/2004	160000	1	1E+10	0	1	6.45	8	6.5	1/1/2006	2/1/2006	6	6	1	12.45	6.45	804.85
55085237	2	N		6	8.95	81900	81530.39	3/1/2004	2/1/2034	656.05	360	360	90	7/1/2004	91000	0	2.322E+09	0	2	8.95	0	0			0	0	0	0	0	656.05
55089239	1	O		6	5.4	127200	126046.99	2/1/2004	1/1/2034	714.27	360	360	80	7/1/2004	159000	1	2E+10	1	1	5.4	8	6.5	1/1/2006	2/1/2006	6	6	1	11.4	5.4	714.27
55091896	2	O		1	7.15	153000	152132.33	3/1/2004	2/1/2034	1033.38	360	360	90	7/1/2004	170000	1	400000	0	2	7.15	0	0			0	0	0	0	0	1033.38
55095111	2	O		6	6.4	348500	346215.14	3/1/2004	2/1/2034	2179.89	360	360	85	6/1/2004	410000	1	1.111E+09	0	4	6.4	0	0			0	0	0	0	0	2179.89
55103410	1	O		6	7.575	65500	65034.51	3/1/2004	2/1/2034	461.36	360	360	94.93	7/1/2004	69000	1	1.111E+09	0	1	7.575	0	0			0	0	0	0	0	461.36
55111231	1	O		8	8.2	140600	140047.13	4/1/2004	3/1/2034	1051.35	360	360	85	7/1/2004	148000	1	222200000	0	1	8.2	8	4.5	3/1/2006	4/1/2006	6	6	1	14.2	8.2	1051.35
55112916	1	O		6	7.1	116100	115337.92	2/1/2004	1/1/2034	780.23	360	360	90	7/1/2004	129000	1	1.112E+10	0	1	7.1	8	6.5	1/1/2006	2/1/2006	6	6	1	13.1	7.1	780.23
55115075	1	O		6	10.15	101250	100892.49	2/1/2004	1/1/2034	899.79	360	360	75	6/1/2004	135000	1	1.111E+10	0	1	10.15	8	4.5	1/1/2006	2/1/2006	6	6	1	16.15	10.15	899.79
55115838	5	O		6	7.25	192000	190776.12	2/1/2004	1/1/2034	1309.78	360	360	80	7/1/2004	240000	1	2E+10	0	1	7.25	8	4.5	1/1/2006	2/1/2006	6	6	1	13.25	7.25	1309.78
55116618	1	O		1	8.75	115090	114616.2	3/1/2004	2/1/2034	905.42	360	360	95	7/1/2004	121150	1	1.111E+09	0	1	8.75	0	0			0	0	0	0	-0	905.42
55119333	7	O		6	6	130500	129442.27	2/1/2004	1/1/2034	782.42	360	360	90	7/1/2004	145000	1	1.112E+10	0	1	6	8	6.5	1/1/2007	2/1/2007	6	6	1	12	6	782.42
55121453	1	O		6	6.5	342000	339216.61	2/1/2004	1/1/2034	2161.68	360	360	90	7/1/2004	380000	1	2.222E+10	0	1	6.5	8	4.5	1/1/2006	2/1/2006	6	6	1	12.5	6.5	2161.68
55121594	1	N		1	7.75	122400	121693.06	2/1/2004	1/1/2034	876.89	360	360	85	7/1/2004	144000	1	2.342E+10	0	1	7.75	8	4.5	1/1/2006	2/1/2006	6	6	1	13.75	7.75	876.89
55124713	1	O		6	9.8	53250	53073.63	3/1/2004	2/1/2034	459.48	360	360	75	7/1/2004	71000	1	2.225E+09	1	1	9.8	8	6.5	2/1/2006	3/1/2006	6	6	1	15.8	9.8	459.48
55124994	1	O		8	8.1	131000	129958.07	2/1/2004	1/1/2034	793.86	360	360	85.62	7/1/2004	153000	1	2.005E+10	1	1	8.1	8	4.5	1/1/2006	2/1/2006	6	6	1	12.1	8.1	793.86
55129555	1	O		1	7.8	451250	447502.12	4/1/2004	3/1/2034	3248.42	360	360	95	7/1/2004	475000	1	242200000	0	1	7.8	8	6.5	3/1/2007	4/1/2007	6	6	1	13.8	7.8	3248.42
55129837	2	N		1	9.15	127500	126945.33	2/1/2004	1/1/2034	1039.69	360	360	85	7/1/2004	150000	1	2.939E+10	0	2	9.15	0	0			0	0	0	0	0	1039.69
55139299	1	O		6	5.65	370000	364231.59	2/1/2004	1/1/2034	2135.78	360	360	50	8/1/2004	740000	1	1.1E+10	0	1	5.65	0	0			0	0	0	0	0	2135.78
55140776	3	O		6	6	344000	341211.9	2/1/2004	1/1/2034	2062.46	360	360	80	7/1/2004	430000	1	1E+10	0	1	6	0	0			0	0	0	0	0	2062.46
55142293	5	O		6	7.55	170000	168862.17	3/1/2004	2/1/2034	1194.5	360	360	64.39	8/1/2004	264000	1	1.311E+09	0	1	7.55	8	4.5	2/1/2007	3/1/2007	6	6	1	13.55	7.55	1194.5
55144356	1	O		6	5.99	378000	374930.56	2/1/2004	1/1/2034	2263.88	360	360	90	8/1/2004	420000	1	1E+10	0	1	5.99	0	0			0	0	0	0	0	2263.88
55147672	1	O		6	7.5	318600	316913.49	3/1/2004	2/1/2034	2227.7	360	360	89.75	7/1/2004	355000	1	2.412E+09	0	1	7.5	0	0			0	0	0	0	0	2227.7
55149116	7	O		6	6.3	147900	146663.82	3/1/2004	2/1/2034	915.47	360	360	85	8/1/2004	174000	1	1.111E+09	0	1	6.3	0	0			0	0	0	0	0	915.47
55150650	1	N		1	8.05	126000	125402.24	3/1/2004	2/1/2034	928.94	360	360	90	7/1/2004	140000	1	1.121E+09	0	1	8.05	8	4.5	2/1/2006	3/1/2006	6	6	1	14.05	8.05	928.94
55152714	1	O		8	8.8	154800	154076.43	2/1/2004	1/1/2034	1223.35	360	360	90	7/1/2004	172000	1	5400000	1	1	8.8	8	4.5	1/1/2006	2/1/2006	6	6	1	14.8	8.8	1223.35
55156230	1	O		6	7.3	180000	178863.79	2/1/2004	1/1/2034	1234.03	360	360	90	7/1/2004	200000	1	1E+10	0	1	7.3	8	4.5	1/1/2006	2/1/2006	6	6	1	13.3	7.3	1234.03
55161418	1	O		6	8.25	198000	196965.28	2/1/2004	1/1/2034	1487.51	360	360	69.47	7/1/2004	285000	1	2.429E+10	0	1	8.25	0	0			0	0	0	0	0	1487.51
55163919	1	O		6	6.8	55200	54862.34	3/1/2004	2/1/2034	359.87	360	360	80	8/1/2004	69000	1	1.111E+09	0	1	6.8	8	6.5	2/1/2006	3/1/2006	6	6	1	12.8	6.8	359.87
55164073	2	O		8	5.95	200000	198571.81	3/1/2004	2/1/2034	1192.68	360	360	80	7/1/2004	250000	1	1.112E+09	0	2	5.95	0	0			0	0	0	0	0	1192.68
55164578	1	O		6	7.85	88000	87628.74	4/1/2004	3/1/2034	636.54	360	360	69.8	7/1/2004	98000	1	122100000	0	1	7.85	8	6.5	3/1/2006	4/1/2006	6	6	1	13.85	7.85	636.54
55168579	1	N		6	7.1	148000	147152.48	3/1/2004	2/1/2034	994.61	360	360	79.57	8/1/2004	186000	1	1.311E+09	0	1	7.1	8	6.5	2/1/2006	3/1/2006	6	5	1	13.1	7.1	994.61
55169890	1	O		6	8.25	120000	119372.89	2/1/2004	1/1/2034	901.52	360	360	80	8/1/2004	150000	1	1.111E+10	0	1	8.25	8	6.5	1/1/2006	2/1/2006	6	6	1	14.25	8.25	901.52
55171813	2	O		6	7.35	72250	71858	3/1/2004	2/1/2034	497.79	360	360	85	7/1/2004	85000	1	1E+09	0	2	7.35	0	0			0	0	0	0	0	497.79
55172837	1	O		8	5.53	342000	338973.59	2/1/2004	1/1/2034	1948.29	360	360	67.72	7/1/2004	505000	1	2E+10	0	1	5.53	0	0			0	0	0	0	0	1948.29
55173876	1	O		1	6.6	137690	136821.25	3/1/2004	2/1/2034	879.37	360	360	90	7/1/2004	152990	1	1.221E+09	0	1	6.6	8	6.5	2/1/2006	3/1/2006	6	6	1	12.6	6.6	879.37
55176655	1	O		1	7.05	175500	174335.67	2/1/2004	1/1/2034	1173.51	360	360	90	7/1/2004	195000	1	1.113E+10	0	1	7.05	8	6.5	1/1/2006	2/1/2006	6	6	1	13.05	7.05	1173.51
55182778	1	O		6	8.65	170000	169285.74	3/1/2004	2/1/2034	1325.27	360	360	89.47	7/1/2004	190000	1	1.112E+09	0	1	8.65	8	6.5	2/1/2006	3/1/2006	6	6	1	14.65	8.65	1325.27
55184295	1	O		6	7.8	109900	109271.51	2/1/2004	1/1/2034	791.14	360	360	70	7/1/2004	157000	1	2E+10	0	1	7.8	0	0			0	0	0	0	0	791.14
55185138	1	O		6	7.45	269000	267351.32	2/1/2004	1/1/2034	1871.69	360	360	89.87	7/1/2004	300000	1	1.111E+10	0	1	7.45	0	0			0	0	0	0	0	1871.69
55186874	1	N		1	8.9	152000	151303.9	2/1/2004	1/1/2034	1212.11	360	360	80	7/1/2004	190000	1	1.122E+10	0	1	8.9	8	6.5	1/1/2007	2/1/2007	6	6	1	14.9	8.9	1212.11
55191894	1	O		1	7.8	255930	254468.43	2/1/2004	1/1/2034	1842.37	360	360	95	7/1/2004	270900	1	2.331E+10	0	1	7.8	8	6.5	1/1/2006	2/1/2006	6	6	1	13.8	7.8	1842.37
55193353	1	O		6	6.95	484000	480728.96	2/1/2004	1/1/2034	3203.83	360	360	80	7/1/2004	605000	1	1E+10	0	1	6.95	8	6.5	1/1/2006	2/1/2006	6	6	1	12.95	6.95	3203.83
55194591	1	O		6	7.2	130000	129163.18	2/1/2004	1/1/2034	882.43	360	360	86.87	7/1/2004	150000	1	2.142E+10	0	1	7.2	8	4.5	1/1/2006	2/1/2006	6	6	1	13.2	7.2	882.43
55194773	1	O		1	6.95	68000	67599.01	3/1/2004	2/1/2034	450.13	360	360	80	7/1/2004	86000	1	4.924E+09	0	1	6.95	0	0			0	0	0	0	0	450.13
55199194	1	O		6	6.375	225000	223732.89	4/1/2004	3/1/2034	1403.71	360	360	88.24	7/1/2004	255000	1	124100000	0	1	6.375	8	6.5	3/1/2006	4/1/2006	6	6	1	12.375	6.375	1403.71
55199558	1	O		8	7.9	40000	39832.86	4/1/2004	3/1/2034	290.73	360	360	72.73	8/1/2004	55000	1	140010000	0	1	7.9	8	4.5	3/1/2006	4/1/2006	6	6	1	13.9	7.9	290.73
55199939	1	O		8	7.6	126000	125441.27	4/1/2004	3/1/2034	889.68	360	360	90	7/1/2004	140000	1	111200000	0	1	7.6	8	6.5	3/1/2006	4/1/2006	6	6	1	13.6	7.6	889.68
55202816	2	N		1	6.3	375000	372128.45	2/1/2004	1/1/2034	2321.15	360	360	75	7/1/2004	500000	1	1E+10	0	2	6.3	8	4.5	1/1/2006	2/1/2006	6	6	1	12.3	6.3	2321.15
55208219	3	N		6	7.25	225000	223748.82	3/1/2004	2/1/2034	1534.9	360	360	75	7/1/2004	300000	1	3.222E+09	0	1	7.25	0	0			0	0	0	0	0	1534.9
55208334	1	O		1	8.45	57800	57347.9	3/1/2004	2/1/2034	440.86	360	360	90	7/1/2004	64000	1	2.122E+09	0	1	8.45	8	4.5	2/1/2006	3/1/2006	6	6	1	14.45	8.45	440.86
55209878	1	O		1	6.35	243847	242232.9	3/1/2004	2/1/2034	1517.31	360	360	88	7/1/2004	283542	1	2.222E+09	0	1	6.35	8	6.5	2/1/2006	3/1/2006	6	6	1	12.35	6.35	1517.31
55210975	1	O		8	6.45	85000	83759.8	3/1/2004	2/1/2024	631.24	240	240	74.24	7/1/2004	114500	1	1.212E+09	0	1	6.45	0	0			0	0	0	0	0	631.24
55213219	1	O		6	6.55	76000	75441.3	2/1/2004	1/1/2034	482.88	360	360	89.41	7/1/2004	85000	1	1.111E+10	0	1	6.55	0	0			0	0	0	0	0	482.88
55213334	1	O		6	5.95	304000	301472.53	2/1/2004	1/1/2034	1812.88	360	360	80	8/1/2004	380000	1	2.001E+10	0	1	5.95	0	0			0	0	0	0	0	1812.88
55213433	1	O		6	7.35	55800	54982.53	3/1/2004	2/1/2019	512.53	180	180	88.57	8/1/2004	63000	1	1.111E+09	0	1	7.35	0	0			0	0	0	0	0	512.53
55218253	7	O		8	6.95	92650	92103.67	3/1/2004	2/1/2034	613.3	360	360	85	7/1/2004	109000	1	1.112E+09	0	1	6.95	0	0			0	0	0	0	0	613.3
55216931	1	O		6	8.05	500000	497279.97	2/1/2004	1/1/2034	3686.27	360	360	52.08	7/1/2004	960000	1	3.495E+10	1	1	8.05	0	0			0	0	0	0	0	3686.27
55217210	1	O		6	6.25	171200	170044.98	3/1/2004	2/1/2034	1054.11	360	360	80	8/1/2004	214000	1	1.112E+09	0	1	6.25	0	0			0	0	0	0	0	1054.11
55220016	3	O		6	5.45	450000	446982.65	4/1/2004	3/1/2034	2540.98	360	360	90	7/1/2004	500000	1	122300000	0	1	5.45	0	0			0	0	0	0	0	2540.98
55220172	1	O		1	8.15	178500	177669.99	3/1/2004	2/1/2034	1328.49	360	360	85	7/1/2004	210000	1	1.121E+09	0	1	8.15	8	4.5	2/1/2006	3/1/2006	6	6	1	14.15	8.15	1328.49
55220651	1	O		6	9.15	144000	143373.07	2/1/2004	1/1/2034	1174.24	360	360	89.44	7/1/2004	161000	1	2.222E+10	0	1	9.15	8	4.5	1/1/2006	2/1/2006	6	6	1	15.15	9.15	1174.24

54891734	1	O	6	7.75	115200	114534.62	2/1/2004	1/1/2034	825.31	360	360	80	7/1/2004	144000	1	2.111E+10	0	1	7.75	0	0			0	0	0	0	0	825.31
54892435	1	O	6	6.4	152250	151251.76	3/1/2004	2/1/2034	952.34	360	360	75	7/1/2004	203000	1	1.111E+09	0	1	6.4	8	4.5	2/1/2006	3/1/2006	6	6	1	12.4	6.4	952.34
54894811	1	O	6	6.25	100000	99226.92	2/1/2004	1/1/2034	615.72	360	360	84.75	8/1/2004	118000	1	1E+10	0	1	6.25	0	0			0	0	0	0	0	615.72
54895297	1	O	6	7	103200	102509.22	2/1/2004	1/1/2034	686.6	360	360	79.38	7/1/2004	130000	1	1.222E+10	0	1	7	0	0			0	0	0	0	0	686.6
54895891	2	O	1	5.75	280500	278721.61	4/1/2004	3/1/2034	1636.93	360	360	85	7/1/2004	330000	1	543200000	1	4	5.75	8	4.5	3/1/2007	4/1/2007	6	6	1	11.75	5.75	1636.93
54898093	1	O	6	8.6	90900	90457.41	2/1/2004	1/1/2034	705.4	360	360	90	7/1/2004	101000	1	1E+10	0	1	8.6	8	4.5	1/1/2006	2/1/2006	6	6	1	14.6	8.6	705.4
54898176	1	O	6	6.55	63000	62594.98	3/1/2004	2/1/2034	400.28	360	360	90	8/1/2004	70000	1	2.111E+09	0	1	6.55	0	0			0	0	0	0	0	400.28
54901558	1	O	6	6.35	250000	248103.78	2/1/2004	1/1/2034	1555.59	360	360	84.94	7/1/2004	385000	1	1E+10	0	1	6.35	8	4.5	1/1/2006	2/1/2006	6	6	1	12.35	6.35	1555.59
54903273	2	N	6	6.7	396000	393191.09	2/1/2004	1/1/2034	2555.31	360	360	80	7/1/2004	495000	1	2E+10	0	4	6.7	8	6.5	1/1/2006	2/1/2006	6	6	1	12.7	6.7	2555.31
54904255	1	O	6	6.6	63750	62874	2/1/2004	1/1/2034	407.15	360	360	85	8/1/2004	75000	1	1.111E+10	0	1	6.6	0	0			0	0	0	0	0	407.15
54905732	1	O	1	5.8	252450	250224.16	2/1/2004	1/1/2034	1481.26	360	360	90	9/1/2004	282000	1	1.1E+10	0	1	5.8	0	0			0	0	0	0	0	1481.26
54906375	1	O	6	7.95	237600	236233.32	2/1/2004	1/1/2034	1735.15	360	360	90	8/1/2004	264000	1	1.1E+10	0	1	7.95	8	4.5	1/1/2006	2/1/2006	6	6	1	13.95	7.95	1735.15
54907134	1	O	1	7.2	155700	154741.29	3/1/2004	2/1/2034	1056.88	360	360	90	7/1/2004	173000	1	1.222E+09	0	1	7.2	8	6.5	2/1/2006	3/1/2006	6	6	1	13.2	7.2	1056.88
54907639	5	O	6	7.125	306000	304001.19	2/1/2004	1/1/2034	2061.58	360	360	90	7/1/2004	340000	1	1.112E+10	0	1	7.125	8	6.5	1/1/2006	2/1/2006	6	6	1	13.125	7.125	2061.58
54910310	1	O	1	6.9	91800	91251.77	3/1/2004	2/1/2034	604.6	360	360	90	7/1/2004	106000	1	1.111E+09	0	1	6.9	8	6.5	2/1/2006	3/1/2006	6	6	1	12.9	6.9	604.6
54918438	1	O	6	7.1	168500	167393.92	2/1/2004	1/1/2034	1132.38	360	360	74.89	7/1/2004	225000	1	1E+10	0	1	7.1	8	4.5	1/1/2006	2/1/2006	6	6	1	13.1	7.1	1132.38
54918875	2	O	1	5.95	259200	257349.01	3/1/2004	2/1/2034	1545.72	360	360	90	7/1/2004	289000	1	1.222E+09	0	2	5.95	8	6.5	2/1/2006	3/1/2006	6	6	1	11.95	5.95	1545.72
54919550	1	O	6	6.45	80000	79480.48	3/1/2004	2/1/2034	503.03	360	360	74.77	7/1/2004	107000	1	1.211E+09	0	1	6.45	8	6.5	2/1/2006	3/1/2006	6	6	1	12.45	6.45	503.03
54921770	1	O	6	6.75	218500	216944.22	2/1/2004	1/1/2034	1417.19	360	360	95	7/1/2004	230000	1	1.222E+10	0	1	6.75	0	0			0	0	0	0	0	1417.19
54923750	1	O	6	6.3	128000	124949.29	3/1/2004	2/1/2019	1101	180	180	79.5	7/1/2004	161000	1	2.222E+09	0	1	6.3	0	0			0	0	0	0	0	1101
54925250	1	O	6	7.6	63650	63232.77	2/1/2004	1/1/2034	449.42	360	360	95	7/1/2004	67000	1	1.112E+10	0	1	7.6	0	0			0	0	0	0	0	449.42
54925912	5	O	6	8.5	175500	174739.15	3/1/2004	2/1/2034	1349.45	360	360	90	7/1/2004	195000	1	1.224E+09	0	1	8.5	8	4.5	2/1/2006	3/1/2006	6	6	1	14.5	8.5	1349.45
54934856	1	O	1	9.15	89910	89618.86	4/1/2004	3/1/2034	733.17	360	360	90	7/1/2004	99900	1	111200000	0	1	9.15	8	6.5	3/1/2006	4/1/2006	6	6	1	15.15	9.15	733.17
54935531	2	N	6	6.75	195000	193804.73	3/1/2004	2/1/2034	1264.77	360	360	66.1	7/1/2004	295000	1	1.222E+09	0	3	6.75	8	6.5	2/1/2006	3/1/2006	6	6	1	12.75	6.75	1264.77
54945894	1	O	6	7.95	327000	325185.1	2/1/2004	1/1/2034	2388.03	360	360	79.76	8/1/2004	410000	1	1.121E+10	1	1	7.95	0	0			0	0	0	0	0	2388.03
54946439	1	O	6	5.99	108000	107234.49	3/1/2004	2/1/2034	646.83	360	360	90	8/1/2004	120000	1	1.111E+09	0	1	5.99	0	0			0	0	0	0	0	646.83
54948419	1	O	6	8.3	75500	75068.65	4/1/2004	3/1/2034	467.33	360	360	69.91	7/1/2004	108000	1	121900000	0	1	8.3	0	0			0	0	0	0	0	467.33
54948575	1	O	1	6.75	52000	51724	4/1/2004	3/1/2034	337.28	360	360	80	7/1/2004	65000	1	124200000	0	1	6.75	0	0			0	0	0	0	0	337.28
54950738	3	O	6	6.55	115000	114267.36	3/1/2004	2/1/2034	730.67	360	360	89.84	7/1/2004	128000	1	2.511E+09	1	1	6.55	8	6.5	2/1/2006	3/1/2006	6	6	1	12.55	6.55	730.67
54953534	1	O	6	9.25	55000	54795.68	3/1/2004	2/1/2034	452.48	360	360	50	7/1/2004	110000	1	1.111E+09	0	1	9.25	8	4.5	2/1/2006	3/1/2006	6	6	1	15.25	9.25	452.48
54955257	1	O	6	8.25	80000	78619.75	4/1/2004	3/1/2019	776.12	180	180	80	8/1/2004	100000	1	111110000	0	1	8.25	0	0			0	0	0	0	0	776.12
54956057	1	N	6	6.65	123000	119723.24	2/1/2004	1/1/2019	1081.64	180	180	68.49	7/1/2004	185000	1	2E+10	0	1	6.65	0	0			0	0	0	0	0	1081.64
54956412	1	O	6	7.75	161500	160639.58	3/1/2004	2/1/2034	1157.01	360	360	95	7/1/2004	170000	1	2.222E+09	0	1	7.75	8	6.5	2/1/2006	3/1/2006	6	6	1	13.75	7.75	1157.01
54956776	2	N	1	7.3	76500	76078.53	3/1/2004	2/1/2034	524.47	360	360	90	7/1/2004	85000	1	1.211E+09	0	2	7.3	8	4.5	2/1/2006	3/1/2006	6	6	1	13.3	7.3	524.47
54957014	1	O	6	8.5	112500	111900.3	2/1/2004	1/1/2034	865.03	360	360	90	7/1/2004	125000	1	1.211E+10	0	1	8.5	8	4.5	1/1/2006	2/1/2006	6	6	1	14.5	8.5	865.03
54961479	1	O	6	5.85	142500	141442.24	3/1/2004	2/1/2034	840.67	360	360	95	7/1/2004	150000	1	4.212E+09	0	1	5.85	8	6.5	2/1/2007	3/1/2007	6	6	1	11.85	5.85	840.67
54961980	1	O	6	5.9	184000	182068.06	2/1/2004	1/1/2034	1091.38	360	360	74.19	7/1/2004	248000	1	1E+10	0	1	5.9	0	0			0	0	0	0	0	1091.38
54962618	1	O	6	6.75	103500	102772.07	2/1/2004	1/1/2034	671.3	360	360	89.22	7/1/2004	116000	1	2.211E+10	0	1	6.75	8	6.5	1/1/2006	2/1/2006	6	6	1	12.75	6.75	671.3
54964671	1	O	6	6.5	72500	71935.26	2/1/2004	1/1/2034	458.25	360	360	68.41	7/1/2004	82000	1	1.003E+10	1	1	6.5	0	0			0	0	0	0	0	458.25
54966494	2	O	6	6.15	371000	368060.31	2/1/2004	1/1/2034	2260.24	360	360	78.11	7/1/2004	475000	1	2E+10	0	2	6.15	0	0			0	0	0	0	0	2260.24
54966819	1	O	1	6.7	137160	135739.51	2/1/2004	1/1/2034	885.07	360	360	90	8/1/2004	152400	1	1E+10	0	1	6.7	8	4.5	1/1/2006	2/1/2006	6	6	1	12.7	6.7	885.07
54968516	1	O	6	6.75	135000	134051.61	2/1/2004	1/1/2034	875.61	360	360	90	7/1/2004	150000	1	1.111E+10	0	1	6.75	8	6.5	1/1/2006	2/1/2006	6	6	1	12.75	6.75	875.61
54973433	1	O	6	7.4	261000	259384.49	2/1/2004	1/1/2034	1807.12	360	360	90	7/1/2004	290000	1	3E+10	0	1	7.4	8	6.5	1/1/2006	2/1/2006	6	6	1	13.4	7.4	1807.12
54973714	1	O	6	8.8	76800	76467	3/1/2004	2/1/2034	606.94	360	360	80	7/1/2004	96000	1	1.244E+09	0	1	8.8	8	6.5	2/1/2006	3/1/2006	6	6	1	14.8	8.8	606.94
54974118	1	O	6	7.05	128800	127946.28	2/1/2004	1/1/2034	861.24	360	360	80	8/1/2004	161000	1	1E+10	0	1	7.05	8	4.5	1/1/2006	2/1/2006	6	6	1	13.05	7.05	861.24
54975131	1	O	1	6.6	110600	109800.24	2/1/2004	1/1/2034	706.36	360	360	67.03	7/1/2004	165000	1	1.111E+10	0	1	6.6	0	0			0	0	0	0	0	706.36
54978630	2	O	6	7.7	297500	295784.6	2/1/2004	1/1/2034	2121.06	360	360	85	8/1/2004	350000	1	1.122E+10	0	3	7.7	8	6.5	1/1/2006	2/1/2006	6	6	1	13.7	7.7	2121.06
54985510	1	O	6	6.8	173000	171949.73	3/1/2004	2/1/2034	1127.84	360	360	88.72	7/1/2004	195000	1	1.224E+09	0	1	6.8	8	4.5	2/1/2006	3/1/2006	6	6	1	12.8	6.8	1127.84
54986419	1	O	6	6.4	111000	110165.99	2/1/2004	1/1/2034	694.32	360	360	79.29	7/1/2004	140000	1	2E+10	0	1	6.4	8	4.5	1/1/2006	2/1/2006	6	6	1	12.4	6.4	694.32
54987995	1	O	6	6.2	206550	205143.14	3/1/2004	2/1/2034	1265.06	360	360	88.27	7/1/2004	234000	1	1.111E+09	0	1	6.2	8	6.5	2/1/2006	3/1/2006	6	6	1	12.2	6.2	1265.06
54988613	1	O	6	7	270000	268192.86	2/1/2004	1/1/2034	1796.32	360	360	90	8/1/2004	300000	1	1E+10	0	1	7	0	0			0	0	0	0	0	1796.32
54990270	1	O	6	6.9	80800	80318.04	3/1/2004	2/1/2034	532.15	360	360	80	7/1/2004	101000	1	2.115E+09	1	1	6.9	0	0			0	0	0	0	0	532.15
54997259	1	O	6	5.85	215250	213455.55	2/1/2004	1/1/2034	1269.85	360	360	75	7/1/2004	287000	1	2E+10	0	1	5.85	0	0			0	0	0	0	0	1269.85
54997432	1	N	6	7.4	238000	236695.84	3/1/2004	2/1/2034	1647.87	360	360	70	7/1/2004	340000	1	300000	0	1	7.4	0	0			0	0	0	0	0	1647.87
54998430	1	O	1	7.55	50400	50135.78	3/1/2004	2/1/2034	354.14	360	360	90	7/1/2004	58300	1	400000	0	1	7.55	8	4.5	2/1/2007	3/1/2007	6	6	1	13.55	7.55	354.14
55002838	2	O	6	7	342000	339948.52	3/1/2004	2/1/2034	2275.34	360	360	95	7/1/2004	360000	1	1.122E+09	0	2	7	0	0			0	0	0	0	0	2275.34
55003552	1	O	6	6.15	86100	85504.39	3/1/2004	2/1/2034	524.55	360	360	70	7/1/2004	123000	1	1.134E+09	0	1	6.15	0	0			0	0	0	0	0	524.55
55006456	1	O	1	6.99	247500	245840.19	2/1/2004	1/1/2034	1644.97	360	360	90	7/1/2004	275000	1	2.222E+10	0	1	6.99	8	6.5	1/1/2006	2/1/2006	6	6	1	12.99	6.99	1644.97
55006670	1	O	6	6.95	204210	202829.84	2/1/2004	1/1/2034	1351.77	360	360	88.79	8/1/2004	230000	1	1E+10	0	1	6.95	8	6.5	1/1/2006	2/1/2006	6	6	1	12.95	6.95	1351.77
55009070	1	O	6	10.8	100000	99771.41	4/1/2004	3/1/2034	937.25	360	360	64.52	8/1/2004	155000	1	241410000	0	1	10.8	8	6.5	3/1/2006	4/1/2006	6	6	1	16.8	10.8	937.25
55010391	2	N	1	7.4	340000	338164.28	3/1/2004	2/1/2034	2354.1	360	360	80	8/1/2004	425000	1	1.111E+09	0	4	7.4	8	6.5	2/1/2006	3/1/2006	6	6	1	13.4	7.4	2354.1
55012498	5	O	6	7.15	238500	237147.5	3/1/2004	2/1/2034	1610.85	360	360	90	7/1/2004	265000	1	2.222E+09	0	1	7.15	0	0			0	0	0	0	0	1610.85
55013874	1	O	6	8.875	71250	70917.51	2/1/2004	1/1/2034	566.9	360	360	95	7/1/2004	75000	1	1.225E+10	1	1	8.875	0	0			0	0	0	0	0	566.9
55014633	1	O	6	8.75	103500	102922.55	2/1/2004	1/1/2034	814.24	360	360	90	7/1/2004	115000	1	1.222E+10	0	1	8.75	8	6.5	1/1/2006	2/1/2006	6	6	1	14.75	8.75	814.24
55015374	3	O	6	7.55	108000	105344.08	2/1/2004	1/1/2019	1004.25	180	180	90	7/1/2004	120000	1	1.112E+10	0	1	7.55	0	0			0	0	0	0	0	1004.25
55024475	1	N	6	7.45	100000	99388.64	2/1/2004	1/1/2034	695.8	360	360	78.37	7/1/2004	128000	1	2.112E+10	0	1	7.45	0	0			0	0	0	0	0	695.8
55027411	1	O	6	6.65	148000	144954.39	2/1/2004	1/1/2034	937.27	360	360	86.48	7/1/2004	165000	1	2.344E+10	0	1	6.65	0	0			0	0	0	0	0	937.27
55033112	1	O	1	7.35	204250	202958.78	2/1/2004	1/1/2034	1407.23	360	360	95	7/1/2004	215000	1	1.111E+10	0	1	7.35	8	6.5	1/1/2006	2/1/2006	6	6	1	13.35	7.35	1407.23
55033211	1	O	6	7.35	84000	83608.61	4/1/2004	3/1/2034	578.74	360	360	60	8/1/2004	140000	1	111110000	0	1	7.35	8	6.5	3/1/2006	4/1/2006	6	6	1	13.35	7.35	578.74
55034094	1	O	6	6.5	161100	160058.49	3/1/2004	2/1/2034	1018.27	360	360	90	7/1/2004	179000	1	1.122E+09	0	1	6.5	8	6.5	2/1/2007	3/1/2007	6	6	1	12.5	6.5	1018.27
55035257	1	O	6	8.3	469800	467672.4	3/1/2004	2/1/2034	3545.98	360	360	90	7/1/2004	522000	1	1.122E+09	0	1	8.3	8	4.5	2/1/2008	3/1/2008	6	6	1	14.3	8.3	3545.98
55037279	3	O	1	5.75	299500	297601.15	4/1/2004	3/1/2034	1747.81	360	360	79.95	8/1/2004	374622	1	111110000	0	1	5.75	0	0			0	0	0	0	0	1747.81
55038095	1	O	6	8	297900	296263.08	2/1/2004	1/1/2034	2185.89	360	360	90	7/1/2004	331000	1	2.341E+10	0	1	8	8	4.5	1/1/2007	2/1/2007	6	6	1	14	8	2185.89
55038238	9	O	6	8.45	80000	78178.64	2/1/2004	1/1/2019	785.45	180	180	64.52	7/1/2004	124000	1	1.222E+10	0	1	8.45	0	0			0	0	0	0	0	785.45
55038657	1	O	6	8.8	137700	137056.37	2/1/2004	1/1/2034	1088.21	360	360	90	7/1/2004	153000	1	2E+10	0	1	8.8	0	0			0	0	0	0	0	1088.21
55039515	1	O	6	8	144000	143219.86	4/1/2004	3/1/2034	1056.63	360	360	90	8/1/2004	160000	1	119110000	0	1	8	8	6.5	3/1/2006	4/1/2006	6	6	1	14	8	1056.63
55044390	1	O	1	6.55	274500	272495.66	2/1/2004	1/1/2034	1744.07	360	360	90	7/1/2004	305000	1	2.002E+10	0	1	6.55	8	6.5	1/1/2006	2/1/2006	6	6	1	12.55	6.55	1744.07

54717491	1	O	6	6.55	164000	162802.66	2/1/2004	1/1/2034	1042	360	360	80	7/1/2004	205000	1	1.111E+10	0	1	6.55	0	0			0	0	0	0	0	1042
54718192	1	O	1	7.7	121500	120791.24	2/1/2004	1/1/2034	866.25	360	360	90	7/1/2004	206000	1	1.112E+10	0	1	7.7	8	4.5	1/1/2006	2/1/2006	6	6	1	13.7	7.7	866.25
54718234	2	O	6	7.6	262500	260932.9	2/1/2004	1/1/2034	1853.45	360	360	75	7/1/2004	350000	1	1E+10	0	2	7.6	0	0			0	0	0	0	0	1853.45
54718952	1	O	6	8.9	132800	132191.85	2/1/2004	1/1/2034	1059	360	360	80	7/1/2004	166000	1	2.112E+10	0	1	8.9	0	0			0	0	0	0	0	1059
54722491	1	O	1	7.9	111750	111123.54	2/1/2004	1/1/2034	812.21	360	360	75	7/1/2004	150000	1	1.111E+10	0	1	7.9	8	4.5	1/1/2007	2/1/2007	6	6	1	13.9	7.9	812.21
54724257	1	O	8	6.9	203000	201548.85	2/1/2004	1/1/2034	1336.96	360	360	88.28	7/1/2004	230000	1	1.101E+10	0	1	6.9	0	0			0	0	0	0	0	1336.96
54727136	1	O	6	6.75	97000	95882.51	2/1/2004	1/1/2034	629.15	360	360	89.81	7/1/2004	108000	1	1.112E+10	0	1	6.75	8	6.5	1/1/2007	2/1/2007	6	6	1	12.75	6.75	629.15
54728498	1	O	1	7.7	100799	100198.85	2/1/2004	1/1/2034	718.66	360	360	90	7/1/2004	111999	1	1E+10	0	1	7.7	8	6.5	1/1/2006	2/1/2006	6	6	1	13.7	7.7	718.66
54730213	1	O	8	8.2	73900	73508.83	2/1/2004	1/1/2034	552.6	360	360	84.94	7/1/2004	87000	1	1E+10	0	1	8.2	8	4.5	1/1/2006	2/1/2006	6	6	1	14.2	8.2	552.6
54732831	1	O	1	6.4	207000	205444.8	2/1/2004	1/1/2034	1294.8	360	360	79.92	7/1/2004	262000	1	2.112E+10	0	1	6.4	8	6.5	1/1/2007	2/1/2007	6	6	1	12.4	6.4	1294.8
54734157	1	O	8	7.45	172800	171733.32	2/1/2004	1/1/2034	1202.34	360	360	90	7/1/2004	192000	1	2.111E+10	0	1	7.45	8	4.5	1/1/2006	2/1/2006	6	6	1	13.45	7.45	1202.34
54734850	1	O	6	6.4	216750	215121.52	2/1/2004	1/1/2034	1355.79	360	360	85	7/1/2004	255000	1	200000	0	1	6.4	0	0			0	0	0	0	0	1355.79
54735675	8	O	1	5.75	213500	211917.02	3/1/2004	2/1/2034	1245.93	360	360	65.69	7/1/2004	325000	1	1.122E+09	0	1	5.75	8	4.5	2/1/2007	3/1/2007	6	6	1	11.75	5.75	1245.93
54736798	1	O	1	7.4	85700	85283.29	2/1/2004	1/1/2034	454.9	360	360	90	7/1/2004	73000	1	2.005E+10	1	1	7.4	8	4.5	1/1/2006	2/1/2006	6	6	1	13.4	7.4	454.9
54737077	1	O	8	7.75	197600	196458.67	2/1/2004	1/1/2034	1415.64	360	360	95	7/1/2004	208000	1	2.222E+10	0	1	7.75	8	4.5	1/1/2006	2/1/2006	6	6	1	13.75	7.75	1415.64
54742630	1	O	6	7.7	100500	99913.74	2/1/2004	1/1/2034	716.53	360	360	75	7/1/2004	134000	1	2E+10	0	1	7.7	8	4.5	1/1/2006	2/1/2006	6	6	1	13.7	7.7	716.53
54743497	1	O	6	6	430200	428713.28	2/1/2004	1/1/2034	2579.27	360	360	90	7/1/2004	478000	1	1E+10	0	1	6	8	4.5	1/1/2006	2/1/2006	6	6	1	12	6	2579.27
54744818	1	O	1	8.75	102000	101518.32	2/1/2004	1/1/2034	802.44	360	360	85	7/1/2004	120000	1	2E+10	0	1	8.75	8	6.5	1/1/2006	2/1/2006	6	6	1	14.75	8.75	802.44
54747290	1	O	8	7.25	297500	295603.58	2/1/2004	1/1/2034	2029.48	360	360	85	8/1/2004	350000	1	1E+10	0	1	7.25	0	0			0	0	0	0	0	2029.48
54747712	1	O	8	6.8	196500	195132.8	2/1/2004	1/1/2034	1281.04	360	360	67.76	8/1/2004	290000	1	1E+10	1	1	6.8	8	4.5	1/1/2006	2/1/2006	6	6	1	12.8	6.8	1281.04
54748678	1	N	6	8.45	71250	70892.39	2/1/2004	1/1/2034	545.33	360	360	75	7/1/2004	95000	1	2E+10	0	1	8.45	8	6.5	1/1/2006	2/1/2006	6	6	1	14.45	8.45	545.33
54750435	1	O	1	7.1	75565	75068.91	2/1/2004	1/1/2034	507.83	360	360	85	7/1/2004	91000	1	1E+10	0	1	7.1	8	6.621	1/1/2006	2/1/2006	6	6	1	13.1	7.1	507.83
54754239	2	O	6	8.5	78000	77359.37	3/1/2004	2/1/2034	599.78	360	360	58.21	8/1/2004	134000	1	1.211E+09	0	3	8.5	0	0			0	0	0	0	0	599.78
54755657	1	O	6	5.75	208000	206096.77	3/1/2004	2/1/2034	1213.84	360	360	80	7/1/2004	260000	1	1.122E+09	0	1	5.75	8	6.5	2/1/2006	3/1/2006	6	6	1	11.75	5.75	1213.84
54755954	1	O	6	6.2	135000	133895.73	2/1/2004	1/1/2034	826.84	360	360	90	7/1/2004	150000	1	1E+10	0	1	6.2	8	4.5	1/1/2006	2/1/2006	6	6	1	12.2	6.2	826.84
54757653	1	O	6	5.7	338500	335597.83	2/1/2004	1/1/2034	1964.66	360	360	78.72	8/1/2004	430000	1	1E+10	0	1	5.7	0	0			0	0	0	0	0	1964.66
54758313	1	O	6	8.7	82800	82404.97	2/1/2004	1/1/2034	648.44	360	360	90	8/1/2004	92000	1	1.111E+10	0	1	8.7	0	0			0	0	0	0	0	648.44
54759311	1	O	1	7.8	178200	177049.83	1/1/2004	12/1/2033	1282.81	360	360	90	7/1/2004	198000	1	2.00E+11	0	1	7.8	8	6.5	12/1/2005	1/1/2006	6	6	1	13.8	7.8	1282.81
54759956	3	O	6	9.75	104400	103999.08	2/1/2004	1/1/2034	896.96	360	360	90	7/1/2004	116000	1	1E+10	0	1	9.75	8	4.5	1/1/2006	2/1/2006	6	6	1	15.75	9.75	896.96
54782794	1	O	6	6.75	255000	253208.59	2/1/2004	1/1/2034	1653.93	360	360	78.46	7/1/2004	325000	1	2.112E+10	0	1	6.75	8	6.5	1/1/2006	2/1/2006	6	6	1	12.75	6.75	1653.93
54783792	1	O	6	6.1	344000	338008.27	2/1/2004	1/1/2024	2484.41	240	240	80	7/1/2004	430000	1	1.292E+10	0	1	6.1	0	0			0	0	0	0	0	2484.41
54766258	1	O	6	6.45	336000	333714.69	3/1/2004	2/1/2034	2112.72	360	360	80	7/1/2004	420000	1	1.354E+09	1	1	6.45	0	0			0	0	0	0	0	2112.72
54769716	1	O	6	7.95	139500	138725.73	2/1/2004	1/1/2034	1018.75	360	360	90	8/1/2004	155000	1	1.111E+10	0	1	7.95	8	4.5	1/1/2007	2/1/2007	6	6	1	13.95	7.95	1018.75
54772439	1	O	6	7.95	93600	92962.23	2/1/2004	1/1/2034	683.55	360	360	90	8/1/2004	104000	1	1E+10	0	1	7.95	8	4.5	1/1/2006	2/1/2006	6	6	1	13.95	7.95	683.55
54774575	1	O	6	7.55	324000	322053.06	2/1/2004	1/1/2034	2276.56	360	360	90	7/1/2004	360000	1	2.122E+10	0	1	7.55	0	0			0	0	0	0	0	2276.56
54775614	1	O	8	7.45	100415	99769.5	2/1/2004	1/1/2034	698.69	360	360	95	7/1/2004	105700	1	2.135E+10	1	1	7.45	8	6.5	1/1/2006	2/1/2006	6	6	1	13.45	7.45	698.69
54778774	1	O	6	9.4	193500	192700.66	2/1/2004	1/1/2034	1612.98	360	360	90	7/1/2004	215000	1	4.45E+10	1	1	9.4	8	4.5	1/1/2006	2/1/2006	6	6	1	15.4	9.4	1612.98
54794433	1	O	6	9.95	64500	64282.4	2/1/2004	1/1/2034	563.66	360	360	75	7/1/2004	86000	1	1.111E+10	0	1	9.95	8	6.5	1/1/2006	2/1/2006	6	6	1	15.95	9.95	563.66
54796792	2	O	6	7.3	313000	311527.21	4/1/2004	3/1/2034	2145.84	360	360	94.85	8/1/2004	330000	1	1111100000	0	2	7.3	0	0			0	0	0	0	0	2145.84
54797196	5	O	6	5.55	270000	267619.59	2/1/2004	1/1/2034	1541.52	360	360	84.38	7/1/2004	320000	1	2E+10	0	1	5.55	8	6.5	1/1/2006	2/1/2006	6	6	1	11.55	5.55	1541.52
54798590	1	O	6	6.3	144900	144150.33	2/1/2004	1/1/2034	1093.69	360	360	90	7/1/2004	161000	1	1.121E+10	0	1	6.3	0	0			0	0	0	0	0	1093.69
54809959	1	O	6	7.4	159750	158761.22	2/1/2004	1/1/2034	1106.08	360	360	90	7/1/2004	177500	1	2E+10	1	1	7.4	8	6.5	1/1/2006	2/1/2006	6	6	1	13.4	7.4	1106.08
54816079	3	O	6	7.45	95020	94511.98	3/1/2004	2/1/2034	661.15	360	360	66.68	8/1/2004	142500	1	1.111E+09	0	1	7.45	0	0			0	0	0	0	0	661.15
54816731	1	O	6	7.55	180800	179713.53	2/1/2004	1/1/2034	1270.38	360	360	86.51	7/1/2004	209000	1	1E+10	0	1	7.55	8	4.5	1/1/2006	2/1/2006	6	6	1	13.55	7.55	1270.38
54821939	1	O	6	8.45	67500	66611.63	2/1/2004	1/1/2024	583.65	240	240	90	7/1/2004	75000	1	1E+10	0	1	8.45	0	0			0	0	0	0	0	583.65
54822556	1	O	6	5.95	278000	276717.34	2/1/2004	1/1/2034	1663.79	360	360	75	7/1/2004	372000	1	2E+10	0	1	5.95	8	4.5	1/1/2006	2/1/2006	6	6	1	11.95	5.95	1663.79
54823612	2	O	1	6.75	342000	339903.87	3/1/2004	2/1/2034	2218.21	360	360	80	7/1/2004	427500	1	9.229E+09	0	2	6.75	8	4.5	2/1/2006	3/1/2006	6	6	1	12.75	6.75	2218.21
54823778	1	O	6	8.25	98100	97580.59	2/1/2004	1/1/2034	737	360	360	89.18	7/1/2004	110000	1	1E+10	0	1	8.25	8	6.5	1/1/2006	2/1/2006	6	6	1	14.25	8.25	737
54823784	1	O	6	8.05	130150	129532.05	3/1/2004	2/1/2034	959.54	360	360	95	7/1/2004	137000	1	1.111E+09	0	1	8.05	0	0			0	0	0	0	0	959.54
54824917	1	O	6	8.45	135000	134322.4	2/1/2004	1/1/2034	1033.26	360	360	75	7/1/2004	180000	1	1.111E+10	0	1	8.45	0	0			0	0	0	0	0	1033.26
54827910	7	O	6	7.35	83300	82845.76	3/1/2004	2/1/2034	573.92	360	360	85	7/1/2004	98000	1	2.212E+09	0	1	7.35	0	0			0	0	0	0	0	573.92
54830757	1	O	8	6.85	396000	392259.88	2/1/2004	1/1/2034	2594.83	360	360	90	8/1/2004	440000	1	1.111E+10	0	1	6.85	0	0			0	0	0	0	0	2594.83
54830997	1	O	1	7.275	220500	219279.87	3/1/2004	2/1/2034	1507.94	360	360	90	8/1/2004	245000	1	1.111E+09	0	1	7.275	8	4.5	2/1/2006	3/1/2006	6	6	1	13.275	7.275	1507.94
54835251	3	O	6	8.05	110700	110063.61	2/1/2004	1/1/2034	816.14	360	360	90	8/1/2004	123000	1	1.111E+10	0	1	8.05	8	6.5	1/1/2006	2/1/2006	6	6	1	14.05	8.05	816.14
54836630	2	O	6	7.7	369000	367122.8	3/1/2004	2/1/2034	2630.83	360	360	90	7/1/2004	410000	1	1.112E+09	0	2	7.7	8	4.5	2/1/2006	3/1/2006	6	6	1	13.7	7.7	2630.83
54838057	1	O	6	7.5	81850	81353.25	2/1/2004	1/1/2034	572.31	360	360	73.41	7/1/2004	111500	1	1.133E+10	0	1	7.5	0	0			0	0	0	0	0	572.31
54838818	1	O	6	7.35	65700	65283.03	2/1/2004	1/1/2034	452.66	360	360	90	7/1/2004	73000	1	2E+10	0	1	7.35	8	4.5	1/1/2006	2/1/2006	6	6	1	13.35	7.35	452.66
54842059	2	O	6	7.2	250000	248600.25	4/1/2004	3/1/2034	1696.98	360	360	68.68	8/1/2004	364000	1	1111100000	0	2	7.2	8	4.5	3/1/2006	4/1/2006	6	6	1	13.2	7.2	1696.98
54842315	1	O	6	5.95	75000	74484.39	3/1/2004	2/1/2034	447.28	360	360	37.69	8/1/2004	199000	1	1.211E+09	0	1	5.95	0	0			0	0	0	0	0	447.28
54843479	1	O	6	6.3	500000	496171.23	2/1/2004	1/1/2034	3094.87	360	360	68.54	7/1/2004	564700	1	3E+10	0	1	6.3	8	6.5	1/1/2006	2/1/2006	6	6	1	12.3	6.3	3094.87
54844337	3	O	6	5.95	247500	245475.02	2/1/2004	1/1/2034	1475.95	360	360	90	7/1/2004	275000	1	1.1E+10	0	1	5.95	0	0			0	0	0	0	0	1475.95
54845094	1	O	6	5.45	190000	188293.6	2/1/2004	1/1/2034	1072.85	360	360	76	7/1/2004	250000	1	2.222E+10	0	1	5.45	8	6.5	1/1/2006	2/1/2006	6	6	1	11.45	5.45	1072.85
54847736	1	O	6	7.55	114300	113613.16	2/1/2004	1/1/2034	803.12	360	360	86.59	8/1/2004	132000	1	1.111E+10	0	1	7.55	8	6.5	1/1/2006	2/1/2006	6	6	1	13.55	7.55	803.12
54858972	5	O	1	7.2	305150	303008.96	2/1/2004	1/1/2034	2071.33	360	360	85	7/1/2004	359000	1	1E+10	0	1	7.2	0	0			0	0	0	0	0	2071.33
54864053	1	O	6	9.8	115200	114782.2	2/1/2004	1/1/2034	993.98	360	360	72	7/1/2004	160000	1	1.111E+10	0	1	9.8	8	4.5	1/1/2006	2/1/2006	6	6	1	15.8	9.8	993.98
54869656	1	O	6	8.65	130500	129951.69	3/1/2004	2/1/2034	1017.34	360	360	90	7/1/2004	145000	1	2.222E+09	0	1	8.65	8	4.5	2/1/2007	3/1/2007	6	6	1	14.65	8.65	1017.34
54876099	5	O	6	7.75	58800	58503.64	3/1/2004	2/1/2034	421.26	360	360	80	7/1/2004	73500	1	1E+09	0	1	7.75	8	6.5	2/1/2006	3/1/2006	6	6	1	13.75	7.75	421.26
54877410	2	O	6	8.8	163600	162966.77	2/1/2004	1/1/2034	1294.47	360	360	90	7/1/2004	182000	1	2E+10	0	2	8.8	8	4.5	1/1/2006	2/1/2006	6	6	1	14.8	8.8	1294.47
54878954	1	O	6	5.35	65600	65040.92	3/1/2004	2/1/2034	366.32	360	360	78.1	7/1/2004	84000	1	1.111E+09	0	1	5.35	8	6.5	2/1/2006	3/1/2006	6	6	1	11.35	5.35	366.32
54882816	2	O	1	8	234000	232627.28	2/1/2004	1/1/2034	1717.01	360	360	90	7/1/2004	260000	1	2E+10	1	2	8	8	4.5	1/1/2006	2/1/2006	6	6	1	14	8	1717.01
54884812	2	N	6	8.35	70000	69641.45	2/1/2004	1/1/2034	530.82	360	360	77.78	7/1/2004	90000	1	2.532E+10	1	2	8.35	0	0			0	0	0	0	0	530.82
54886510	2	N	1	7.85	216000	214788.38	3/1/2004	2/1/2034	1562.41	360	360	90	7/1/2004	240000	1	2.29E+09	0	2	7.85	8	4.5	2/1/2007	3/1/2007	6	6	1	13.85	7.85	1562.41
54886593	1	N	6	8.4	53600	52374.36	2/1/2004	1/1/2019	524.69	180	180	80	8/1/2004	67000	1	1.1E+10	0	1	8.4	0	0			0	0	0	0	0	524.69
54886817	1	O	1	9	63200	62916.4	2/1/2004	1/1/2034	508.53	360	360	80	7/1/2004	79000	1	1.111E+10	0	1	9	0	0			0	0	0	0	0	508.53
54887096	1	O	6	8.15	67000	66084.98	2/1/2004	1/1/2024	568.69	240	240	72.04	7/1/2004	93000	1	1E+10	0	1	8.15	0	0			0	0	0	0	0	568.69
54890439	1	O	6	7.4	308000	306093.66	2/1/2004	1/1/2034	2132.53	360	360	85.58	7/1/2004	360000	1	2.222E+10	0	1	7.4	8	4.5	1/1/2007	2/1/2007	6	6	1	13.4	7.4	2132.53
54891478	1	O	1	7.6	247500	245959.04	2/1/2004	1/1/2034	1747.54	360	360	75	7/1/2004	330000	1	1.144E+10	0	1	7.6	8	4.5	1/1/2007	2/1/2007	6	6	1	13.6	7.6	1747.54

54533310	1	O		6	7.8	85000	84513.92	2/1/2004	1/1/2034	611.89	360	360	85	8/1/2004	100000	1	2.111E+10	0	1	7.8	0	0			0	0	0	0	0	611.89
54536933	1	O		6	5.2	346000	341640.78	2/1/2004	1/1/2034	1899.93	360	360	78.64	7/1/2004	440000	1	1.223E+10	0	1	5.2	8	6.5	1/1/2006	2/1/2006	6	6	1	11.2	5.2	1899.93
54539192	5	O		6	8.45	171000	170141.43	2/1/2004	1/1/2034	1308.79	360	360	90	7/1/2004	190000	1	1.112E+10	0	1	8.45	0	0			0	0	0	0	0	1308.79
54541719	1	O		1	8.15	57600	57292.86	2/1/2004	1/1/2034	428.69	360	360	90	7/1/2004	64000	1	1.1E+10	0	1	8.15	8	4.5	1/1/2006	2/1/2006	6	6	1	14.15	8.15	428.69
54547336	1	O		1	6.95	229500	228146.73	3/1/2004	2/1/2034	1519.18	360	360	85	7/1/2004	272000	1	1.122E+09	0	1	6.95	0	0			0	0	0	0	0	1519.18
54548250	1	O		6	10.1	88000	87684.46	2/1/2004	1/1/2034	778.78	360	360	80	7/1/2004	110000	1	2.112E+10	0	1	10.1	0	0			0	0	0	0	0	778.78
54552898	1	O		6	6.95	166500	165374.67	2/1/2004	1/1/2034	1102.15	360	360	88.56	7/1/2004	188000	1	2.112E+10	0	1	6.95	8	4.5	1/1/2006	2/1/2006	6	6	1	12.95	6.95	1102.15
54554118	1	O		6	5.7	100000	99111.56	2/1/2004	1/1/2034	580.41	360	360	84.75	8/1/2004	118000	1	1E+10	0	1	5.7	8	6.5	1/1/2006	2/1/2006	6	6	1	11.7	5.7	580.41
54557655	1	O	R		6.3	324000	321201.42	1/1/2004	12/1/2033	2005.48	360	360	80	7/1/2004	405000	1	2.25E+11	0	1	6.3	8	6.5	12/1/2005	1/1/2006	6	6	1	12.3	6.3	2005.48
54558770	2	N		6	9.65	78050	77743.9	2/1/2004	1/1/2034	664.85	360	360	70	7/1/2004	111500	1	2E+10	0	3	9.65	8	6.5	1/1/2006	2/1/2006	6	6	1	15.65	9.65	664.85
54559117	1	O		6	8.1	212310	210700.01	2/1/2004	1/1/2034	1572.69	360	360	74.49	7/1/2004	285000	1	1.111E+10	0	1	8.1	0	0			0	0	0	0	0	1572.69
54560172	1	O		6	6.15	185000	183542.43	2/1/2004	1/1/2034	1127.08	360	360	66.07	7/1/2004	280000	1	2E+10	0	1	6.15	8	4.5	1/1/2006	2/1/2006	6	6	1	12.15	6.15	1127.08
54561113	1	O		6	7.6	146200	145280.05	2/1/2004	1/1/2034	1032.29	360	360	85	8/1/2004	172000	1	1E+10	0	1	7.6	8	4.5	1/1/2006	2/1/2006	6	6	1	13.6	7.6	1032.29
54561519	1	O		6	6.25	302500	299931.44	2/1/2004	1/1/2034	1862.55	360	360	87.68	7/1/2004	345000	1	1E+10	0	1	6.25	8	6.5	1/1/2006	2/1/2006	6	6	1	12.25	6.25	1862.55
54565692	2	O		1	7.45	135000	134114.88	2/1/2004	1/1/2034	939.33	360	360	90	7/1/2004	150000	1	1E+10	0	2	7.45	8	4.5	1/1/2006	2/1/2006	6	6	1	13.45	7.45	939.33
54573837	1	O		1	7.3	85975	85432.29	2/1/2004	1/1/2034	589.42	360	360	95	8/1/2004	90500	1	1.111E+10	0	1	7.3	8	6.5	1/1/2006	2/1/2006	6	6	1	13.3	7.3	589.42
54574819	2	O		6	10.95	215000	214359.79	2/1/2004	1/1/2034	2039.38	360	360	57.33	8/1/2004	375000	1	4E+10	0	2	10.95	8	4.5	1/1/2006	2/1/2006	6	6	1	16.95	10.95	2039.38
54574975	1	O		6	5.75	355000	351984.62	2/1/2004	1/1/2034	2071.69	360	360	83.53	7/1/2004	425000	1	2E+10	0	1	5.75	0	0			0	0	0	0	0	2071.69
54576376	1	O		8	8.5	92000	89914.41	2/1/2004	1/1/2019	905.97	180	180	80	7/1/2004	115000	1	1.222E+10	0	1	8.5	0	0			0	0	0	0	0	905.97
54586870	1	N		6	6.95	80000	79459.32	2/1/2004	1/1/2034	529.56	360	360	53.33	8/1/2004	150000	1	1.111E+10	0	1	6.95	0	0			0	0	0	0	0	529.56
54587811	1	O		6	6.1	229500	227908.92	3/1/2004	2/1/2034	1390.76	360	360	90	8/1/2004	255000	1	1.111E+09	0	1	6.1	0	0			0	0	0	0	0	1390.76
54589254	1	O		6	7.1	270000	268227.7	2/1/2004	1/1/2034	1814.49	360	360	90	7/1/2004	300000	1	1.1E+10	0	1	7.1	8	4.5	1/1/2006	2/1/2006	6	6	1	13.1	7.1	1814.49
54597299	1	N		6	7.3	96000	95393.89	2/1/2004	1/1/2034	658.15	360	360	75	7/1/2004	128000	1	1E+10	0	1	7.3	0	0			0	0	0	0	0	658.15
54600473	1	O		1	8.75	117000	116447.53	2/1/2004	1/1/2034	920.44	360	360	90	7/1/2004	130000	1	2.222E+10	0	1	8.75	8	6.5	1/1/2006	2/1/2006	6	6	1	14.75	8.75	920.44
54602339	1	O		6	8.05	225000	223774.87	2/1/2004	1/1/2034	1658.82	360	360	90	7/1/2004	250000	1	1.111E+10	0	1	8.05	8	4.5	1/1/2006	2/1/2006	6	6	1	14.05	8.05	1658.82
54603352	3	O		1	7.55	82000	81377.86	2/1/2004	1/1/2034	576.17	360	360	94.25	8/1/2004	87000	1	1.111E+10	0	1	7.55	8	6.5	1/1/2006	2/1/2006	6	6	1	13.55	7.55	576.17
54605530	5	O		6	7.9	276250	274701.46	2/1/2004	1/1/2034	2007.8	360	360	85	8/1/2004	325000	1	1E+10	0	1	7.9	8	6.5	1/1/2006	2/1/2006	6	6	1	13.9	7.9	2007.8
54611959	1	O		6	7.45	135000	134168.76	2/1/2004	1/1/2034	939.33	360	360	64.9	8/1/2004	208000	1	1E+10	0	1	7.45	8	4.5	1/1/2006	2/1/2006	6	6	1	13.45	7.45	939.33
54613013	2	O		6	8.2	73950	73609.56	3/1/2004	2/1/2034	552.97	360	360	85	7/1/2004	87000	1	400000	0	2	8.2	0	0			0	0	0	0	0	552.97
54616396	1	O		6	9.75	140000	139462.32	2/1/2004	1/1/2034	1202.82	360	360	59.07	7/1/2004	237000	1	1.222E+10	0	1	9.75	8	6.5	1/1/2006	2/1/2006	6	6	1	15.75	9.75	1202.82
54616511	1	O		8	8.3	69000	68311.08	4/1/2004	3/1/2024	590.1	240	240	75	7/1/2004	92000	1	122400000	0	1	8.3	0	0			0	0	0	0	0	590.1
54616636	1	O		6	5.95	135000	133895.49	2/1/2004	1/1/2034	805.06	360	360	87.68	7/1/2004	154000	1	1E+10	0	1	5.95	0	0			0	0	0	0	0	805.06
54620612	1	O		6	6	208500	206810.09	2/1/2004	1/1/2034	1250.07	360	360	78.28	7/1/2004	263000	1	2E+10	0	1	6	0	0			0	0	0	0	0	1250.07
54623772	1	O		6	8.65	190000	187904.9	2/1/2004	1/1/2034	1219.74	360	360	79.17	8/1/2004	240000	1	1E+10	0	1	6.65	0	0			0	0	0	0	0	1219.74
54624291	1	O		6	6.8	145800	144914.9	3/1/2004	2/1/2034	950.51	360	360	90	7/1/2004	162000	1	2.132E+09	0	1	6.8	8	6.5	2/1/2006	3/1/2006	6	6	1	12.8	6.8	950.51
54629514	1	O		6	6.3	163000	158548.45	2/1/2004	1/1/2019	1402.05	180	180	61.51	7/1/2004	265000	1	1E+10	0	1	6.3	0	0			0	0	0	0	0	1402.05
54630413	1	O		6	8.5	74000	73632.32	2/1/2004	1/1/2034	569	360	360	89.16	7/1/2004	83000	1	1.112E+10	0	1	8.5	8	4.5	1/1/2006	2/1/2006	6	6	1	14.5	8.5	569
54630975	1	O		6	8.4	108800	106312.25	2/1/2004	1/1/2019	1065.03	180	180	80	7/1/2004	136000	1	1.111E+10	0	1	8.4	0	0			0	0	0	0	0	1065.03
54634597	1	O		6	8.2	332500	329287.48	2/1/2004	1/1/2034	2036.48	360	360	70	8/1/2004	475000	1	1E+10	0	1	6.2	0	0			0	0	0	0	0	2036.48
54634654	1	O		6	7.8	62700	62335.25	2/1/2004	1/1/2034	451.36	360	360	95	7/1/2004	66000	1	1.111E+10	0	1	7.8	8	4.5	1/1/2006	2/1/2006	6	6	1	13.8	7.8	451.36
54639653	1	O		1	8.25	126000	125256.65	1/1/2004	12/1/2033	946.6	360	360	90	7/1/2004	140000	1	1.11E+11	0	1	8.25	8	6.5	12/1/2005	1/1/2006	6	6	1	14.25	8.25	946.6
54641758	1	O		6	8.45	52000	51698.61	2/1/2004	1/1/2034	398	360	360	80	7/1/2004	65000	1	2.001E+10	1	1	8.45	0	0			0	0	0	0	0	398
54647672	1	O		6	8.45	114300	113726.25	2/1/2004	1/1/2034	874.83	360	360	90	7/1/2004	127000	1	1.223E+10	0	1	8.45	8	4.5	1/1/2006	2/1/2006	6	6	1	14.45	8.45	874.83
54648290	1	O		8	7.05	78200	77681.84	2/1/2004	1/1/2034	522.9	360	360	93.1	7/1/2004	84000	1	2.492E+10	0	1	7.05	8	4.5	1/1/2006	2/1/2006	6	6	1	13.05	7.05	522.9
54649199	1	O		6	7.95	105400	104815.02	2/1/2004	1/1/2034	769.72	360	360	85	7/1/2004	124000	1	1E+10	0	1	7.95	8	6.5	1/1/2006	2/1/2006	6	6	1	13.95	7.95	769.72
54650692	1	O		6	7.35	430000	427312.2	2/1/2004	1/1/2034	2962.59	360	360	83.66	7/1/2004	514000	1	1E+10	0	1	7.35	8	6.5	1/1/2006	2/1/2006	6	6	1	13.35	7.35	2962.59
54653316	1	O		8	8.9	76500	75943.69	2/1/2004	1/1/2034	610.04	360	360	90	8/1/2004	85000	1	1E+10	0	1	8.9	8	4.5	1/1/2006	2/1/2006	6	6	1	14.9	8.9	610.04
54659271	1	O		6	6.5	163400	161959.11	2/1/2004	1/1/2034	1032.8	360	360	95	7/1/2004	172000	1	1.125E+10	1	1	6.5	8	4.5	1/1/2006	2/1/2006	6	6	1	12.5	6.5	1032.8
54661590	1	O		6	8.45	133000	132010.22	2/1/2004	1/1/2034	836.29	360	360	86.36	8/1/2004	154000	1	1.002E+10	0	1	6.45	0	0			0	0	0	0	0	836.29
54663158	1	O		6	6.75	188500	187175.77	2/1/2004	1/1/2034	1222.61	360	360	83.78	8/1/2004	225000	1	1.111E+10	0	1	6.75	0	0			0	0	0	0	0	1222.61
54664859	1	O		1	10.1	87410	87169.46	2/1/2004	1/1/2034	598.56	360	360	90	7/1/2004	74900	1	2.222E+10	0	1	10.1	0	0			0	0	0	0	0	598.56
54668256	5	O		6	7.45	123500	122743.06	2/1/2004	1/1/2034	859.31	360	360	65	8/1/2004	190000	1	2.111E+10	0	1	7.45	0	0			0	0	0	0	0	859.31
54670153	1	O		6	6.15	380000	377006.15	2/1/2004	1/1/2034	2315.07	360	360	95	8/1/2004	400000	1	1.111E+10	0	1	6.15	8	6.5	1/1/2006	2/1/2006	6	6	1	12.15	6.15	2315.07
54671854	1	O	R		8.15	86400	85939.24	2/1/2004	1/1/2034	643.04	360	360	90	8/1/2004	96000	1	1E+10	0	1	8.15	8	4.5	1/1/2006	2/1/2006	6	6	1	14.15	8.15	643.04
54674577	1	O		6	8.3	270000	268147.96	2/1/2004	1/1/2034	2037.92	360	360	90	8/1/2004	300000	1	1E+10	0	1	8.3	8	6.5	1/1/2006	2/1/2006	6	6	1	14.3	8.3	2037.92
54676473	1	O		6	8.2	70000	69630.47	2/1/2004	1/1/2034	523.43	360	360	82.35	7/1/2004	85000	1	1E+10	0	1	8.2	0	0			0	0	0	0	0	523.43
54677653	2	N		1	8.9	72250	71919.14	2/1/2004	1/1/2034	576.15	360	360	85	7/1/2004	85000	1	1E+10	0	2	8.9	0	0			0	0	0	0	0	576.15
54679279	1	O		6	7.25	180000	178852.61	2/1/2004	1/1/2034	1227.92	360	360	90	7/1/2004	200000	1	1.001E+10	1	1	7.25	8	4.5	1/1/2006	2/1/2006	6	6	1	13.25	7.25	1227.92
54681010	1	O		6	6.8	126000	125226.67	3/1/2004	2/1/2034	821.43	360	360	90	8/1/2004	140000	1	1.112E+09	0	1	6.8	0	0			0	0	0	0	0	821.43
54682299	1	O		8	7.4	168750	167838.86	3/1/2004	2/1/2034	1168.4	360	360	75	7/1/2004	225000	1	1.122E+09	0	1	7.4	8	6.5	2/1/2006	3/1/2006	6	6	1	13.4	7.4	1168.4
54682992	1	O		6	10.25	220000	219239.45	2/1/2004	1/1/2034	1971.43	360	360	48.89	8/1/2004	450000	1	1.111E+10	0	1	10.25	8	6.5	1/1/2006	2/1/2006	6	6	1	16.25	10.25	1971.43
54685698	1	O		1	7.65	44000	43754.34	3/1/2004	2/1/2034	312.19	360	360	80	7/1/2004	55000	1	1.25E+09	1	1	7.65	0	0			0	0	0	0	0	312.19
54686092	7	O		1	7.25	76000	75638.83	4/1/2004	3/1/2034	518.46	360	360	80	7/1/2004	95000	1	542200000	1	1	7.25	0	0			0	0	0	0	0	518.46
54687314	1	O		6	6.6	420300	417260.85	2/1/2004	1/1/2034	2684.29	360	360	90	9/1/2004	467000	1	1.11E+10	0	1	6.6	8	4.5	1/1/2006	2/1/2006	6	6	1	12.6	6.6	2684.29
54690474	7	O		8	8.7	67500	67300.91	5/1/2004	4/1/2034	528.62	360	360	74.18	7/1/2004	91000	1	22200000	0	1	8.7	0	0			0	0	0	0	0	528.62
54691290	1	O		6	8	230000	228738.19	2/1/2004	1/1/2034	1687.66	360	360	60.05	7/1/2004	383000	1	1.153E+10	1	1	8	8	4.5	1/1/2006	2/1/2006	6	6	1	14	8	1687.66
54692090	1	O		6	8.6	300001	297831.71	2/1/2004	1/1/2034	1915.99	360	360	75	7/1/2004	400000	1	1E+10	0	1	8.6	8	6.5	1/1/2006	2/1/2006	6	6	1	12.6	6.6	1915.99
54696075	3	O		1	6.1	292500	289876.1	1/1/2004	12/1/2033	1772.54	360	360	90	8/1/2004	325000	1	1.20E+11	0	1	6.1	8	6.5	12/1/2005	1/1/2006	6	6	1	12.1	6.1	1772.54
54697032	2	N		6	6.7	150000	147803.22	3/1/2004	2/1/2034	967.92	360	360	46.01	8/1/2004	326000	1	1.212E+09	0	3	6.7	8	4.5	2/1/2006	3/1/2006	6	6	1	12.7	6.7	967.92
54699079	1	O		1	8.65	105400	104849.76	2/1/2004	1/1/2034	821.67	360	360	85	7/1/2004	124000	1	5400000	1	1	8.65	0	0			0	0	0	0	0	821.67
54706718	1	O		8	7.5	55200	54864.98	2/1/2004	1/1/2034	385.97	360	360	80	7/1/2004	69000	1	1E+10	0	1	7.5	8	4.5	1/1/2006	2/1/2006	6	6	1	13.5	7.5	385.97
54707237	1	O		6	7.4	58500	57928.7	2/1/2004	1/1/2034	405.05	360	360	87.97	8/1/2004	66500	1	1E+10	0	1	7.4	0	0			0	0	0	0	0	405.05
54710512	1	O		6	8.5	80000	79602.47	2/1/2004	1/1/2034	615.14	360	360	89.89	7/1/2004	89000	1	1.111E+10	0	1	8.5	0	0			0	0	0	0	0	615.14
54712858	1	O		6	7.9	241200	239847.87	2/1/2004	1/1/2034	1753.08	360	360	90	7/1/2004	268000	1	2.112E+10	0	1	7.9	8	4.5	1/1/2007	2/1/2007	6	6	1	13.9	7.9	1753.08
54714332	1	O		6	7.75	87300	86795.77	2/1/2004	1/1/2034	625.43	360	360	90	7/1/2004	97000	1	1E+10	0	1	7.75	8	4.5	1/1/2006	2/1/2006	6	6	1	13.75	7.75	625.43
54714696	1	O		6	8.35	92250	91777.55	2/1/2004	1/1/2034	699.54	360	360	75	7/1/2004	123000	1	2.182E+10	0	1	8.35	8	6.5	1/1/2006	2/1/2006	6	6	1	14.35	8.35	699.54
54716097	1	O		6	8.25	122400	120923.08	2/1/2004	1/1/2034	919.56	360	360	80	8/1/2004	153000	1	1E+10	0	1	8.25	8	6.5	1/1/2006	2/1/2006	6	6	1	14.25	8.25	919.56

54307731	1	O		6	7.05	184000	182780.34	2/1/2004	1/1/2034	1230.35	360	360	80	7/1/2004	230000	1	1E+10	0	1	7.05	8	6.5	1/1/2006	2/1/2006	6	6	1	13.05	7.05	1230.35
54310398	2	O		6	5.8	210600	208827.77	2/1/2004	1/1/2034	1235.71	360	360	90	7/1/2004	234000	1	2E+10	0	2	5.8	8	4.5	1/1/2006	2/1/2006	6	6	1	11.8	5.8	1235.71
54313275	1	O	R		5.6	387000	383618.7	2/1/2004	1/1/2034	2221.69	360	360	90	8/1/2004	430000	1	1E+10	0	1	5.6	8	6.5	1/1/2006	2/1/2006	6	6	1	11.6	5.6	2221.69
54322391	1	O		6	7.65	185250	184158.58	2/1/2004	1/1/2034	1314.38	360	360	95	7/1/2004	195000	1	2.232E+10	0	1	7.65	8	6.5	1/1/2006	2/1/2006	6	6	1	13.65	7.65	1314.38
54326871	1	O		6	6.25	260000	257990.02	2/1/2004	1/1/2034	1600.87	360	360	63.41	7/1/2004	410000	1	2E+10	0	1	6.25	0	0			0	0	0	0	0	1600.87
54329818	1	O		1	7.99	55350	55045.2	2/1/2004	1/1/2034	405.76	360	360	90	7/1/2004	61500	1	1E+10	0	1	7.99	8	6.5	1/1/2006	2/1/2006	6	6	1	13.99	7.99	405.76
54330170	1	O		6	5.85	297500	295019.85	2/1/2004	1/1/2034	1755.08	360	360	85	7/1/2004	350000	1	1E+10	0	1	5.85	0	0			0	0	0	0	0	1755.08
54332994	1	N		6	8.5	75000	74627.34	2/1/2004	1/1/2034	576.69	360	360	53.96	8/1/2004	139000	1	1.111E+10	0	1	8.5	0	0			0	0	0	0	0	576.69
54339694	1		2	6	6.95	198400	196886.17	1/1/2004	12/1/2033	1313.31	360	360	80	7/1/2004	248000	1	1.10E+11	0	1	6.95	0	0			0	0	0	0	0	1313.31
54339775	2	O		1	7	399500	396828.11	2/1/2004	1/1/2034	2657.89	360	360	85	7/1/2004	480000	1	2E+10	0	2	7	8	4.5	1/1/2006	2/1/2006	6	6	1	13	7	2657.89
54341417	1	O		1	7.3	464550	461617.64	2/1/2004	1/1/2034	3184.82	360	360	95	7/1/2004	489000	1	2.222E+10	0	1	7.3	8	6.5	1/1/2007	2/1/2007	6	6	1	13.3	7.3	3184.82
54345277	2	O		6	4.9	150000	149176.27	2/1/2004	1/1/2034	849.17	360	360	45.71	7/1/2004	350000	1	1.111E+10	0	2	4.9	8	4.5	1/1/2006	2/1/2006	6	6	1	10.9	4.9	849.17
54348875	1	O		6	6.75	127500	126604.25	2/1/2004	1/1/2034	826.97	360	360	85	8/1/2004	150000	1	1.111E+10	0	1	6.75	8	4.5	1/1/2006	2/1/2006	6	6	1	12.75	6.75	826.97
54355599	3	O		6	7	126165	125212.22	1/1/2004	12/1/2033	839.38	360	360	74.21	7/1/2004	170000	1	2.00E+11	0	1	7	8	6.5	12/1/2005	1/1/2006	6	6	1	13	7	839.38
54357470	1	O		6	6.9	96000	95428.4	3/1/2004	2/1/2034	632.26	360	360	80	8/1/2004	120000	1	1.111E+09	0	1	6.9	8	6.5	2/1/2006	3/1/2006	6	6	1	12.9	6.9	632.26
54367370	1	O		6	8.05	202500	201256.49	1/1/2004	12/1/2033	1492.94	360	360	90	8/1/2004	225000	1	1.11E+11	1	1	8.05	8	6.5	12/1/2005	1/1/2006	6	6	1	14.05	8.05	1492.94
54370671	1	O		6	7.45	121000	120253.12	2/1/2004	1/1/2034	841.92	360	360	88.97	8/1/2004	136000	1	1.111E+10	0	1	7.45	0	0			0	0	0	0	0	841.92
54374475	5	O		1	9.45	147000	146321.23	1/1/2004	12/1/2033	1230.7	360	360	75	8/1/2004	196000	1	1.11E+11	0	1	9.45	8	6.5	12/1/2005	1/1/2006	6	6	1	15.45	9.45	1230.7
54375332	1	O		8	6.65	168000	166796.77	2/1/2004	1/1/2034	1078.51	360	360	70	7/1/2004	240000	1	1E+10	0	1	6.65	8	6.5	1/1/2006	2/1/2006	6	6	1	12.65	6.65	1078.51
54378856	2	O		6	7.85	158950	158049.97	2/1/2004	1/1/2034	1149.75	360	360	85	7/1/2004	187000	1	2E+10	0	3	7.85	0	0			0	0	0	0	0	1149.75
54397658	2	N		1	8.4	75150	74768.92	2/1/2004	1/1/2034	572.53	360	360	90	7/1/2004	85000	1	1.111E+10	0	2	8.4	8	4.5	1/1/2006	2/1/2006	6	6	1	14.4	8.4	572.53
54400759	5	O		6	6.35	183500	182108.12	2/1/2004	1/1/2034	1141.81	360	360	63.72	8/1/2004	288000	1	1.221E+10	0	1	6.35	8	6.5	1/1/2006	2/1/2006	6	6	1	12.35	6.35	1141.81
54401310	1	O		6	8	138000	135218.29	2/1/2004	1/1/2034	997.92	360	360	85	7/1/2004	160000	1	1E+10	0	1	8	8	4.5	1/1/2006	2/1/2006	6	6	1	14	8	997.92
54406012	1	O		1	7.45	213000	211526.71	1/1/2004	12/1/2033	1482.05	360	360	74.74	8/1/2004	285000	1	1.11E+11	0	1	7.45	8	6.5	12/1/2006	1/1/2007	6	6	1	13.45	7.45	1482.05
54410451	1	N		6	6.55	124000	123094.72	2/1/2004	1/1/2034	787.85	360	360	80	8/1/2004	155000	1	2.211E+10	0	1	6.55	0	0			0	0	0	0	0	787.85
54411277	1	O		6	8.45	130000	129347.51	2/1/2004	1/1/2034	994.99	360	360	84.97	7/1/2004	153000	1	2.322E+10	0	1	8.45	0	0			0	0	0	0	0	994.99
54413257	1	O		8	8	240000	238661.22	2/1/2004	1/1/2034	1761.04	360	360	61.54	8/1/2004	390000	1	1E+10	0	1	8	8	6.5	1/1/2006	2/1/2006	6	6	1	14	8	1761.04
54413877	1	O		6	11.35	128500	129148.24	2/1/2004	1/1/2034	1267.63	360	360	69.25	7/1/2004	187000	1	1.122E+10	0	1	11.35	8	4.5	1/1/2006	2/1/2006	6	6	1	17.35	11.35	1267.63
54417698	1	O		8	6	179000	177735.73	3/1/2004	2/1/2034	1073.2	360	360	58.12	7/1/2004	308000	1	1.411E+09	0	1	6	0	0			0	0	0	0	0	1073.2
54418498	1	O		1	7.2	121500	120717.89	2/1/2004	1/1/2034	824.73	360	360	90	7/1/2004	135000	1	1E+10	0	1	7.2	8	4.5	1/1/2006	2/1/2006	6	6	1	13.2	7.2	824.73
54421334	5	O		6	7.35	270000	263246.7	2/1/2004	1/1/2019	2479.98	180	180	90	7/1/2004	300000	1	2.045E+10	1	1	7.35	0	0			0	0	0	0	0	2479.98
54423538	1	O		6	6.85	117000	116193.73	2/1/2004	1/1/2034	766.66	360	360	80.69	7/1/2004	145000	1	1E+10	0	1	6.85	8	4.5	1/1/2006	2/1/2006	6	6	1	12.85	6.85	766.66
54423751	9	O		6	7.8	129600	128858.82	2/1/2004	1/1/2034	932.96	360	360	90	7/1/2004	144000	1	1.112E+10	0	1	7.8	8	4.5	1/1/2006	2/1/2006	6	6	1	13.8	7.8	932.96
54423850	1	O		6	7.85	219000	217760	2/1/2004	1/1/2034	1584.11	360	360	84.56	7/1/2004	259000	1	1E+10	0	1	7.85	8	6.5	1/1/2006	2/1/2006	6	6	1	13.85	7.85	1584.11
54427539	1	O		1	9.15	152910	152244.84	2/1/2004	1/1/2034	1246.89	360	360	90	7/1/2004	169900	1	1E+10	0	1	9.15	8	4.5	1/1/2006	2/1/2006	6	6	1	15.15	9.15	1246.89
54431275	1	O		6	9.5	82800	82484.99	2/1/2004	1/1/2034	696.23	360	360	90	7/1/2004	92000	1	1.111E+10	0	1	9.5	0	0			0	0	0	0	0	696.23
54434238	1	O		6	7.7	208000	206786.67	2/1/2004	1/1/2034	1482.96	360	360	80	7/1/2004	260000	1	1E+10	0	1	7.7	8	6.5	1/1/2006	2/1/2006	6	6	1	13.7	7.7	1482.96
54436878	1	O		1	9.1	94800	94436.79	3/1/2004	2/1/2034	769.62	360	360	79	8/1/2004	120000	1	2.291E+09	0	1	9.1	0	0			0	0	0	0	0	769.62
54440037	5	O		6	5.65	500000	495673.09	2/1/2004	1/1/2034	2886.18	360	360	88.5	7/1/2004	565000	1	2.222E+10	0	1	5.65	0	0			0	0	0	0	0	2886.18
54442892	1	O		6	6.55	209000	207474.13	2/1/2004	1/1/2034	1327.91	360	360	95	7/1/2004	220000	1	1.111E+10	0	1	6.55	8	4.5	1/1/2006	2/1/2006	6	6	1	12.55	6.55	1327.91
54444674	2	O		6	6.95	495000	491654.57	2/1/2004	1/1/2034	3276.65	360	360	90	7/1/2004	550000	1	2.222E+10	0	2	6.95	0	0			0	0	0	0	0	3276.65
54447610	1	O		1	7.25	59000	58623.59	2/1/2004	1/1/2034	402.49	360	360	84.29	7/1/2004	72000	1	1.1E+10	1	1	7.25	8	4.5	1/1/2006	2/1/2006	6	6	1	13.25	7.25	402.49
54450358	3	O		6	7.45	100000	99387.07	2/1/2004	1/1/2034	695.8	360	360	80	7/1/2004	125000	1	1.214E+10	0	1	7.45	8	6.5	1/1/2006	2/1/2006	6	6	1	13.45	7.45	695.8
54450598	1	O		6	7.8	96000	95428.73	2/1/2004	1/1/2034	677.84	360	360	80	7/1/2004	120000	1	1.031E+10	0	1	7.8	0	0			0	0	0	0	0	677.84
54458435	1	O		6	7.65	114500	113784.51	2/1/2004	1/1/2034	812.4	360	360	82.97	8/1/2004	138000	1	1.001E+10	1	1	7.65	8	4.5	1/1/2006	2/1/2006	6	6	1	13.65	7.65	812.4
54462718	1	O		6	7.8	187000	185887.34	2/1/2004	1/1/2034	1320.36	360	360	76.33	7/1/2004	245000	1	2E+10	0	1	7.8	8	4.5	1/1/2006	2/1/2006	6	6	1	13.6	7.6	1320.36
54465158	1	O		6	7.55	135000	134188.73	2/1/2004	1/1/2034	948.57	360	360	90	7/1/2004	150000	1	1.122E+10	0	1	7.55	0	0			0	0	0	0	0	948.57
54470778	1	O		6	7.2	221000	219183.39	2/1/2004	1/1/2034	1500.13	360	360	85	7/1/2004	260000	1	2E+10	0	1	7.2	8	6.5	1/1/2006	2/1/2006	6	6	1	13.2	7.2	1500.13
54471677	2	O		6	6.95	256500	254652.31	2/1/2004	1/1/2034	1697.9	360	360	90	8/1/2004	285000	1	1E+10	0	2	6.95	8	6.5	1/1/2006	2/1/2006	6	6	1	12.95	6.95	1697.9
54473178	1	O		6	8.55	168300	167472.28	2/1/2004	1/1/2034	1300.05	360	360	90	7/1/2004	187000	1	1.111E+10	0	1	8.55	0	0			0	0	0	0	0	1300.05
54475256	5	O		1	7.3	259274	257427.17	1/1/2004	12/1/2033	1777.51	360	360	95	7/1/2004	272920	1	2.11E+11	0	1	7.3	8	6.5	12/1/2005	1/1/2006	6	6	1	13.3	7.3	1777.51
54479118	1	O		6	6.2	168000	166688.88	2/1/2004	1/1/2034	1028.95	360	360	70	8/1/2004	240000	1	1.1E+10	0	1	6.2	0	0			0	0	0	0	0	1028.95
54479613	1	O		6	7	195200	193893.44	2/1/2004	1/1/2034	1298.68	360	360	80	7/1/2004	244000	1	1E+10	0	1	7	8	4.5	1/1/2006	2/1/2006	6	6	1	13	7	1298.68
54481973	1	O		6	5.65	144000	142753.85	2/1/2004	1/1/2034	831.22	360	360	80	7/1/2004	180000	1	1.003E+10	1	1	5.65	0	0			0	0	0	0	0	831.22
54483771	1	O		1	6.8	138600	137617.03	2/1/2004	1/1/2034	903.57	360	360	90	7/1/2004	154000	1	1.111E+10	0	1	6.8	8	6.5	1/1/2007	2/1/2007	6	6	1	12.8	6.8	903.57
54487350	1	O		6	5.45	500000	495508.52	2/1/2004	1/1/2034	2823.28	360	360	60.61	7/1/2004	825000	1	1E+10	1	1	5.45	0	0			0	0	0	0	0	2823.28
54488150	1	O		6	7	73620	73127.03	2/1/2004	1/1/2034	489.8	360	360	90	7/1/2004	81800	1	1.125E+10	1	1	7	8	6.5	1/1/2006	2/1/2006	6	6	1	13	7	489.8
54493234	1	O		1	6.95	268000	264202.23	2/1/2004	1/1/2034	1760.79	360	360	95	7/1/2004	280000	1	2.111E+10	0	1	6.95	8	4.5	1/1/2006	2/1/2006	6	6	1	12.95	6.95	1760.79
54493879	5	O		8	7.35	159000	158006.14	2/1/2004	1/1/2034	1095.47	360	360	84.57	7/1/2004	188000	1	1.222E+10	0	1	7.35	0	0			0	0	0	0	0	1095.47
54494133	2	O		6	6.8	97500	96821.63	2/1/2004	1/1/2034	635.63	360	360	73.86	7/1/2004	132000	1	1E+10	0	2	6.8	8	4.5	1/1/2006	2/1/2006	6	6	1	12.8	6.8	635.63
54495536	1	O	R		7.75	99750	99173.82	2/1/2004	1/1/2034	714.63	360	360	73.89	7/1/2004	135000	1	1E+10	0	1	7.75	8	4.5	1/1/2006	2/1/2006	6	6	1	13.75	7.75	714.63
54496294	1	O		8	11.35	270000	269262.34	2/1/2004	1/1/2034	2642.93	360	360	60	7/1/2004	450000	1	1.111E+10	0	1	11.35	8	4.5	1/1/2006	2/1/2006	6	6	1	17.35	11.35	2642.93
54502398	2	O		6	8.05	80500	80045.78	2/1/2004	1/1/2034	593.49	360	360	89.54	7/1/2004	89900	1	2E+10	0	2	8.05	8	6.5	1/1/2006	2/1/2006	6	6	1	14.05	8.05	593.49
54502711	1	O		6	6.5	252000	250142.51	2/1/2004	1/1/2034	1592.82	360	360	90	8/1/2004	280000	1	1.23E+10	1	1	6.5	8	6.5	1/1/2007	2/1/2007	6	6	1	12.5	6.5	1592.82
54504582	1	O		6	5.5	385000	381574.14	2/1/2004	1/1/2034	2185.99	360	360	42.78	7/1/2004	900000	1	2E+10	0	1	5.5	0	0			0	0	0	0	0	2185.99
54507116	1	O		6	7.8	410400	407749.74	1/1/2004	12/1/2033	2954.35	360	360	90	7/1/2004	456000	1	1.29E+11	0	1	7.8	8	6.5	12/1/2005	1/1/2006	6	6	1	13.8	7.8	2954.35
54507694	1	N		1	8.1	63000	62660.63	2/1/2004	1/1/2034	466.68	360	360	75	7/1/2004	84000	1	1.115E+10	1	1	8.1	8	6.5	1/1/2006	2/1/2006	6	6	1	14.1	8.1	466.68
54515038	1	O		6	8.2	446500	444444.73	3/1/2004	2/1/2034	3338.73	360	360	95	7/1/2004	470000	1	1.221E+09	0	1	8.2	8	6.5	2/1/2006	3/1/2006	6	6	1	14.2	8.2	3338.73
54515119	1	O		6	7.1	237000	235409.61	2/1/2004	1/1/2034	1592.72	360	360	79.8	8/1/2004	297000	1	1E+10	0	1	7.1	8	6.5	1/1/2006	2/1/2006	6	6	1	13.1	7.1	1592.72
54515614	5	O		6	7.15	208800	207442.73	2/1/2004	1/1/2034	1410.25	360	360	90	8/1/2004	232000	1	1.1E+10	0	1	7.15	8	6.5	1/1/2006	2/1/2006	6	6	1	13.15	7.15	1410.25
54516315	1	O		1	9.4	142794	142127.75	1/1/2004	12/1/2033	1190.29	360	360	90	7/1/2004	158660	1	1.14E+11	0	1	9.4	8	6.5	12/1/2005	1/1/2006	6	6	1	15.4	9.4	1190.29
54518659	1	O		6	7	119700	119001.02	3/1/2004	2/1/2034	796.37	360	360	90	7/1/2004	133000	1	1.111E+09	0	1	7	8	6.5	2/1/2006	3/1/2006	6	6	1	13	7	796.37
54522891	1	O		1	6	100000	97149.1	2/1/2004	1/1/2019	843.86	180	180	70.67	7/1/2004	141500	1	1E+10	0	1	6	8	4.5	1/1/2006	2/1/2006	6	6	1	12	6	843.86
54523212	1	O		6	5.7	132000	130868.26	2/1/2004	1/1/2034	766.13	360	360	80	7/1/2004	165000	1	2.102E+10	0	1	5.7	0	0			0	0	0	0	0	766.13
54528039	2	O		6	6.05	425000	421534.68	2/1/2004	1/1/2034	2581.77	360	360	85	8/1/2004	500000	1	1.111E+10	0	2	6.05	0	0			0	0	0	0	0	2581.77
54529516	1	O		6	6.05	210000	208284.64	2/1/2004	1/1/2034	1265.82	360	360	89.36	7/1/2004	235000	1	1E+10	0	1	6.05	0	0			0	0	0	0	0	1265.82
54532015	2	O		1	6.05	495000	491168.58	3/1/2004	2/1/2034	2983.71	360	360	90	7/1/2004	550000	1	1.112E+09	0	2	6.05	8	6.5	2/1/2006	3/1/2006	6	6	1	12.05	6.05	2983.71

Ln	PropType	Occ	Purp	Rt		OrigBal	SchedBal	1stPayDt	MatDt	P&I	AmortTerm	OrigTerm	OLTV	Paid2Dt	Appraisal	Lien	DlqHist	TimesDlq12	Units	OrigRt	Index	Margin	NextIntChng	NextPayChn	RtAdjFrq	PayAdjFrq	PerCap	LifeMaxRt	LifeMinRt	OrigP&I
53398558		1 O	R		6.5	162500	161238.85	2/1/2004	1/1/2034	1027.12	360	360	65	7/1/2004	250000	1	1E+10	0	1	6.5	0	0				0	0	0	0	0	1027.12
53508818		1 O		6	7.55	150000	148311.21	2/1/2004	1/1/2019	1394.79	180	180	61.22	7/1/2004	245000	1	1.111E+10	0	1	7.55	0	0				0	0	0	0	0	1394.79
53570099		1 O		6	7.9	149600	148858.57	3/1/2004	2/1/2034	1087.31	360	360	80	7/1/2004	187000	1	1.944E+09	0	1	7.9	8	6.5	2/1/2006	3/1/2006		6	6	1	13.9	7.9	1087.31
53577615		1 O		1	9	313000	311595.79	2/1/2004	1/1/2034	2518.47	360	360	94.99	7/1/2004	329500	1	2.233E+10	1	1	9	0	0				0	0	0	0	0	2518.47
53605556		1 O		6	8.8	72000	71655.25	2/1/2004	1/1/2034	569	360	360	90	7/1/2004	80000	1	1.222E+10	0	1	8.8	8	7.62	1/1/2006	2/1/2006		6	6	1	14.8	8.8	569
53611976		1 O		6	7.15	211250	209876.82	2/1/2004	1/1/2034	1426.8	360	360	65	7/1/2004	325000	1	1E+10	0	1	7.15	8	6.5	1/1/2006	2/1/2006		6	6	1	13.15	7.15	1426.8
53665238		2 O		6	6.15	297000	294660.08	2/1/2004	1/1/2034	1809.41	360	360	90	7/1/2004	330000	1	1E+10	0	2	6.15	0	0				0	0	0	0	0	1809.41
53674702		5	2	6	6.75	402500	399672.41	2/1/2004	1/1/2034	2610.61	360	360	70	8/1/2004	575000	1	2E+10	0	1	6.75	0	0				0	0	0	0	0	2610.61
53698494		2 O		6	6.6	300000	297830.75	2/1/2004	1/1/2034	1915.98	360	360	75	7/1/2004	400000	1	1.1E+10	0	3	6.6	0	0				0	0	0	0	0	1915.98
53700795		5 O		1	7	154143	152791.3	2/1/2004	1/1/2034	1025.52	360	360	90	7/1/2004	171270	1	1E+10	0	1	7	8	4.5	1/1/2006	2/1/2006		6	6	1	13	7	1025.52
53702494		1 O		6	8.4	192000	191026.3	2/1/2004	1/1/2034	1462.73	360	360	78.05	8/1/2004	246000	1	1E+10	0	1	8.4	0	0				0	0	0	0	0	1462.73
53755559		1 O		6	12.5	96000	95768.62	1/1/2004	12/1/2033	1024.57	360	360	80	7/1/2004	160000	1	2.34E+11	0	1	12.5	8	6.5	12/1/2005	1/1/2006		6	6	1	18.5	12.5	1024.57
53864831		3 O		1	7.425	349125	347249.34	3/1/2004	2/1/2034	2423.23	360	360	89.93	7/1/2004	139000	1	2.122E+10	0	1	7.7	0	0				0	0	0	0	0	891.21
53908554		3 O		1	8.45	343000	341278.52	2/1/2004	1/1/2034	2625.23	360	360	95	7/1/2004	367500	1	8.293E+09	0	1	7.425	8	6.5	2/1/2006	3/1/2006		6	6	1	13.425	7.425	2423.23
53911378		1 O		6	8.55	146700	146070.94	3/1/2004	2/1/2034	1133.2	360	360	70	7/1/2004	490000	1	3E+10	0	1	8.45	8	6.5	1/1/2006	2/1/2006		6	6	1	14.45	8.45	2625.23
53923678		1 O		6	7.5	100000	99392.26	2/1/2004	1/1/2034	699.22	360	360	72.46	7/1/2004	138000	1	1.221E+09	0	1	8.55	8	6.5	2/1/2006	3/1/2006		6	6	1	14.55	8.55	1133.2
53936274		1 O		6	7.35	64000	63701.77	4/1/2004	3/1/2034	440.95	360	360	80	8/1/2004	80000	1	1E+10	0	1	7.5	8	6.5	1/1/2006	2/1/2006		6	6	1	13.5	7.5	699.22
53941399		1 O		6	8.9	81000	80581.1	1/1/2004	12/1/2033	645.93	360	360	90	7/1/2004	90000	1	4.21E+11	0	1	8.9	8	6.5	3/1/2006	4/1/2006		6	6	1	13.35	7.35	440.95
53984597		1 O		1	7.65	362700	359685.32	4/1/2004	3/1/2034	2573.41	360	360	90	8/1/2004	403000	1	1.111E+09	0	1	7.65	8	6.5	12/1/2005	1/1/2006		6	6	1	14.9	8.9	645.93
53988358		5 O		6	7.4	295000	293174.05	2/1/2004	1/1/2034	2042.53	360	360	84.29	7/1/2004	350000	1	1.111E+10	0	1	7.65	8	6.5	3/1/2006	4/1/2006		6	6	1	13.65	7.65	2573.41
53991493		3 O		1	5.95	439200	436063.64	3/1/2004	2/1/2034	2619.13	360	360	80	7/1/2004	549000	1	1E+10	0	1	7.4	8	4.5	1/1/2006	2/1/2006		6	6	1	13.4	7.4	2042.53
53992491		1 O		6	7.65	116100	115407.67	2/1/2004	1/1/2034	823.75	360	360	90	7/1/2004	129000	1	1.222E+09	0	1	5.95	0	0				0	0	0	0	0	2619.13
53992632		1 O		6	9.5	140000	139360.21	1/1/2004	12/1/2033	1177.2	360	360	80	8/1/2004	175000	1	1.115E+10	1	1	7.65	8	6.25	1/1/2006	2/1/2006		6	6	1	13.65	7.65	823.75
53996716		1 N		6	9.85	96200	95838.15	2/1/2004	1/1/2034	833.59	360	360	65	7/1/2004	148000	1	1.11E+11	0	1	9.5	0	0				0	0	0	0	0	1177.2
54007778		1 O		1	5.95	375165	372095.58	2/1/2004	1/1/2034	2237.26	360	360	85.71	7/1/2004	437692	1	2.244E+10	0	1	9.85	0	0				0	0	0	0	0	833.59
54013776		1 O		1	8.25	112000	111413.5	2/1/2004	1/1/2034	841.42	360	360	80	7/1/2004	140000	1	2.223E+10	0	1	5.95	0	0				0	0	0	0	0	2237.26
54031430		1 N		6	8.25	69600	69032.86	1/1/2004	12/1/2033	527.79	360	360	80	7/1/2004	87000	1	1E+10	0	1	8.25	8	4.5	1/1/2006	2/1/2006		6	6	1	14.25	8.25	841.42
54034939		5 O		6	8.15	193500	191417.35	2/1/2004	1/1/2034	1178.86	360	360	90	8/1/2004	215000	1	1.11E+11	0	1	8.35	0	0				0	0	0	0	0	527.79
54046958		1 O		6	6.95	111150	110398.77	2/1/2004	1/1/2034	735.76	360	360	95	7/1/2004	117000	1	1E+10	0	1	6.15	8	6.5	1/1/2006	2/1/2006		6	6	1	12.15	6.15	1178.86
54058912		1 O		1	8.05	150450	149467.48	2/1/2004	1/1/2034	1109.2	360	360	85	7/1/2004	177000	1	2.122E+10	0	1	6.95	8	6.5	1/1/2006	2/1/2006		6	6	1	12.95	6.95	735.76
54068317		1 N		1	7.25	225000	223656.3	3/1/2004	2/1/2034	1534.9	360	360	77.59	8/1/2004	290000	1	1E+10	0	1	8.05	8	6.5	1/1/2006	2/1/2006		6	6	1	14.05	8.05	1109.2
54068515		1 O		6	8.15	76500	76091.42	2/1/2004	1/1/2034	569.35	360	360	85	7/1/2004	90000	1	1.111E+09	0	1	7.25	8	6.5	2/1/2006	3/1/2006		6	6	1	13.25	7.25	1534.9
54080098		2 N		6	7.4	256000	254211.85	1/1/2004	12/1/2033	1772.5	360	360	80	7/1/2004	320000	1	1.001E+10	1	1	8.15	8	4.5	1/1/2006	2/1/2006		6	6	1	14.15	8.15	569.35
54080775		1 O		6	9.55	75000	74689.45	2/1/2004	1/1/2034	633.38	360	360	75	8/1/2004	100000	1	2.22E+11	0	3	7.4	8	6.5	12/1/2005	1/1/2006		6	6	1	13.4	7.4	1772.5
54089453		1 O		1	6.85	263500	261684.32	2/1/2004	1/1/2034	1726.61	360	360	85	7/1/2004	310000	1	1.111E+10	0	1	9.55	8	6.5	1/1/2006	2/1/2006		6	6	1	15.55	9.55	633.38
54091293		1 O		6	7	98000	97251.95	1/1/2004	12/1/2033	652	360	360	78.4	7/1/2004	125000	1	1.11E+11	0	1	7	0	0				0	0	0	0	0	1726.61
54093018		1 O		6	6.95	121500	120678.85	2/1/2004	1/1/2034	804.27	360	360	75	7/1/2004	162000	1	1E+10	0	1	6.95	0	0				0	0	0	0	0	652
54094859		5 O		6	7.4	91800	91104.69	2/1/2004	1/1/2034	635.61	360	360	90	7/1/2004	102000	1	1.1E+10	0	1	7.4	0	0				0	0	0	0	0	804.27
54103833		2 O		6	6.6	448000	444759.89	2/1/2004	1/1/2034	2861.2	360	360	80	7/1/2004	560000	1	1.122E+10	0	2	6.6	0	0				0	0	0	0	0	635.61
54119219		1 O		6	7	85500	84927.7	2/1/2004	1/1/2034	568.84	360	360	95	8/1/2004	90000	1	1.111E+10	0	1	7	0	0				0	0	0	0	0	2861.2
54129291		1 O		6	8.05	145000	144211.17	2/1/2004	1/1/2034	1069.02	360	360	87.88	7/1/2004	165000	1	2E+10	0	1	8.05	8	6.5	1/1/2006	2/1/2006		6	6	1	14.05	8.05	1069.02
54129598		1 O		6	9.15	111200	110716.27	2/1/2004	1/1/2034	906.77	360	360	80	7/1/2004	139000	1	1.135E+10	0	1	9.15	8	6.5	1/1/2006	2/1/2006		6	6	1	15.15	9.15	906.77
54146857		1 O		6	6.2	237600	235141.8	1/1/2004	12/1/2033	1455.23	360	360	90	8/1/2004	264000	1	2.26E+11	0	1	6.2	8	6.5	12/1/2005	1/1/2006		6	6	1	12.2	6.2	1455.23
54148390		1 O		6	6.15	285000	282674.84	2/1/2004	1/1/2034	1614.48	360	360	85.48	7/1/2004	310000	1	1E+10	0	1	6.15	0	0				0	0	0	0	0	1614.48
54150511		1 O		1	9.25	116100	115804.92	2/1/2004	1/1/2034	955.13	360	360	90	7/1/2004	129000	1	1E+10	0	1	9.25	8	6.5	1/1/2006	2/1/2006		6	6	1	15.25	9.25	955.13
54154935		1 O		6	8.6	58500	57790.88	1/1/2004	12/1/2033	453.97	360	360	90	7/1/2004	65000	1	2.00E+11	0	1	8.6	0	0				0	0	0	0	0	453.97
54169677		2 O		1	5.95	285000	283102.25	4/1/2004	3/1/2034	1699.57	360	360	95	7/1/2004	300000	1	222400000	0	2	5.95	8	6.5	3/1/2007	4/1/2007		6	6	1	11.95	5.95	1699.57
54172093		1 O		6	8	113000	112298.2	1/1/2004	12/1/2033	829.16	360	360	77.93	7/1/2004	145000	1	1.10E+11	0	1	8	8	4.5	12/1/2005	1/1/2006		6	6	1	14	8	829.16
54174396		1 O		6	8.9	84600	84212.41	2/1/2004	1/1/2034	674.64	360	360	90	7/1/2004	94000	1	1E+10	0	1	8.9	8	6.25	1/1/2006	2/1/2006		6	6	1	14.9	8.9	674.64
54190855		1 O		1	8.9	53100	52853.95	2/1/2004	1/1/2034	423.44	360	360	90	7/1/2004	59000	1	1E+10	0	1	8.9	8	4.5	1/1/2006	2/1/2006		6	6	1	14.9	8.9	423.44
54191333		1 O		1	7.9	141300	140405.92	1/1/2004	12/1/2033	1026.98	360	360	90	7/1/2004	157000	1	1.10E+11	0	1	7.9	0	0				0	0	0	0	0	1026.98
54200910		1 O		6	9.3	93800	97167.65	2/1/2004	1/1/2034	775.08	360	360	70	1/1/2005	134000	1	1E+10	0	1	9.3	8	4.5	1/1/2006	2/1/2006		6	6	1	15.3	9.3	775.08
54204282		1 O		6	9.75	140240	139701.43	2/1/2004	1/1/2034	1204.88	360	360	80	7/1/2004	175300	1	3.444E+10	0	1	9.75	8	4.5	1/1/2006	2/1/2006		6	6	1	15.75	9.75	1204.88
54209234		7 O		6	7.5	60000	59569.06	1/1/2004	12/1/2033	419.53	360	360	80	7/1/2004	75000	1	1.11E+11	0	1	7.5	0	0				0	0	0	0	0	419.53
54216833		3 O		6	8.6	185000	184096.63	2/1/2004	1/1/2034	1280.42	360	360	75	7/1/2004	220000	1	1E+10	0	1	8.6	0	0				0	0	0	0	0	1280.42
54218573		1 O		6	8.15	130400	129702.77	3/1/2004	2/1/2034	970.5	360	360	80	7/1/2004	163000	1	1.111E+09	0	1	8.15	8	6.5	2/1/2006	3/1/2006		6	6	1	14.15	8.15	970.5
54233010		1 O		6	5.35	253000	250685.46	2/1/2004	1/1/2034	1412.79	360	360	81.88	8/1/2004	309000	1	1E+10	0	1	5.35	8	4.5	1/1/2006	2/1/2006		6	6	1	11.35	5.35	1412.79
54245238		2 N		6	6.9	128000	127014.46	1/1/2004	12/1/2033	843.01	360	360	80	7/1/2004	160000	1	4.00E+11	0	4	6.9	8	6.5	12/1/2005	1/1/2006		6	6	1	12.9	6.9	843.01
54245279		1 O		6	6.85	289000	287008.62	2/1/2004	1/1/2034	1893.7	360	360	78.18	7/1/2004	365000	1	2E+10	1	1	6.85	0	0				0	0	0	0	0	1893.7
54248653		1 O		1	8.9	190000	189033.09	4/1/2004	3/1/2034	1251.35	360	360	79.5	8/1/2004	239000	1	121110000	0	1	8.9	8	4.5	3/1/2006	4/1/2006		6	6	1	12.9	6.9	1251.35
54250410		1 O		1	8.1	59500	59179.52	2/1/2004	1/1/2034	440.75	360	360	85	7/1/2004	70000	1	4E+10	0	1	8.1	8	4.5	1/1/2006	2/1/2006		6	6	1	14.1	8.1	440.75
54256755		1 O		6	10.15	60000	59785.41	2/1/2004	1/1/2034	533.21	360	360	80	7/1/2004	75000	1	1.112E+10	0	1	10.15	0	0				0	0	0	0	0	533.21
54258090		1 O		6	7.3	240350	238832.86	2/1/2004	1/1/2034	1647.77	360	360	95	7/1/2004	253000	1	1.112E+10	0	1	7.3	8	6.5	1/1/2006	2/1/2006		6	6	1	13.3	7.3	1647.77
54259114		1 O		6	6.4	51200	50815.32	2/1/2004	1/1/2034	320.28	360	360	80	7/1/2004	64000	1	1E+10	0	1	6.4	8	6.5	1/1/2006	2/1/2006		6	6	1	12.4	6.4	320.28
54264999		1 N		6	9.95	200000	199263.46	2/1/2004	1/1/2034	1747.76	360	360	63.49	7/1/2004	315000	1	2.222E+10	0	1	9.95	8	6.5	1/1/2006	2/1/2006		6	6	1	15.95	9.95	1747.76
54269352		1 O		6	6	435000	429081.17	2/1/2004	1/1/2034	2608.05	360	360	79.09	8/1/2004	550000	1	1.1E+10	0	1	6	0	0				0	0	0	0	0	2608.05
54270475		1 O		6	6.55	138300	137290.28	2/1/2004	1/1/2034	878.71	360	360	77.7	7/1/2004	178000	1	2.111E+10	0	1	6.55	0	0				0	0	0	0	0	878.71
54277538		1 O		6	7.45	130000	129203.19	2/1/2004	1/1/2034	904.54	360	360	89.66	7/1/2004	145000	1	1E+10	0	1	7.45	0	0				0	0	0	0	0	904.54
54285051		1 O		6	9.1	108000	107511.81	2/1/2004	1/1/2034	876.78	360	360	80	7/1/2004	135000	1	2.222E+10	0	1	9.1	8	4.5	1/1/2006	2/1/2006		6	6	1	15.1	9.1	876.78
54291752		1 N		6	9.8	67500	67243.48	2/1/2004	1/1/2034	582.41	360	360	75	8/1/2004	90000	1	2E+10	0	1	9.8	8	4.5	1/1/2006	2/1/2006		6	6	1	15.8	9.8	582.41
54292677		1 O		6	5.8	348750	346188.29	3/1/2004	2/1/2034	2046.31	360	360	75	8/1/2004	465000	1	1.111E+09	0	1	5.8	0	0				0	0	0	0	0	2046.31
54296090		1 O		6	6.55	215000	213830.3	2/1/2004	1/1/2034	1368.03	360	360	66.15	7/1/2004	325000	1	200000	0	1	6.55	0	0				0	0	0	0	0	1368.03
54297171		1 O		6	6.65	207000	205517.53	2/1/2004	1/1/2034	1328.87	360	360	90	7/1/2004	230000	1	1.111E+10	0	1	6.65	8	6.5	1/1/2006	2/1/2006		6	6	1	12.65	6.65	1328.87
54300678		1 O		6	7.95	117900	117245.8	2/1/2004	1/1/2034	861.01	360	360	90	7/1/2004	131000	1	1E+10	0	1	7.95	8	4.5	1/1/2006	2/1/2003		6	6	1	13.95	7.95	861.01
54300736		1 O		6	6.65	126000	125212.6	3/1/2004	2/1/2034	808.88	360	360	90	7/1/2004	140000	1	1.222E+09	0	1	6.65	0	0				0	0	0	0	0	808.88

59180257	1	O		6	7.75	170000	169759.24	8/1/2004	7/1/2034	1217.91	360	360	85	7/1/2004	200000	1	0	0	1	7.75	6	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1217.91
59180638	1	O		6	8.45	461000	460156.09	8/1/2004	7/1/2034	2898.7	360	360	84.59	7/1/2004	545000	1	0	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	2898.7
59180653	1	O		8	5.95	80250	80088.28	8/1/2004	7/1/2034	478.57	360	360	84.47	8/1/2004	95000	1	10000	0	1	5.95	6	6.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	478.57
59180976	1	O		1	8.1	93150	93027.09	8/1/2004	7/1/2034	690.01	360	360	90	8/1/2004	103500	1	10000	0	1	8.1	6	4.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	690.01
59180992	1	O		8	7.25	196817	196509	8/1/2004	7/1/2034	1342.64	360	360	41.88	7/1/2004	470000	1	0	0	1	7.25	0	0			0	0	0	0	0	1342.64
59181172	1	O		1	7.45	124000	123813.51	8/1/2004	7/1/2034	862.79	360	360	80	8/1/2004	155000	1	10000	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	862.79
59181198	1	N		1	9.35	61200	61137.62	8/1/2004	7/1/2034	507.92	360	360	90	8/1/2004	68000	1	10000	0	1	9.35	0	0			0	0	0	0	0	507.92
59181354	1	O		6	8.2	90000	89883.64	8/1/2004	7/1/2034	672.98	360	360	90	8/1/2004	100000	1	10000	0	1	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	672.98
59181453	3	O		1	8.8	121090	120951.56	8/1/2004	7/1/2034	956.95	360	360	89.97	8/1/2004	134590	1	10000	0	1	8.8	6	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	956.95
59181958	1	O		1	7.75	426800	425995.87	8/1/2004	7/1/2034	3056.22	360	360	90	7/1/2004	474000	1	0	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	3056.22
59182394	2	O		1	6.875	344000	343710.99	9/1/2004	8/1/2034	2259.84	360	360	80	8/1/2004	430000	1	0	0	2	6.875	6	6	8/1/2006	9/1/2006	6	6	1	12.875	6.875	2259.84
59182550	1	O		8	8.65	122400	122255.68	8/1/2004	7/1/2034	954.2	360	360	80	7/1/2004	153000	1	0	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	954.2
59182659	2	N		1	9.55	103500	103398.75	8/1/2004	7/1/2034	874.07	360	360	90	8/1/2004	115000	1	10000	0	2	9.55	6	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	874.07
59182717	1	N		1	6.35	76000	75858.18	8/1/2004	7/1/2034	472.9	360	360	84.44	8/1/2004	90000	1	10000	0	1	6.35	6	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	472.9
59182790	1	O		6	7.95	122000	121834.05	8/1/2004	7/1/2034	890.95	360	360	74.85	8/1/2004	163000	1	10000	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	890.95
59183012	1	O		6	7.35	183600	183548.71	8/1/2004	7/1/2034	1128.54	360	360	90	8/1/2004	182000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1128.54
59183236	1	O		6	7.45	211000	210682.68	8/1/2004	7/1/2034	1468.13	360	360	81.78	8/1/2004	258000	1	10000	0	1	7.45	0	0			0	0	0	0	0	1468.13
59183418	1	O		1	9.1	69825	69750.01	8/1/2004	7/1/2034	566.86	360	360	95	7/1/2004	73500	1	0	0	1	9.1	6	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	566.86
59183459	1	N		1	7.575	53550	53357.74	8/1/2004	7/1/2024	433.66	240	240	85	8/1/2004	63000	1	10000	0	1	7.575	6	6	7/1/2006	8/1/2006	6	6	1	13.575	7.575	433.66
59183699	1	O		1	6.85	159920	159649.19	8/1/2004	7/1/2034	1047.9	360	360	80	8/1/2004	199900	1	10000	0	1	6.85	6	6	7/1/2008	8/1/2008	6	6	1	12.85	6.85	1047.9
59183731	5		2	1	7.5	144000	143877.38	7/1/2004	6/1/2034	1006.87	360	360	90	8/1/2004	160000	1	110000	0	1	7.5	6	6	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1006.87
59184077	7	N		6	6.6	66000	65882.64	8/1/2004	7/1/2034	421.52	360	360	51.56	7/1/2004	128000	1	0	0	1	6.6	0	0			0	0	0	0	0	421.52
59184119	1	O		6	6.3	291000	290451.62	8/1/2004	7/1/2034	1801.22	360	360	94.79	8/1/2004	307000	1	10000	0	1	6.3	6	4.5	7/1/2007	8/1/2007	6	6	1	12.3	6.3	1801.22
59184176	1	O		6	10.5	395000	394843.02	9/1/2004	8/1/2034	3613.23	360	360	57.25	8/1/2004	690000	1	0	0	1	10.5	6	6	8/1/2006	9/1/2006	6	6	1	16.5	10.5	3613.23
59184291	8	N		1	7.8	63000	62911.67	8/1/2004	7/1/2034	453.52	360	360	90	8/1/2004	70000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	453.52
59184754	1	O		1	5.9	127200	126941.23	8/1/2004	7/1/2034	754.47	360	360	80	8/1/2004	159000	1	10000	0	1	5.9	6	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	754.47
59184812	1	O		1	7.4	109250	109084.05	8/1/2004	7/1/2034	756.43	360	360	95	7/1/2004	115000	1	0	0	1	7.4	0	0			0	0	0	0	0	756.43
59184838	1	O		6	6.4	120175	119852.32	8/1/2004	7/1/2034	751.71	360	360	95	8/1/2004	126500	1	10000	0	1	6.4	0	0			0	0	0	0	0	751.71
59184853	1	O		6	7.55	116850	116877.74	8/1/2004	7/1/2034	821.04	360	360	95	8/1/2004	123000	1	10000	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	821.04
59185017	1	O		6	7.5	145350	145040.36	8/1/2004	7/1/2034	1016.31	360	360	95	8/1/2004	153000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1016.31
59185132	7	O		1	8	90720	90597.83	8/1/2004	7/1/2034	665.68	360	360	80	8/1/2004	113400	1	10000	0	1	8	6	6	7/1/2006	8/1/2006	6	6	1	14	8	665.68
59185215	1	O		8	7.5	108000	107839.18	8/1/2004	7/1/2034	755.16	360	360	90	8/1/2004	120000	1	10000	0	1	7.5	6	6.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	755.16
59185611	1	O		6	7.05	203400	203068.85	8/1/2004	7/1/2034	1360.07	360	360	90	8/1/2004	226000	1	10000	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1360.07
59185738	3	O		6	8.3	212500	212230.81	8/1/2004	7/1/2034	1603.92	360	360	85	8/1/2004	250000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1603.92
59185819	1	O		1	6.9	125600	125389.38	8/1/2004	7/1/2034	827.21	360	360	80	8/1/2004	157000	1	10000	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	827.21
59186015	1	O		1	7.9	148500	148295.96	8/1/2004	7/1/2034	1079.31	360	360	74.25	8/1/2004	200000	1	10000	0	1	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1079.31
59186296	7	O		6	6.85	85000	84856.05	8/1/2004	7/1/2034	556.98	360	360	72.65	8/1/2004	117000	1	10000	0	1	6.85	0	0			0	0	0	0	0	556.98
59186510	1	O		6	6.6	218500	218011.42	8/1/2004	7/1/2034	1395.47	360	360	95	8/1/2004	230000	1	10000	0	1	6.6	6	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1395.47
59186973	1	O		6	9.5	231800	231571.04	8/1/2004	7/1/2034	1949.11	360	360	95	7/1/2004	244000	1	0	0	1	9.5	6	6	7/1/2007	8/1/2007	6	6	1	15.5	9.5	1949.11
59187112	7	O		6	9.275	56250	56191.75	8/1/2004	7/1/2034	463.78	360	360	75	8/1/2004	75000	1	10000	0	1	9.275	6	6	7/1/2006	8/1/2006	6	6	1	15.275	9.275	463.78
59187179	5	O		8	6.4	132000	131756.01	8/1/2004	7/1/2034	825.67	360	360	80	8/1/2004	165000	1	10000	0	1	6.4	6	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	825.67
59187377	1	O		6	6.5	324000	323412.59	8/1/2004	7/1/2034	2047.91	360	360	90	7/1/2004	360000	1	0	0	1	6.5	6	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	2047.91
59187690	1	N		1	8.9	81450	81338.17	8/1/2004	7/1/2034	649.52	360	360	90	8/1/2004	91000	1	10000	0	1	8.9	6	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	649.52
59187732	1	O		6	7.65	266000	265615.66	8/1/2004	7/1/2034	1887.31	360	360	95	8/1/2004	280000	1	10000	0	1	7.65	6	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1887.31
59187773	5	O		6	7.7	93500	93169.44	8/1/2004	7/1/2024	764.71	240	240	85	7/1/2004	110000	1	0	0	1	7.7	0	0			0	0	0	0	0	764.71
59187814	7	O		6	6.25	140250	140116.82	9/1/2004	8/1/2034	863.55	360	360	77.92	8/1/2004	180000	1	0	0	1	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	863.55
59187971	2	N		1	9.35	55800	55743.11	8/1/2004	7/1/2034	463.11	360	360	90	8/1/2004	62000	1	10000	0	2	9.35	6	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	463.11
59187997	3	N		1	8.7	61200	61128.58	8/1/2004	7/1/2034	479.28	360	360	90	8/1/2004	68000	1	10000	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	479.28
59188037	5	O		1	7.95	109715	109565.77	8/1/2004	7/1/2034	801.23	360	360	95	7/1/2004	115490	1	0	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	801.23
59188052	1	O		1	7.45	150000	149545.89	8/1/2004	7/1/2034	1043.7	360	360	49.04	8/1/2004	305878	1	10000	0	1	7.45	0	0			0	0	0	0	0	1043.7
59188136	5	O		1	8.7	121500	121358.22	8/1/2004	7/1/2034	951.51	360	360	90	8/1/2004	135000	1	10000	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	951.51
59188151	1	O		1	7.35	163530	163279.12	8/1/2004	7/1/2034	1126.68	360	360	89.9	8/1/2004	182000	1	10000	0	1	7.35	6	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1126.68
59188235	1	O		1	10.85	104000	103923.02	8/1/2004	7/1/2034	978.65	360	360	80	7/1/2004	130000	1	0	0	1	10.85	6	6	7/1/2007	8/1/2007	6	6	1	16.85	10.85	978.65
59188557	3	O		6	7.99	125000	124831.34	8/1/2004	7/1/2034	916.34	360	360	73.53	8/1/2004	170000	1	10000	0	1	7.99	0	0			0	0	0	0	0	916.34
59188870	2	O		1	8.2	315000	314592.75	8/1/2004	7/1/2034	2355.43	360	360	90	8/1/2004	350500	1	10000	0	2	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	2355.43
59188953	1	N		1	7.9	102600	102459.02	8/1/2004	7/1/2034	745.71	360	360	90	7/1/2004	114000	1	0	0	1	7.9	6	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	745.71
59189258	7	O		1	5.95	74900	74748.72	8/1/2004	7/1/2034	446.66	360	360	77.82	8/1/2004	96250	1	10000	0	1	5.95	6	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	446.66
59189555	7	O		6	7.888	71250	70994.82	8/1/2004	7/1/2024	591.01	240	240	75	8/1/2004	95000	1	10000	0	1	7.888	0	0			0	0	0	0	0	591.01
59189571	1	O		1	7.3	100000	99845.04	8/1/2004	7/1/2034	685.58	360	360	80	7/1/2004	125000	1	0	0	1	7.3	6	6	7/1/2008	8/1/2008	6	6	1	13.3	7.3	685.58
59189654	1	O		1	11	25000	24982.07	8/1/2004	7/1/2034	238.09	360	360	20	7/1/2004	125000	2	0	0	1	11	0	0			0	0	0	0	0	238.09
59189738	3	O		8	8.1	55250	55175.63	8/1/2004	7/1/2034	409.27	360	360	85	8/1/2004	65000	1	11000	0	1	8.1	6	6.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	409.27
59189936	3	O		1	7.8	152000	151786.89	8/1/2004	7/1/2034	1094.21	360	360	95	8/1/2004	160000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1094.21
59190173	1	O		6	8.1	160500	160066.56	8/1/2004	7/1/2034	1188.91	360	360	92.77	8/1/2004	173000	1	10000	0	1	8.1	6	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1188.91
59190231	7	O		1	8.7	64017	63941.63	8/1/2004	7/1/2034	501.34	360	360	80	8/1/2004	80022	1	10000	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	501.34
59190288	1	O		6	7.2	89600	89529.4	9/1/2004	8/1/2034	608.2	360	360	80	8/1/2004	112000	1	0	0	1	7.2	6	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	608.2
59190355	5	O		6	7.45	147250	147028.55	8/1/2004	7/1/2034	1024.56	360	360	95	7/1/2004	155000	1	0	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1024.56
59190652	1	O		6	8.15	93100	92978.39	8/1/2004	7/1/2034	692.9	360	360	95	8/1/2004	98000	1	10000	0	1	8.15	6	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	692.9
59190710	1	O		6	9	253650	253371.85	8/1/2004	7/1/2034	2040.93	360	360	95	7/1/2004	267000	1	0	0	1	9	6	6	7/1/2006	8/1/2006	6	6	1	15	9	2040.93
59190793	1	O		1	9.5	98500	98402.7	8/1/2004	7/1/2034	828.25	360	360	99.49	8/1/2004	99000	1	10000	0	1	9.5	6	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	828.25
59190876	1	O		1	7.55	251100	250729.84	8/1/2004	7/1/2034	1764.34	360	360	90	8/1/2004	279000	1	10000	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1764.34
59190959	5	O		6	5.35	86000	85805.93	8/1/2004	7/1/2034	480.24	360	360	71.13	8/1/2004	120900	1	10000	0	1	5.35	6	4.5	7/1/2007	8/1/2007	6	6	1	11.35	5.35	480.24
59191197	1	N		1	7.65	50002	49929.73	8/1/2004	7/1/2034	354.78	360	360	90	8/1/2004	55750	1	10000	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	354.78
59191296	1	N		1	8.45	62910	62793.66	7/1/2004	6/1/2034	481.5	360	360	90	7/1/2004	69900	1	300000	0	1	8.45	6	6	6/1/2007	7/1/2007	6	6	1	14.45	8.45	481.5
59191385	1	O		6	9	61200	61132.89	8/1/2004	7/1/2034	492.43	360	360	90	7/1/2004	68000	1	0	0	1	9	6	6	7/1/2006	8/1/2006	6	6	1	15	9	492.43
59191551	7	O		6	8.25	81000	80896.33	8/1/2004	7/1/2034	608.53	360	360	74.31	7/1/2004	109000	1	0	0	1	8.25	0	0			0	0	0	0	0	608.53
59191635	1	O		1	7.1	168800	168664.34	9/1/2004	8/1/2034	1134.39	360	360	80	8/1/2004	211000	1	0	0	1	7.1	6	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1134.39
59191932	1	O		6	7.4	98500	98350.38	8/1/2004	7/1/2034	682	360	360	84.19	8/1/2004	117000	1	10000	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	682

59192195	2	O		6	7.9	252000	251653.76	8/1/2004	7/1/2034	1831.55	360	360	90	8/1/2004	280000	1	10000	0	2	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1831.55
59192336	1	O		6	8.4	79050	78951.68	8/1/2004	7/1/2034	602.24	360	360	85	7/1/2004	93000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	602.24
59192351	2	N		6	8.85	220000	219751.13	8/1/2004	7/1/2034	1748.48	360	360	56.41	7/1/2004	390000	1	0	0	2	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1746.48
59192534	2	O		1	8.5	265000	264677.77	8/1/2004	7/1/2034	2037.63	360	360	100	7/1/2004	265000	1	0	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	2037.63
59192633	2	N		1	7.45	331500	331001.3	8/1/2004	7/1/2034	2306.56	360	360	85	8/1/2004	390000	1	10000	0	2	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	2306.56
59192716	1	O		6	7.99	82000	81889.36	8/1/2004	7/1/2034	601.12	360	360	83.67	7/1/2004	98000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	601.12
59193011	1	N		1	9.7	72400	72296.73	7/1/2004	6/1/2034	619.38	360	360	89.38	7/1/2004	81000	1	200000	0	1	9.7	0	0			0	0	0	0	0	0	619.38
59193094	1	O		1	8.9	69200	69122.62	8/1/2004	7/1/2034	551.83	360	360	80	8/1/2004	86500	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	551.83
59193177	1	O		8	8.5	166500	166297.53	8/1/2004	7/1/2034	1280.25	360	360	74	8/1/2004	225000	1	10000	0	1	8.5	0	0			0	0	0	0	0	0	1280.25
59193474	1	O		6	7.9	152000	151791.15	8/1/2004	7/1/2034	1104.75	360	360	95	8/1/2004	160000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1104.75
59193631	1	O		8	8.75	82500	82404.72	8/1/2004	7/1/2034	649.03	360	360	75	8/1/2004	110000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	649.03
59194078	1	O		1	9.55	105840	105736.55	8/1/2004	7/1/2034	893.83	360	360	90	8/1/2004	117600	1	10000	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	893.83
59194332	1	N		1	6.8	67150	67035.17	8/1/2004	7/1/2034	437.77	360	360	85	8/1/2004	79000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	437.77
59194779	1	O		6	6.8	242250	241835.75	8/1/2004	7/1/2034	1579.29	360	360	85	8/1/2004	285000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1579.29
59194938	1	N		1	6.8	72250	72126.45	8/1/2004	7/1/2034	471.02	360	360	85	8/1/2004	85000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	471.02
59195172	3	O		1	7.5	202350	202048.7	8/1/2004	7/1/2034	1414.87	360	360	95	8/1/2004	213000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1414.87
59195214	1	N		1	6.8	76500	76369.17	8/1/2004	7/1/2034	498.73	360	360	85	8/1/2004	90000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	498.73
59195271	1	O		6	7.99	463000	462375.33	8/1/2004	7/1/2034	3394.11	360	360	89.04	8/1/2004	520000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3394.11
59195339	1	O		1	6.3	223039	222406.87	7/1/2004	6/1/2034	1380.56	360	360	90	7/1/2004	247822	1	200000	0	1	6.3	8	4.5	6/1/2007	7/1/2007	6	6	1	12.3	6.3	1380.56
59195792	1	O		8	8.05	76200	77935.22	8/1/2004	7/1/2024	656.54	240	240	85	8/1/2004	92000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	656.54
59195958	5		2	1	5.85	169200	168852.47	8/1/2004	7/1/2034	998.19	360	360	90	8/1/2004	195000	1	10000	0	1	5.85	8	4.5	7/1/2006	8/1/2006	6	6	1	11.85	5.85	998.19
59196113	1	O		1	7.05	184000	183700.42	8/1/2004	7/1/2034	1230.35	360	360	80	7/1/2004	230000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1230.35
59196535	1	O		1	8.2	70200	70109.23	8/1/2004	7/1/2034	524.93	360	360	90	8/1/2004	78000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	524.93
59196550	1	O		1	8.5	59625	59552.49	8/1/2004	7/1/2034	458.47	360	360	75	8/1/2004	79500	1	10000	0	1	8.5	8	4.5	7/1/2007	8/1/2007	6	6	1	14.5	8.5	458.47
59197277	2	N		6	7.8	98000	97862.59	8/1/2004	7/1/2034	705.48	360	360	89.09	8/1/2004	110000	1	10000	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	705.48
59197293	7	O		1	7.8	55000	54922.89	8/1/2004	7/1/2034	395.93	360	360	73.33	8/1/2004	75000	1	10000	0	1	7.8	0	0			0	0	0	0	0	0	395.93
59197459	1	O		1	5.7	183669	183085.46	7/1/2004	6/1/2034	1066.02	360	360	80	8/1/2004	230000	1	210000	0	1	5.7	8	6	6/1/2006	7/1/2006	6	6	1	11.7	5.7	1066.02
59197798	1	O		1	9.05	63150	63081.45	8/1/2004	7/1/2034	510.4	360	360	75	7/1/2004	84200	1	0	0	1	9.05	8	6	7/1/2008	8/1/2008	6	6	1	15.05	9.05	510.4
59197855	1	N		6	9.75	54000	53949.4	8/1/2004	7/1/2034	463.95	360	360	83.08	7/1/2004	65000	1	0	0	1	9.75	0	0			0	0	0	0	0	0	463.95
59197871	1	O		1	9.2	292950	292841.86	8/1/2004	7/1/2034	2399.43	360	360	90	7/1/2004	326000	1	0	0	1	9.2	0	0			0	0	0	0	0	0	2399.43
59198093	5	O		6	6.65	108500	108308.93	8/1/2004	7/1/2034	696.54	360	360	83.46	7/1/2004	130000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	696.54
59198259	1	O		1	8.05	102600	102463.23	8/1/2004	7/1/2034	756.43	360	360	95	7/1/2004	108000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	756.43
59198333	1	O		6	8.1	75150	75100.58	8/1/2004	8/1/2034	556.68	360	360	90	8/1/2004	83500	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	556.68
59198994	1	N		1	8.1	144000	143810	8/1/2004	7/1/2034	1066.68	360	360	90	8/1/2004	162000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1066.68
59199018	1	O		1	8.6	125000	124851.09	8/1/2004	7/1/2034	970.02	360	360	100	8/1/2004	125000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	970.02
59199091	1	N		1	6.8	75650	75520.62	8/1/2004	7/1/2034	493.19	360	360	85	8/1/2004	89000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	493.19
59199158	1	O		1	8.15	261250	260908.79	8/1/2004	7/1/2034	1944.35	360	360	95	7/1/2004	275000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1944.35
59199653	2	O		6	8.5	500000	499392.05	8/1/2004	7/1/2034	3844.57	360	360	98.04	7/1/2004	510000	1	0	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	3844.57
59199679	1	O		1	7.3	99750	99588.61	8/1/2004	7/1/2034	683.86	360	360	95	8/1/2004	105000	1	10000	0	1	7.3	8	3	7/1/2006	8/1/2006	6	6	1	13.3	7.3	683.86
59199778	1	O		1	8.5	127920	127888.07	8/1/2004	7/1/2034	808.55	360	360	80	8/1/2004	160000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	8.5	808.55
59199935	1	O		6	8.8	313500	313141.67	8/1/2004	7/1/2034	2477.51	360	360	95	7/1/2004	330000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2477.51
59200790	1	O		5	6.25	172000	171672.74	8/1/2004	7/1/2034	1059.04	360	360	78.18	7/1/2004	220000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1059.04
59201178	1	O		8	5.99	460000	459080.09	8/1/2004	7/1/2034	2754.98	360	360	80	8/1/2004	575000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	2754.98
59201731	2	N		6	8.6	190400	190173.2	8/1/2004	7/1/2034	1477.53	360	360	80	7/1/2004	238000	1	0	0	3	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1477.53
59201772	1	O		6	8.5	179000	178782.35	8/1/2004	7/1/2034	1376.36	360	360	94.21	7/1/2004	190000	1	0	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1376.36
59202010	7	O		6	5.95	136000	135725.93	8/1/2004	7/1/2034	811.03	360	360	85	8/1/2004	160000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	811.03
59202135	1	O		6	8.05	140400	140212.85	8/1/2004	7/1/2034	1035.11	360	360	90	8/1/2004	156000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1035.11
59202317	1	O		8	8.8	92000	91894.83	8/1/2004	7/1/2034	727.06	360	360	80	8/1/2004	115000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	727.06
59202473	5	O		8	7.25	213750	213415.49	8/1/2004	7/1/2034	1458.16	360	360	95	7/1/2004	225000	1	0	0	1	7.25	0	0			0	0	0	0	0	0	1458.16
59202515	3	O		6	7.9	137750	137560.73	8/1/2004	7/1/2034	1001.18	360	360	95	7/1/2004	145000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1001.18
59202697	2	O		6	6.85	270750	270291.52	8/1/2004	7/1/2034	1774.12	360	360	95	8/1/2004	285000	1	10000	0	2	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1774.12
59202739	1	O		6	7.4	313500	313282.63	8/1/2004	8/1/2034	2170.62	360	360	95	8/1/2004	330000	1	0	0	1	7.4	0	0			0	0	0	0	0	0	2170.62
59202895	7	O		1	7.4	146200	145977.93	8/1/2004	7/1/2034	1012.26	360	360	85	8/1/2004	172000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1012.26
59202952	5	O		1	8.5	112044	111907.74	8/1/2004	7/1/2034	861.53	360	360	90	8/1/2004	124494	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	861.53
59202994	1	O		6	8.1	199500	199136.09	8/1/2004	7/1/2034	1477.8	360	360	70	8/1/2004	285000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1477.8
59203133	2	N		6	9	309000	308661.15	8/1/2004	7/1/2034	2486.29	360	360	75	8/1/2004	412000	1	10000	0	4	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	2486.29
59203174	1	N		6	8.35	50400	50304.28	7/1/2004	6/1/2034	382.19	360	360	90	8/1/2004	56000	1	110000	0	1	8.35	0	0			0	0	0	0	0	0	382.19
59203331	1	O		1	8.2	107100	106981.53	8/1/2004	7/1/2034	800.85	360	360	90	7/1/2004	119000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	800.85
59203539	3	N		6	7.85	229500	229181.47	8/1/2004	7/1/2034	1660.06	360	360	90	7/1/2004	255000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1660.06
59203554	1	O		8	8.65	84000	83850.91	7/1/2004	6/1/2034	654.84	360	360	78.5	7/1/2004	107000	1	100000	0	1	8.65	0	0			0	0	0	0	0	0	654.84
59203598	7	O		6	7.85	140000	139698.84	8/1/2004	7/1/2034	1012.67	360	360	80	8/1/2004	175000	1	10000	0	1	7.85	6	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1012.67
59203711	7	O		8	9.3	53300	53245.1	8/1/2004	7/1/2034	440.42	360	360	65	8/1/2004	82000	1	10000	0	1	9.3	0	0			0	0	0	0	0	0	440.42
59203737	3	O		6	5.85	95000	94804.88	8/1/2004	7/1/2034	560.45	360	360	89.62	8/1/2004	106000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	560.45
59203851	1	N		1	8.35	50400	50336.8	8/1/2004	7/1/2034	382.19	360	360	90	7/1/2004	56000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	382.19
59204370	5	O		1	6.5	324000	323412.59	8/1/2004	7/1/2034	2047.91	360	360	80	7/1/2004	405000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2047.91
59204396	7	O		6	8.65	140250	140084.64	8/1/2004	7/1/2034	1093.35	360	360	75	7/1/2004	187000	1	0	0	1	8.65	0	0			0	0	0	0	0	0	1093.35
59204511	2	O		1	8.15	437000	436429.25	8/1/2004	7/1/2034	3252.37	360	360	95	8/1/2004	460000	1	10000	0	2	8.15	0	0			0	0	0	0	0	0	3252.37
59204917	1	O		6	6.8	360000	359384.38	7/1/2004	6/1/2034	2346.94	360	360	93.51	7/1/2004	385000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2346.94
59204933	1	O		6	5.25	210000	209517.19	8/1/2004	7/1/2034	1159.63	360	360	75	7/1/2004	280000	1	0	0	1	5.25	8	6	7/1/2006	8/1/2006	6	6	1	11.25	5.25	1159.63
59204958	1	O		1	10.25	88825	88750.17	8/1/2004	7/1/2034	795.97	360	360	95	8/1/2004	93500	1	10000	0	1	10.25	8	6	7/1/2006	8/1/2006	6	6	1	16.25	10.25	795.97
59205054	1	O		8	8.5	134250	134086.78	8/1/2004	7/1/2034	1032.27	360	360	75	8/1/2004	179000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1032.27
59205294	1	O		8	7.8	373500	372976.36	8/1/2004	7/1/2034	2688.72	360	360	90	7/1/2004	415000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2688.72
59205377	1	O		1	9.3	214700	214366.48	7/1/2004	6/1/2034	1774.07	360	360	95	7/1/2004	226000	1	100000	0	1	9.3	8	6	6/1/2007	7/1/2007	6	6	1	15.3	9.3	1774.07
59205534	1	O		8	7.8	194750	194485.78	8/1/2004	7/1/2034	1375.09	360	360	95	7/1/2004	205000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1375.09
59205831	1	O		8	7.75	192000	191728.08	8/1/2004	7/1/2034	1375.52	360	360	92.75	8/1/2004	207000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1375.52
59205898	5	O		6	7.65	270750	270358.78	8/1/2004	7/1/2034	1921.02	360	360	95	7/1/2004	285000	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1921.02
59205930	1	O		6	8.95	73000	72919.1	8/1/2004	7/1/2034	584.76	360	360	76.84	7/1/2004	95000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	584.76

59206037	1	O		8	8.425	144000	143821.78	8/1/2004	7/1/2034	1099.6	360	360	90	8/1/2004	160000	1	10000	0	1	8.425	8	6	7/1/2006	8/1/2006	6	6	1	14.425	8.425	1099.6
59206094	1	N		1	6.8	96000	95835.84	8/1/2004	7/1/2034	625.85	360	360	80	7/1/2004	140000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	625.85
59206151	3	O		8	6.8	218000	217627.21	8/1/2004	7/1/2034	1421.2	360	360	88.98	8/1/2004	245000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1421.2
59206292	1	N		6	7.95	71400	71302.87	8/1/2004	7/1/2034	521.43	360	360	85	7/1/2004	84000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	521.43
59206318	5	O		6	7.8	157250	157029.54	8/1/2004	7/1/2034	1132	360	360	85	8/1/2004	185000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1132
59206334	5	N		1	8	269470	269107.17	8/1/2004	7/1/2034	1977.28	360	360	89.98	7/1/2004	299473	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1977.28
59206516	7	O		6	7.225	120000	119811.27	8/1/2004	7/1/2034	816.58	360	360	80	9/1/2004	150000	1	11000	0	1	7.225	8	6	7/1/2006	8/1/2006	6	6	1	13.225	7.225	816.58
59206557	3	N		6	9.1	55800	55740.05	8/1/2004	7/1/2034	453.01	360	360	90	8/1/2004	62000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	453.01
59206599	1	O		6	8.7	237000	236723.44	8/1/2004	7/1/2034	1856.03	360	360	75	7/1/2004	316000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1856.03
59206656	3	O		1	6.9	320000	319463.4	8/1/2004	7/1/2034	2107.53	360	360	80	7/1/2004	400000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	2107.53
59206698	1	O		6	7.65	136000	135803.5	8/1/2004	7/1/2034	964.94	360	360	80	7/1/2004	170000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	964.94
59206896	1	O		6	7.95	462500	461870.93	8/1/2004	7/1/2034	3377.56	360	360	88.1	8/1/2004	525000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	3377.56
59206953	7	O		1	7.15	75000	74880.27	8/1/2004	7/1/2034	506.56	360	360	75	8/1/2004	100000	1	10000	0	1	7.15	0	0			0	0	0	0	0	506.56
59207019	1	O		6	8.95	148750	148585.18	8/1/2004	7/1/2034	1191.53	360	360	85	7/1/2004	175000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1191.53
59207258	1	O		6	8.1	129600	129514.79	8/1/2004	8/1/2034	960.01	360	360	90	8/1/2004	144000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	960.01
59207290	1	O		6	8.4	400000	399631.3	9/1/2004	8/1/2034	2502.03	360	360	83.33	8/1/2004	480000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	8.4	2502.03
59207332	1	O		1	7.3	272000	271578.54	8/1/2004	7/1/2034	1864.76	360	360	89.77	7/1/2004	303000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1864.76
59207357	1	O		6	8.15	135000	134688.74	7/1/2004	6/1/2034	1004.74	360	360	90	7/1/2004	150000	1	400000	0	1	8.15	8	6	6/1/2006	7/1/2006	6	6	1	14.15	8.15	1004.74
59207415	1	N		1	8.45	80910	80810.59	8/1/2004	7/1/2034	619.27	360	360	90	7/1/2004	89900	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	619.27
59207431	1	O		8	7.9	215000	214704.59	8/1/2004	7/1/2034	1562.64	360	360	68.69	8/1/2004	313000	1	10000	0	1	7.9	0	0			0	0	0	0	0	1562.64
59207696	1	N		6	7.5	78825	78507.93	8/1/2004	7/1/2034	549.76	360	360	85	8/1/2004	92500	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	549.76
59208058	1	O		8	7.1	93600	93449.09	8/1/2004	7/1/2034	629.03	360	360	80	8/1/2004	117000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	629.03
59208074	1	O		1	6.5	301500	300953.4	8/1/2004	7/1/2034	1905.69	360	360	90	8/1/2004	335000	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	1905.69
59208132	1	N		1	9.3	59650	59588.34	8/1/2004	7/1/2034	494.55	360	360	90	8/1/2004	66500	1	10000	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	494.55
59208173	2	O		1	7.5	481000	480283.61	8/1/2004	7/1/2034	3363.23	360	360	89.91	8/1/2004	535000	1	10000	0	2	7.5	0	0			0	0	0	0	0	3363.23
59208215	7	O		8	8.3	100300	100117.1	8/1/2004	7/1/2034	757.05	360	360	85	8/1/2004	118000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	757.05
59208397	1	O		6	8.55	171000	170794.2	8/1/2004	7/1/2034	1320.91	360	360	90	7/1/2004	190000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1320.91
59208413	1	O		8	5.95	122000	121754.15	8/1/2004	7/1/2034	727.54	360	360	84.14	8/1/2004	145000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	727.54
59208496	2	N		6	7.925	216000	215764.71	8/1/2004	7/1/2034	1573.68	360	360	90	7/1/2004	240000	1	0	0	2	7.925	8	6	7/1/2006	8/1/2006	6	6	1	13.925	7.925	1573.68
59208611	1	N		6	8.9	68300	68225.76	8/1/2004	7/1/2034	528.71	360	360	85	7/1/2004	78000	1	0	0	1	8.9	0	0			0	0	0	0	0	528.71
59208678	1	O		1	8.05	50150	50049.37	7/1/2004	6/1/2034	369.74	360	360	85	7/1/2004	60000	1	100000	0	1	8.05	8	6	6/1/2006	7/1/2006	6	6	1	14.05	8.05	369.74
59209197	9	N		6	6.8	319500	318953.64	8/1/2004	7/1/2034	2082.91	360	360	90	8/1/2004	355000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2082.91
59209254	1	O		6	8	256500	255980.22	7/1/2004	6/1/2034	1882.11	360	360	90	8/1/2004	285000	1	210000	0	1	8	8	6	6/1/2006	7/1/2006	6	6	1	14	8	1882.11
59209338	1	O		8	8.75	62700	62627.57	8/1/2004	7/1/2034	493.27	360	360	95	7/1/2004	66000	1	0	0	1	8.75	0	0			0	0	0	0	0	493.27
59209635	1	O		1	8.1	180405	180186.96	8/1/2004	7/1/2034	1336.35	360	360	95	8/1/2004	189900	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1336.35
59210195	7	O		1	7.9	83300	83185.55	8/1/2004	7/1/2034	605.43	360	360	85	8/1/2004	98000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	605.43
59210237	1	N		1	7.99	61200	61117.43	8/1/2004	7/1/2034	448.64	360	360	90	7/1/2004	68000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	448.64
59210336	1	O		6	7.9	54900	54824.56	8/1/2004	7/1/2034	399.02	360	360	87.14	8/1/2004	63000	1	10000	0	1	7.9	0	0			0	0	0	0	0	399.02
59210450	1	O		6	9.875	90000	89909.61	8/1/2004	7/1/2034	781.52	360	360	90	7/1/2004	100000	1	0	0	1	9.875	8	6	7/1/2006	8/1/2006	6	6	1	15.875	9.875	781.52
59210476	1	N		1	7.6	184500	184230.73	8/1/2004	7/1/2034	1302.71	360	360	90	7/1/2004	205000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1302.71
59210690	1	O		1	9.7	97750	97657.44	8/1/2004	7/1/2034	836.24	360	360	85	7/1/2004	115000	1	0	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	836.24
59210914	1	O		6	8.375	499999	499375.26	8/1/2004	7/1/2034	3800.36	360	360	80	7/1/2004	625000	1	0	0	1	8.375	0	0			0	0	0	0	0	3800.36
59211052	1	O		6	7.35	135000	134792.88	8/1/2004	7/1/2034	930.12	360	360	90	7/1/2004	150000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	930.12
59211110	1	O		8	8.85	147250	146998.15	7/1/2004	6/1/2034	1168.95	360	360	95	8/1/2004	155000	1	110000	0	1	8.85	8	6	6/1/2006	7/1/2006	6	6	1	14.85	8.85	1168.95
59211250	1	O		1	7.9	123200	123030.72	8/1/2004	7/1/2034	895.43	360	360	80	7/1/2004	154000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	895.43
59211318	1	O		6	7.85	500000	499306.04	8/1/2004	7/1/2034	3616.68	360	360	73.53	7/1/2004	680000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	3616.68
59211334	1	O		1	8.55	360000	359568.74	8/1/2004	7/1/2034	2780.86	360	360	90	8/1/2004	430000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	2780.86
59211516	1	O		1	7.8	351500	351007.2	8/1/2004	7/1/2034	2530.35	360	360	95	7/1/2004	370000	1	0	0	1	7.8	0	0			0	0	0	0	0	2530.35
59211656	1	O		1	5.8	239200	238704.03	8/1/2004	7/1/2034	1403.52	360	360	80	7/1/2004	300000	1	0	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	1403.52
59211698	1	O		6	7.75	66500	66105.79	8/1/2004	7/1/2019	625.95	180	180	68.67	8/1/2004	75000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	625.95
59211898	3	O		6	7.75	121500	121327.92	8/1/2004	7/1/2034	870.45	360	360	90	7/1/2004	135000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	870.45
59212092	3	O		1	8.5	154700	154511.4	8/1/2004	7/1/2034	1189.51	360	360	85	8/1/2004	182000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1189.51
59212191	3	O		6	8.99	238500	238237.02	8/1/2004	7/1/2034	1917.31	360	360	90	8/1/2004	265000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1917.31
59212233	1	O		6	8.15	191900	191649.35	8/1/2004	7/1/2034	1428.22	360	360	95	7/1/2004	202000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1428.22
59212274	1	O		6	9.625	72000	71841.3	8/1/2004	7/1/2034	612	360	360	75	8/1/2004	96000	1	10000	0	1	9.625	8	6	7/1/2006	8/1/2006	6	6	1	15.625	9.625	612
59212332	1	N		8	6.975	252000	251583.61	8/1/2004	7/1/2034	1672.34	360	360	90	7/1/2004	280000	1	0	0	1	6.975	0	0			0	0	0	0	0	1672.34
59212357	1	O		6	8.3	113400	113256.34	8/1/2004	7/1/2034	855.93	360	360	90	8/1/2004	126000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	855.93
59212555	7	O		6	7.1	95000	94846.83	8/1/2004	7/1/2034	638.44	360	360	73.08	8/1/2004	130000	1	10000	0	1	7.1	0	0			0	0	0	0	0	638.44
59212571	1	N		6	8.99	154800	154629.89	8/1/2004	7/1/2034	1244.45	360	360	90	7/1/2004	172000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1244.45
59212696	1	O		6	7.838	154700	154484.76	8/1/2004	7/1/2034	1117.72	360	360	85	7/1/2004	182000	1	0	0	1	7.838	8	6	7/1/2006	8/1/2006	6	6	1	13.838	7.838	1117.72
59213215	1	O		1	6.45	84000	83768.72	7/1/2004	6/1/2034	528.18	360	360	80	7/1/2004	105000	1	100000	0	1	6.45	8	6	6/1/2006	7/1/2006	6	6	1	12.45	6.45	528.18
59213355	7	O		1	7.3	90000	89665.85	8/1/2004	7/1/2024	714.07	240	240	85	7/1/2004	108500	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	714.07
59213397	1	O		6	8.8	50400	50342.39	8/1/2004	7/1/2034	398.3	360	360	80	8/1/2004	63000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	398.3
59213579	1	O		6	6.55	78400	76262.82	8/1/2004	7/1/2034	485.42	360	360	66.43	8/1/2004	115000	1	10000	0	1	6.55	0	0			0	0	0	0	0	485.42
59213751	1	N		6	9.625	70550	70482.13	8/1/2004	7/1/2034	599.67	360	360	85	8/1/2004	83000	1	10000	0	1	9.625	0	0			0	0	0	0	0	599.67
59213991	1	O		1	9.8	165000	164847.04	8/1/2004	7/1/2034	1423.67	360	360	100	8/1/2004	165000	1	10000	0	1	9.8	8	6	7/1/2006	8/1/2006	6	6	1	15.8	9.8	1423.67
59214072	5	O		1	6.8	132000	131774.17	8/1/2004	7/1/2034	860.55	360	360	80	8/1/2004	165000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	860.55
59214213	1	N		1	8.8	68000	67922.27	8/1/2004	7/1/2034	537.39	360	360	85	7/1/2004	80000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	537.39
59214338	1	O		1	6.375	200000	199626.54	8/1/2004	7/1/2034	1247.74	360	360	80	8/1/2004	250000	1	10000	0	1	6.375	8	6	7/1/2006	8/1/2008	6	6	1	12.375	6.375	1247.74
59214650	1	O		8	7.9	69300	69156.89	7/1/2004	6/1/2034	503.68	360	360	90	7/1/2004	77000	1	200000	0	1	7.9	8	4.5	6/1/2006	7/1/2006	6	6	1	13.9	7.9	503.68
59214759	7	O		1	7.1	97750	97592.4	8/1/2004	7/1/2034	656.92	360	360	85	7/1/2004	121000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	656.92
59214833	5		2	1	7.4	189000	188712.92	8/1/2004	7/1/2034	1308.6	360	360	90	8/1/2004	210000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1308.6
59214916	1	O		6	6.85	104000	103823.9	8/1/2004	7/1/2034	681.47	360	360	89.68	8/1/2004	116000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	681.47
59215178	9	O		6	7.85	500000	499306.04	8/1/2004	7/1/2034	3616.68	360	360	83.33	8/1/2004	600000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	3616.68
59215238	1	O		6	9.85	79050	78977.48	8/1/2004	7/1/2034	684.98	360	360	85	8/1/2004	93000	1	10000	0	1	9.85	0	0			0	0	0	0	0	684.98
59215335	5	O		1	6.625	144000	143745.2	8/1/2004	7/1/2034	922.05	360	360	90	7/1/2004	165000	1	0	0	1	6.625	8	6	7/1/2007	8/1/2007	6	6	1	12.625	6.625	922.05
59215418	1	O		6	7.7	76000	75891.29	8/1/2004	7/1/2034	541.85	360	360	72.38	8/1/2004	105000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	541.85

59215814	1	O		6	8.613	131800	131643.41	8/1/2004	7/1/2034	1024.01	360	360	84.49	7/1/2004	156000	1	0	0	1	8.613	8	6	7/1/2006	8/1/2006	6	6	1	14.613	8.613	1024.01
59215830	1		2	1	7.85	431500	430598.72	7/1/2004	6/1/2034	3121.2	360	360	89.99	8/1/2004	479500	1	110000	0	1	7.85	0	0			0	0	0	0	0	3121.2
59216176	1	O		6	8.325	262200	261889.54	8/1/2004	7/1/2034	1983.67	360	360	95	8/1/2004	276000	1	10000	0	1	8.325	8	6	7/1/2006	8/1/2006	6	6	1	14.325	8.325	1983.67
59216291	1	N		6	7.35	89200	88652.41	8/1/2004	7/1/2019	819.31	180	180	80	8/1/2004	111500	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	819.31
59216317	1	O		1	7.6	285000	284584.05	8/1/2004	7/1/2034	2012.32	360	360	78.08	7/1/2004	365000	1	0	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	2012.32
59216333	5	O		6	6.95	107200	107022	8/1/2004	7/1/2034	709.61	360	360	80	8/1/2004	134000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2012.32
59216457	2	O		6	8.4	185000	184770.4	8/1/2004	7/1/2034	1409.4	360	360	94.87	7/1/2004	195000	1	0	0	2	8.4	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	709.61
59216739	1	O		1	8.3	216500	216223.21	8/1/2004	7/1/2034	1649.21	360	360	95	7/1/2004	230000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1409.4
59216770	1	O		8	8.7	132000	131845.96	8/1/2004	7/1/2034	1033.74	360	360	80	7/1/2004	165000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1649.21
59216796	1	O		6	7.65	180500	180239.19	8/1/2004	7/1/2034	1280.68	360	360	95	8/1/2004	190000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	1033.74
59216838	2	O		1	7.55	238000	237649.15	8/1/2004	7/1/2034	1672.29	360	360	85	7/1/2004	280000	1	0	0	3	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1280.68
59216937	1	O		6	6.8	184000	183843.12	9/1/2004	8/1/2034	1199.55	360	360	78.3	8/1/2004	235000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1199.55
59217216	7	O		8	7.3	91800	91657.75	8/1/2004	7/1/2034	629.36	360	360	61.96	8/1/2004	112000	1	10000	0	1	7.3	8	6.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	629.36
59217257	1	O		1	8.6	153425	153242.24	8/1/2004	7/1/2034	1190.6	360	360	95	8/1/2004	185000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1190.6
59217315	1	O		6	9.15	84800	84709.86	8/1/2004	7/1/2034	691.5	360	360	80	8/1/2004	106000	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	691.5
59217638	1	O		6	6.8	270000	269538.3	8/1/2004	7/1/2034	1760.2	360	360	90	7/1/2004	300000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1760.2
59217737	1	N		6	8.3	85500	85391.68	8/1/2004	7/1/2034	645.35	360	360	90	8/1/2004	95000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	645.35
59217752	9	N		6	9.75	50000	49953.15	8/1/2004	7/1/2034	429.58	360	360	85.47	7/1/2004	58500	1	0	0	1	9.75	0	0			0	0	0	0	0	429.58
59218057	1	O		6	8.05	128250	128079.06	8/1/2004	7/1/2034	945.53	360	360	95	7/1/2004	135000	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	945.53
59218131	1	N		8	7.45	135000	134796.96	8/1/2004	7/1/2034	939.33	360	360	90	7/1/2004	150000	1	0	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	939.33
59218230	5	O		6	8.7	147250	147078.16	8/1/2004	7/1/2034	1153.17	360	360	95	7/1/2004	155000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1153.17
59218453	1	O		6	7.95	134900	134718.5	8/1/2004	7/1/2034	985.16	360	360	95	8/1/2004	142000	1	10000	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	985.16
59218719	2	O		6	7.35	108000	107834.31	8/1/2004	7/1/2034	744.09	360	360	80	8/1/2004	135000	1	10000	0	2	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	744.09
59218735	1	O		1	7.225	139120	138900.81	8/1/2004	7/1/2034	946.69	360	360	80	8/1/2004	179000	1	10000	0	1	7.225	8	6	7/1/2006	8/1/2006	6	6	1	13.225	7.225	946.69
59218782	2	O		6	8.15	452625	452033.84	8/1/2004	7/1/2034	3368.66	360	360	85	7/1/2004	532500	1	0	0	3	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	3368.66
59218859	1	N		8	10.25	66120	65778.81	8/1/2004	7/1/2019	720.68	180	180	78	8/1/2004	87000	1	10000	0	1	10.25	0	0			0	0	0	0	0	720.68
59219113	1	O		6	8.85	198000	197776.02	8/1/2004	7/1/2034	1571.83	360	360	90	8/1/2004	220000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1571.83
59219311	7	O		6	5.95	161250	160925.06	8/1/2004	7/1/2034	961.6	360	360	75	8/1/2004	215000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	961.6
59219352	1	O		6	7.99	247000	246666.75	8/1/2004	7/1/2034	1810.68	360	360	95	8/1/2004	260000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1810.68
59219410	3	O		8	7.45	160200	159959.06	8/1/2004	7/1/2034	1114.67	360	360	90	8/1/2004	178000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1114.67
59219535	1	O		8	7.025	212800	212276.23	7/1/2004	6/1/2034	1419.34	360	360	80	7/1/2004	266000	1	100000	0	1	7.025	8	6	6/1/2006	7/1/2006	6	6	1	13.025	7.025	1419.34
59219582	1	O		6	8.85	84650	84454.34	8/1/2004	7/1/2034	671.21	360	360	95	8/1/2004	89000	1	10000	0	1	8.85	0	0			0	0	0	0	0	671.21
59219659	1	O		1	8.65	94700	94531.9	7/1/2004	6/1/2034	738.26	360	360	100	7/1/2004	95000	1	100000	0	1	8.65	8	6	6/1/2007	7/1/2007	6	6	1	14.65	8.65	738.26
59219758	1	O		8	7.7	148000	147788.28	8/1/2004	7/1/2034	1055.19	360	360	84.57	7/1/2004	175000	1	0	0	1	7.7	0	0			0	0	0	0	0	1055.19
59219832	1	O		1	7.35	138600	138387.37	8/1/2004	7/1/2034	954.92	360	360	90	8/1/2004	154000	1	10000	0	1	7.35	8	8	7/1/2006	8/1/2006	6	6	1	13.35	7.35	954.92
59220038	1	O		1	5.45	338400	337273.2	7/1/2004	6/1/2034	1910.8	360	360	80	8/1/2004	425000	1	110000	0	1	5.45	8	6	6/1/2007	7/1/2007	6	6	1	11.45	5.45	1910.8
59220137	1	O		6	6.7	128000	127776.79	8/1/2004	7/1/2034	825.96	360	360	80	7/1/2004	160000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	825.96
59220335	1	O		8	7.05	67500	67390.1	8/1/2004	7/1/2034	451.35	360	360	90	7/1/2004	75000	1	0	0	1	7.05	8	8	7/1/2006	8/1/2006	6	6	1	13.05	7.05	451.35
59220459	1	O		6	6.8	92650	92491.57	8/1/2004	7/1/2034	604.01	360	360	85	8/1/2004	109000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	604.01
59220756	1	O		1	10.65	34600	34573.26	8/1/2004	7/1/2034	320.39	360	360	20	8/1/2004	173000	2	10000	0	1	10.65	0	0			0	0	0	0	0	320.39
59220913	1	O		6	9.05	138750	138599.43	8/1/2004	7/1/2034	1121.41	360	360	75	8/1/2004	185000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	1121.41
59221077	1	O		1	9.25	99085	99033.63	9/1/2004	8/1/2034	815.15	360	360	95	8/1/2004	110000	1	0	0	1	9.25	0	0			0	0	0	0	0	815.15
59221093	7	O		6	10.5	68600	68545.21	8/1/2004	7/1/2034	627.52	360	360	70	8/1/2004	98000	1	10000	0	1	10.5	8	6	7/1/2006	8/1/2006	6	6	1	16.5	10.5	627.52
59221176	2	N		8	7.4	267500	265832.31	8/1/2004	7/1/2019	2464.59	180	180	75.35	8/1/2004	355000	1	10000	0	4	7.4	0	0			0	0	0	0	0	2464.59
59221531	1	O		8	9.7	78850	78737.58	7/1/2004	6/1/2034	674.55	360	360	95	8/1/2004	83000	1	110000	0	1	9.7	0	0			0	0	0	0	0	674.55
59221598	1	O		6	7.05	69750	69636.43	8/1/2004	7/1/2034	466.4	360	360	75	8/1/2004	93000	1	10000	0	1	7.05	0	0			0	0	0	0	0	466.4
59221655	1	O		6	7.9	76500	76394.89	8/1/2004	7/1/2034	556.01	360	360	90	7/1/2004	85000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	556.01
59222059	3	O		6	7.1	107350	107176.94	8/1/2004	7/1/2034	721.43	360	360	95	7/1/2004	113000	1	0	0	1	7.1	0	0			0	0	0	0	0	721.43
59222091	7	O		1	9.025	63000	62965.78	9/1/2004	8/1/2034	508.05	360	360	70	8/1/2004	90000	1	0	0	1	9.025	0	0			0	0	0	0	0	508.05
59222133	1	N		1	7.3	52200	52119.11	8/1/2004	7/1/2034	357.87	360	360	90	9/1/2004	58000	1	11000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	357.87
59222190	2	N		6	7.75	98100	97961.06	8/1/2004	7/1/2034	702.81	360	360	90	7/1/2004	109000	1	0	0	2	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	702.81
59222299	1	N		6	7.85	233750	233425.57	8/1/2004	7/1/2034	1690.8	360	360	85	8/1/2004	275000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1690.8
59222554	1	O		8	7.85	159600	159266.63	7/1/2004	6/1/2034	1154.45	360	360	95	7/1/2004	168000	1	100000	0	1	7.85	0	0			0	0	0	0	0	1154.45
59223032	1	O		1	9.15	67500	67428.24	8/1/2004	7/1/2034	550.43	360	360	90	7/1/2004	75000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	550.43
59223057	1	O		1	6.55	127920	127690.31	8/1/2004	7/1/2034	812.76	360	360	79.95	7/1/2004	160000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	812.76
59223156	2	O		1	7.9	315000	314567.2	8/1/2004	7/1/2034	2289.44	360	360	90	8/1/2004	350000	1	10000	0	2	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2289.44
59223198	1	O		6	7.5	195500	195206.91	8/1/2004	7/1/2034	1366.97	360	360	85	8/1/2004	230000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1366.97
59223412	1	O		6	7.75	180500	180244.36	8/1/2004	7/1/2034	1293.13	360	360	95	7/1/2004	190000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1293.13
59223511	1	N		1	7.3	54000	53916.33	8/1/2004	7/1/2034	370.21	360	360	90	9/1/2004	60000	1	11000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	370.21
59223594	3	O		1	7.7	146148	145938.94	8/1/2004	7/1/2034	1041.98	360	360	80	7/1/2004	182686	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1041.98
59223792	1	O		6	8.35	150000	149811.91	8/1/2004	7/1/2034	1137.47	360	360	45.73	8/1/2004	328000	1	10000	0	1	8.35	8	4.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1137.47
59223675	3	O		8	8.8	79800	79708.79	8/1/2004	7/1/2034	630.64	360	360	95	8/1/2004	84000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	630.64
59223917	1	O		6	5.99	325500	324849.05	8/1/2004	7/1/2034	1949.45	360	360	84.99	7/1/2004	383000	1	0	0	1	5.99	8	6	7/1/2008	8/1/2008	6	6	1	11.99	5.99	1949.45
59224055	1	O		8	7.8	399000	398440.61	8/1/2004	7/1/2034	2872.29	360	360	95	7/1/2004	420000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2872.29
59224113	1	O		6	8.85	232000	231729.23	8/1/2004	7/1/2034	1841.74	360	360	80	8/1/2004	290000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1841.74
59224154	1	N		1	10.7	55250	55207.75	8/1/2004	7/1/2034	513.68	360	360	85	8/1/2004	65000	1	10000	0	1	10.7	0	0			0	0	0	0	0	513.68
59224576	2	N		1	7.7	66300	66205.15	8/1/2004	7/1/2034	472.7	360	360	85	8/1/2004	78000	1	10000	0	2	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	472.7
59224675	1	O		6	6.99	161500	161233.94	8/1/2004	7/1/2034	1073.38	360	360	95	7/1/2004	170000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1073.38
59224956	1	O		6	6.125	128000	127750.53	8/1/2004	7/1/2034	777.75	360	360	80	8/1/2004	160000	1	10000	0	1	6.125	8	6	7/1/2007	8/1/2007	6	6	1	12.125	6.125	777.75
59224972	5	O		6	7.4	500000	499240.53	8/1/2004	7/1/2034	3461.9	360	360	75.76	7/1/2004	660000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	3461.9
59225078	1	N		6	7.8	101700	101557.42	8/1/2004	7/1/2034	732.11	360	360	90	7/1/2004	113000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	732.11
59225110	1	O		6	8.95	60700	60632.73	8/1/2004	7/1/2034	486.23	360	360	84.31	7/1/2004	72000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	486.23
59225151	1	N		1	8.6	73800	73712.09	8/1/2004	7/1/2034	572.7	360	360	90	8/1/2004	82000	1	10000	0	1	8.6	8	6	7/1/2008	8/1/2008	6	6	1	14.6	8.6	572.7
59225193	7	O		6	7.55	115000	114829.87	8/1/2004	7/1/2034	808.04	360	360	67.65	8/1/2004	170000	1	10000	0	1	7.55	0	0			0	0	0	0	0	808.04
59225391	1	N		1	8.15	54000	53929.46	8/1/2004	7/1/2034	401.9	360	360	90	7/1/2004	60000	1	0	0	1	8.15	8	6	7/1/2008	8/1/2008	6	6	1	14.15	8.15	401.9
59225516	1	O		6	8.2	270000	269828.06	9/1/2004	8/1/2034	2018.94	360	360	90	8/1/2004	300000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	2018.94
59225615	5	O		1	8.325	223250	222968.64	8/1/2004	7/1/2034	1688.99	360	360	95	8/1/2004	235000	1	10000	0	1	8.325	8	6	7/1/2006	8/1/2006	6	6	1	14.325	8.325	1688.99

59225813	3	O		1	10.45	55000	54955.81	8/1/2004	7/1/2034	501.06	360	360	20	8/1/2004	275000	2	10000	0	1	10.45	0	0			0	0	0	0	0	501.06
59225995	1	O		6	6.8	126000	125784.53	8/1/2004	7/1/2034	821.43	360	360	80	8/1/2004	157500	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	821.43
59226019	1	O		6	8.75	311000	310640.83	8/1/2004	7/1/2034	2448.64	360	360	88.48	7/1/2004	351500	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	2448.64
59226415	5	O		8	5.85	220000	219548.14	8/1/2004	7/1/2034	1297.88	360	360	80	8/1/2004	275000	1	10000	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	1297.88
59226738	1	O		8	6.15	64000	63875.86	8/1/2004	7/1/2034	389.91	360	360	78.74	8/1/2004	83400	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	389.91
59226811	1	O		6	6.1	100000	99804.17	8/1/2004	7/1/2034	606	360	360	73.53	8/1/2004	136000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	606
59227074	1	O		6	7.65	252700	252334.88	8/1/2004	7/1/2034	1792.95	360	360	93.59	7/1/2004	270000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1792.95
59227173	7	O		1	7.6	93415	93347.05	9/1/2004	8/1/2034	659.58	360	360	85	8/1/2004	109900	1	0	0	1	7.6	0	0			0	0	0	0	0	659.58
59227298	1	O		6	6.7	148400	148141.21	8/1/2004	7/1/2034	957.6	360	360	80	7/1/2004	185500	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	957.6
59227355	1	O		1	6.4	192000	191845.1	8/1/2004	7/1/2034	1200.98	360	360	80	7/1/2004	240000	1	0	0	1	6.4	8	5.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1200.98
59227439	1	O		1	6.65	127992	127766.62	8/1/2004	7/1/2034	821.67	360	360	80	7/1/2004	159990	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	821.67
59227579	1	O		6	8.65	99000	98883.27	8/1/2004	7/1/2034	771.78	360	360	90	8/1/2004	110000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	771.78
59227678	7	O		6	8.35	101250	101123.04	8/1/2004	7/1/2034	767.79	360	360	75	7/1/2004	135000	1	0	0	1	8.35	0	0			0	0	0	0	0	767.79
59227738	9	O		1	8.55	161500	161305.83	8/1/2004	7/1/2034	1247.53	360	360	95	8/1/2004	170000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1247.53
59227751	1	O		8	8.15	414000	413458.29	8/1/2004	7/1/2034	3081.19	360	360	92.83	8/1/2004	446000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	3081.19
59227777	3	O		1	8.675	188000	187595.88	8/1/2004	7/1/2034	1210.01	360	360	80	8/1/2004	235000	1	10000	0	1	8.675	8	6	7/1/2007	8/1/2007	6	6	1	12.675	8.675	1210.01
59227892	1		2	1	6.75	165600	165314.04	8/1/2004	7/1/2034	1074.08	360	360	90	7/1/2004	184000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1074.08
59228296	1	O		6	6.85	74700	74573.5	8/1/2004	7/1/2034	489.48	360	360	90	8/1/2004	83000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	489.48
59228353	5	N		6	8.5	236250	235962.74	8/1/2004	7/1/2034	1816.56	360	360	75	8/1/2004	315000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1816.56
59228411	1	O		8	8.55	74000	73910.92	8/1/2004	7/1/2034	571.63	360	360	80	7/1/2004	92500	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	571.63
59228593	7	O		6	6.4	165750	165413.47	8/1/2004	7/1/2034	1036.78	360	360	85	8/1/2004	195000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1036.78
59228775	1	O		6	7.75	131100	130914.34	8/1/2004	7/1/2034	939.22	360	360	95	7/1/2004	138000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	939.22
59229211	5	O		1	7.6	112100	112018.48	9/1/2004	8/1/2034	791.51	360	360	95	8/1/2004	118000	1	0	0	1	7.6	0	0			0	0	0	0	0	791.51
59229278	1	O		6	6.625	200000	199646.1	8/1/2004	7/1/2034	1280.63	360	360	93.9	8/1/2004	213000	1	10000	0	1	6.625	0	0			0	0	0	0	0	1280.63
59229294	5	O		6	7.35	232000	231844.07	8/1/2004	7/1/2034	1598.42	360	360	80	7/1/2004	290000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1598.42
59229351	5	O		1	8.65	147155	146981.5	8/1/2004	7/1/2034	1147.18	360	360	95	8/1/2004	154900	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1147.18
59229435	1	O		6	7.85	85500	85381.32	8/1/2004	7/1/2034	618.48	360	360	90	8/1/2004	95000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	618.48
59229492	1	O		6	7.35	110000	109831.24	8/1/2004	7/1/2034	757.87	360	360	88	8/1/2004	125000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	757.87
59229633	1	O		1	5.6	70000	69849.27	8/1/2004	7/1/2034	401.86	360	360	79.55	8/1/2004	88000	1	10000	0	1	5.6	8	6	7/1/2007	8/1/2007	6	6	1	11.6	5.6	401.86
59229674	3	O		1	7.99	123500	123333.37	8/1/2004	7/1/2034	905.34	360	360	95	8/1/2004	136500	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	905.34
59229718	1	O		1	5.9	199000	198595.14	8/1/2004	7/1/2034	1180.35	360	360	74.81	7/1/2004	266000	1	0	0	1	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	1180.35
59229773	3	O		1	9.48	107255	107148.61	8/1/2004	7/1/2034	900.3	360	360	95	8/1/2004	112900	1	10000	0	1	9.48	8	6	7/1/2007	8/1/2007	6	6	1	15.48	9.48	900.3
59229856	3	O		1	7.7	149150	148938.63	8/1/2004	7/1/2034	1063.39	360	360	95	7/1/2004	160000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1063.39
59229955	1	N		1	7.7	94500	94384.82	8/1/2004	7/1/2034	673.75	360	360	90	7/1/2004	105000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	673.75
59230417	7	O		6	8.35	107950	107814.63	8/1/2004	7/1/2034	818.6	360	360	85	8/1/2004	127000	1	10000	0	1	8.35	0	0			0	0	0	0	0	818.6
59230516	2	O		1	7.75	396000	395439.19	8/1/2004	7/1/2034	2837	360	360	90	8/1/2004	440000	1	10000	0	3	7.75	0	0			0	0	0	0	0	2837
59230672	2	O		8	6.25	126000	125760.26	8/1/2004	7/1/2034	775.81	360	360	74.12	8/1/2004	170000	1	10000	0	3	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	775.81
59230813	1	N		1	7.7	85500	85377.68	8/1/2004	7/1/2034	609.59	360	360	90	7/1/2004	95000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	609.59
59230953	2	O		6	7.5	368000	367452.07	8/1/2004	7/1/2034	2573.11	360	360	86.59	7/1/2004	425000	1	0	0	2	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2573.11
59230996	1	O		1	7.25	145600	145372.15	8/1/2004	7/1/2034	993.25	360	360	80	8/1/2004	182000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	993.25
59231035	1		2	1	7.9	494100	493421.12	8/1/2004	7/1/2034	3591.15	360	360	90	7/1/2004	549000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	3591.15
59231118	1	O		6	7.05	182400	182103.03	8/1/2004	7/1/2034	1219.65	360	360	95	7/1/2004	192000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1219.65
59231373	1	O		1	7.2	169600	169331.94	8/1/2004	7/1/2034	1151.23	360	360	80	8/1/2004	212000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1151.23
59231498	5	O		6	8.1	325000	324571.18	8/1/2004	7/1/2034	2407.44	360	360	87.84	8/1/2004	370000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	2407.44
59231639	1	N		6	7.75	95000	94865.45	8/1/2004	7/1/2034	680.6	360	360	81.2	8/1/2004	117000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	680.6
59232058	1	O		1	7.45	122000	121816.53	8/1/2004	7/1/2034	848.87	360	360	80	7/1/2004	152500	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	848.87
59232157	1	N		1	7.7	85500	85377.68	8/1/2004	7/1/2034	609.59	360	360	90	7/1/2004	95000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	609.59
59232272	1	O		1	7.2	149200	148984.17	8/1/2004	7/1/2034	1012.76	360	360	80	8/1/2004	186500	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1012.76
59232298	1	O		6	6.15	112000	111782.76	8/1/2004	7/1/2034	682.34	360	360	70	8/1/2004	160000	1	10000	0	1	6.15	0	0			0	0	0	0	0	682.34
59232314	1	N		1	8.55	54000	53935.01	8/1/2004	7/1/2034	417.13	360	360	90	8/1/2004	61700	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	417.13
59232498	1	O		6	8.45	65450	65369.58	8/1/2004	7/1/2034	500.94	360	360	85	8/1/2004	77000	1	10000	0	1	8.45	0	0			0	0	0	0	0	500.94
59232611	1	N		6	8.35	108000	107864.57	8/1/2004	7/1/2034	818.98	360	360	90	7/1/2004	120000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	818.98
59232736	7	O		1	7	98600	98437.88	8/1/2004	7/1/2034	655.99	360	360	85	7/1/2004	116000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	655.99
59232918	1	O		6	6.9	272000	271543.89	8/1/2004	7/1/2034	1791.4	360	360	85	7/1/2004	320000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1791.4
59233088	2	N		1	8.55	261000	260685.67	8/1/2004	7/1/2034	2016.13	360	360	90	7/1/2004	290000	1	0	0	2	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	2016.13
59233114	1	O		8	6.9	122790	122687.34	9/1/2004	8/1/2034	808.7	360	360	74.42	8/1/2004	165000	1	0	0	1	6.9	0	0			0	0	0	0	0	808.7
59233239	1	O		1	7.35	184000	183717.72	8/1/2004	7/1/2034	1267.71	360	360	80	8/1/2004	230000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1267.71
59233395	1	O		1	8.1	105450	105310.87	8/1/2004	7/1/2034	781.12	360	360	95	7/1/2004	111000	1	0	0	1	8.1	8	4.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	781.12
59233411	1	O		1	10.75	30200	30177.14	8/1/2004	7/1/2034	281.92	360	360	20	8/1/2004	151000	2	10000	0	1	10.75	0	0			0	0	0	0	0	281.92
59233478	1	O		6	7.75	66400	66305.96	8/1/2004	7/1/2034	475.7	360	360	80	8/1/2004	83000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	475.7
59233494	1	O		6	7.25	157675	157428.24	8/1/2004	7/1/2034	1075.63	360	360	85	8/1/2004	185500	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1075.63
59233692	2	N		1	7.85	337500	337031.58	8/1/2004	7/1/2034	2441.26	360	360	90	7/1/2004	375000	1	0	0	2	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	2441.26
59233775	1	O		1	7.2	191800	191449.04	9/1/2004	8/1/2034	1300.56	360	360	80	8/1/2004	239500	1	0	0	1	7.2	0	0			0	0	0	0	0	1300.58
59233817	1	O		6	8.7	272650	272331.85	8/1/2004	7/1/2034	2135.21	360	360	95	8/1/2004	287000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	2135.21
59233973	1	O		1	7.8	89250	89124.86	8/1/2004	7/1/2034	642.49	360	360	85	7/1/2004	105000	1	0	0	1	7.8	8	7	7/1/2007	8/1/2007	6	6	1	13.8	7.8	642.49
59233999	1	O		6	8.1	65000	64914.23	8/1/2004	7/1/2034	481.49	360	360	54.17	7/1/2004	120000	1	0	0	1	8.1	0	0			0	0	0	0	0	481.49
59234054	1	O		1	6.4	151920	151639.19	8/1/2004	7/1/2034	950.27	360	360	80	8/1/2004	189900	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	950.27
59234138	1	N		6	7.825	148500	148292.85	8/1/2004	7/1/2034	1071.58	360	360	90	7/1/2004	165000	1	0	0	1	7.825	8	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	1071.58
59234153	1	O		1	9.45	76237	76160.9	8/1/2004	7/1/2034	638.27	360	360	95	8/1/2004	80500	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	638.27
59234179	1	O		6	8.9	82400	82307.75	8/1/2004	7/1/2034	657.09	360	360	80	7/1/2004	103000	1	0	0	1	8.9	8	4.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	657.09
59234617	1	O		6	8.7	50400	50141.93	8/1/2004	7/1/2024	443.79	240	240	90	8/1/2004	56000	1	10000	0	1	8.7	0	0			0	0	0	0	0	443.79
59234716	1	N		1	7.99	121500	121336.07	8/1/2004	7/1/2034	890.68	360	360	90	8/1/2004	135000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	890.68
59234757	7	O		1	6.95	93750	93594.33	8/1/2004	7/1/2034	620.58	360	360	75	8/1/2004	125000	1	10000	0	1	6.95	0	0			0	0	0	0	0	620.58
59234872	1	N		1	8.912	96050	95942.72	8/1/2004	7/1/2034	768.77	360	360	85	9/1/2004	113000	1	11000	0	1	8.912	8	6	7/1/2006	8/1/2006	6	6	1	14.912	8.912	768.77
59234930	2	O		1	7.45	213600	213278.77	8/1/2004	7/1/2034	1488.22	360	360	80	8/1/2004	267000	1	10000	0	2	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1488.22
59234955	1	O		1	7.95	175750	175510.93	8/1/2004	7/1/2034	1283.48	360	360	95	8/1/2004	185000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1283.48
59235275	1	O		8	8.5	108300	108158.3	8/1/2004	7/1/2034	832.74	360	360	95	8/1/2004	114000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	832.74

59235754	5	O		6	8.325	185250	185016.51	8/1/2004	7/1/2034	1401.51	360	360	95	8/1/2004	195000	1	10000	0	1	8.325	8	6	7/1/2006	8/1/2006	6	6	1	14.325	8.325	1401.51
59235911	1		2	1	6.5	131750	131511.15	8/1/2004	7/1/2034	832.75	360	360	85	8/1/2004	155000	1	10000	0	1	6.5	0	0			0	0	0	0	0	832.75
59236034	3	O		8	8.875	342000	341815.11	8/1/2004	7/1/2034	2721.11	360	360	90	7/1/2004	380000	1	0	0	1	8.875	8	6	7/1/2006	8/1/2006	6	6	1	14.875	8.875	2721.11
59236257	1	O		6	6.6	96600	96428.23	8/1/2004	7/1/2034	616.95	360	360	70	8/1/2004	138000	1	10000	0	1	6.6	0	0			0	0	0	0	0	616.95
59236299	1	N		1	8.3	97200	97076.86	8/1/2004	7/1/2034	733.66	360	360	90	7/1/2004	108000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	733.66
59236737	2	N		1	10.55	53100	53058.05	8/1/2004	7/1/2034	487.72	360	360	90	8/1/2004	76000	1	10000	0	2	10.55	0	0			0	0	0	0	0	487.72
59236810	1	N		1	9.45	50000	49950.08	8/1/2004	7/1/2034	418.61	360	360	89.93	8/1/2004	55600	1	10000	0	1	9.45	8	6.5	7/1/2006	8/1/2006	6	6	1	15.45	9.45	418.61
59236935	1	O		1	8.2	52920	52851.57	8/1/2004	7/1/2034	395.72	360	360	90	8/1/2004	58800	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	395.72
59237099	1	O		8	7.5	72000	71892.79	8/1/2004	7/1/2034	503.44	360	360	75	8/1/2004	96000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	503.44
59237158	1	O		8	7.775	60000	59912.91	8/1/2004	7/1/2034	430.89	360	360	74.53	8/1/2004	80500	1	10000	0	1	7.775	8	6	7/1/2006	8/1/2006	6	6	1	13.775	7.775	430.89
59237214	2	N		6	7.6	399500	398918.96	8/1/2004	7/1/2034	2820.77	360	360	85	9/1/2004	470000	1	11000	0	2	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	2820.77
59237354	3	O		1	6.4	124000	123770.08	8/1/2004	7/1/2034	775.63	360	360	88.89	8/1/2004	190000	1	10000	0	1	6.4	8	6	7/1/2007	8/1/2007	6	6	1	12.4	6.4	775.63
59237370	1	O		1	9.1	271700	271408.2	8/1/2004	7/1/2034	2205.74	360	360	95	7/1/2004	286000	1	0	0	1	9.1	0	0			0	0	0	0	0	2205.74
59237396	7	O		1	9.2	60340	60276.53	8/1/2004	7/1/2034	494.22	360	360	70	7/1/2004	86200	1	0	0	1	9.2	0	0			0	0	0	0	0	494.22
59237412	1	O		6	9.1	62100	62033.29	8/1/2004	7/1/2034	504.15	360	360	90	8/1/2004	69000	1	10000	0	1	9.1	0	0			0	0	0	0	0	504.15
59237719	1	O		6	11.05	115050	114968.46	8/1/2004	7/1/2034	1100	360	360	65	7/1/2004	177000	1	0	0	1	11.05	8	4.5	7/1/2006	8/1/2008	6	6	1	17.05	11.05	1100
59237958	1	O		6	8.7	135750	135554.43	8/1/2004	7/1/2034	1063.11	360	360	75	8/1/2004	181000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1063.11
59238030	1	O		6	9.2	121500	121372.19	8/1/2004	7/1/2034	995.16	360	360	75	7/1/2004	162000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	995.16
59238055	1	N		1	7.15	74250	74071.69	7/1/2004	6/1/2034	501.49	360	360	90	7/1/2004	82500	1	100000	0	1	7.15	8	6	6/1/2007	7/1/2007	6	6	1	13.15	7.15	501.49
59238071	3	O		6	8.95	61200	61132.19	8/1/2004	7/1/2034	490.23	360	360	85	7/1/2004	72000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	490.23
59238212	2	N		6	9.4	69300	69230.09	8/1/2004	7/1/2034	577.67	360	360	90	8/1/2004	77000	1	10000	0	2	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	577.67
59238279	2	O		6	7.25	259000	258594.68	8/1/2004	7/1/2034	1766.84	360	360	89.31	8/1/2004	290000	1	10000	0	2	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1766.84
59238311	2	N		1	7.95	388300	388770.49	8/1/2004	7/1/2034	2842.99	360	360	85	8/1/2004	456000	1	10000	0	4	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	2842.99
59238378	3		2	1	8.1	120600	120440.86	8/1/2004	7/1/2034	893.35	360	360	90	7/1/2004	134000	1	0	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	893.35
59238493	1	O		1	8.45	130000	129840.3	8/1/2004	7/1/2034	994.99	360	360	100	8/1/2004	135000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	994.99
59238576	1	O		6	8.45	233000	232713.77	8/1/2004	7/1/2034	1783.32	360	360	84.73	7/1/2004	275000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1783.32
59238733	1	N		6	8.75	103500	103380.46	8/1/2004	7/1/2034	814.24	360	360	90	8/1/2004	115000	1	10000	0	1	8.75	0	0			0	0	0	0	0	814.24
59238832	2	N		6	9.8	56250	56197.84	8/1/2004	7/1/2034	485.35	360	360	75	8/1/2004	75000	1	10000	0	4	9.8	0	0			0	0	0	0	0	485.35
59238899	1	O		6	8.65	94500	94297	8/1/2004	7/1/2034	606.66	360	360	75	8/1/2004	126000	1	10000	0	1	8.65	0	0			0	0	0	0	0	606.66
59239012	7	N		6	8.4	107250	107116.88	8/1/2004	7/1/2034	817.08	360	360	65	7/1/2004	165000	1	0	0	1	8.4	0	0			0	0	0	0	0	817.08
59239178	1	O		6	7.2	71250	71137.38	8/1/2004	7/1/2034	483.64	360	360	93.87	8/1/2004	75900	1	10000	0	1	7.2	0	0			0	0	0	0	0	483.64
59239277	1	O		1	8.6	135000	134839.19	8/1/2004	7/1/2034	1047.62	360	360	100	7/1/2004	135000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2008	6	6	1	14.6	8.6	1047.62
59239319	1	O		1	7.4	126960	126767.15	8/1/2004	7/1/2034	879.05	360	360	80	7/1/2004	158700	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	879.05
59239335	1	O		1	7.3	132000	131795.46	8/1/2004	7/1/2034	904.96	360	360	80	8/1/2004	165000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	904.96
59239350	7	O		1	7.75	78200	78089.25	8/1/2004	7/1/2034	560.24	360	360	85	8/1/2004	92000	1	10000	0	1	7.75	0	0			0	0	0	0	0	560.24
59239491	1	N		1	8.6	81000	80903.52	8/1/2004	7/1/2034	628.57	360	360	90	8/1/2004	90000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	628.57
59239632	5	O		1	8.05	499999	499332.57	8/1/2004	7/1/2034	3688.26	360	360	77.88	8/1/2004	642000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	3686.26
59239855	3	O		1	7.45	161500	161257.12	8/1/2004	7/1/2034	1123.71	360	360	95	8/1/2004	170000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1123.71
59239954	2	O		6	10.3	148500	148376.24	8/1/2004	7/1/2034	1338.24	360	360	90	7/1/2004	165000	1	0	0	2	10.3	8	6	7/1/2006	8/1/2006	6	6	1	16.3	10.3	1338.24
59240150	7	O		1	7.6	132000	131814.94	8/1/2004	7/1/2034	950.23	360	360	80	8/1/2004	165000	1	10000	0	1	7.6	0	0			0	0	0	0	0	950.23
59240192	1	O		6	7.6	105400	105246.16	8/1/2004	7/1/2034	744.21	360	360	85	7/1/2004	124000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	744.21
59240473	1	O		1	8.7	66300	66222.63	8/1/2004	7/1/2034	519.22	360	360	85	7/1/2004	78000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	519.22
59240499	1	O		6	10.45	139200	139087.67	8/1/2004	7/1/2034	1268.12	360	360	80	7/1/2004	174000	1	0	0	1	10.45	8	6	7/1/2006	8/1/2006	6	6	1	16.45	10.45	1268.12
59240911	1	O		6	10.45	193500	193343.85	8/1/2004	7/1/2034	1762.8	360	360	90	7/1/2004	215000	1	0	0	1	10.45	8	4.5	7/1/2006	8/1/2006	6	6	1	16.45	10.45	1762.8
59241117	3	O		6	7.85	315000	314562.81	8/1/2004	7/1/2034	2278.51	360	360	92.65	8/1/2004	340000	1	10000	0	1	7.85	0	0			0	0	0	0	0	2278.51
59241331	5	O		8	10.275	92800	92563.15	8/1/2004	7/1/2024	912.52	240	240	80	7/1/2004	116000	1	0	0	1	10.275	0	0			0	0	0	0	0	912.52
59241554	7	O		6	6.2	131750	131496.9	8/1/2004	7/1/2034	806.93	360	360	85	7/1/2004	155000	1	0	0	1	6.2	8	6.5	7/1/2006	8/1/2006	6	6	1	12.2	8.2	806.93
59241711	2	O		6	5.45	280000	279379.85	8/1/2004	7/1/2034	1581.04	360	360	70	8/1/2004	400000	1	10000	0	2	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	1581.04
59241950	1		2	1	5.9	125910	125653.85	8/1/2004	7/1/2034	746.82	360	360	90	8/1/2004	139900	1	10000	0	1	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	746.82
59242131	1	O		6	7.7	261000	260626.65	8/1/2004	7/1/2034	1860.83	360	360	90	7/1/2004	290000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1860.83
59242412	1	O		1	7.4	220400	220065.22	8/1/2004	7/1/2034	1526.01	360	360	95	7/1/2004	232000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1526.01
59242958	1	N		6	9.25	68000	67801.67	8/1/2004	7/1/2024	622.79	240	240	85	8/1/2004	80000	1	10000	0	1	9.25	0	0			0	0	0	0	0	622.79
59243113	1	O		8	7.6	125600	125416.7	8/1/2004	7/1/2034	886.83	360	360	80	8/1/2004	157000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	886.83
59243154	1	O		6	8.25	156000	155800.36	8/1/2004	7/1/2034	1171.98	360	360	89.14	8/1/2004	175000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1171.98
59243212	1	O		6	6.2	309800	309005.25	8/1/2004	7/1/2034	1898.21	360	360	90	7/1/2004	344000	1	0	0	1	6.2	0	0			0	0	0	0	0	1898.21
59243295	1	O		1	6.35	103000	102807.75	8/1/2004	7/1/2034	640.91	360	360	80	8/1/2004	141800	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	640.91
59243592	1	O		6	8.4	202500	202248.66	8/1/2004	7/1/2034	1542.73	360	360	90	8/1/2004	225000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1542.73
59243675	1	O		6	6.9	351000	350411.43	6/1/2004	7/1/2034	2311.69	360	360	90	7/1/2004	390000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	2311.69
59243758	1	O		1	7.35	129871	129571.21	7/1/2004	6/1/2034	894.78	360	360	95	8/1/2004	136707	1	110000	0	1	7.35	8	6	6/1/2006	7/1/2006	6	6	1	13.35	7.35	894.78
59243857	1	N		1	8.65	103500	103377.97	8/1/2004	7/1/2034	806.86	360	360	90	7/1/2004	115000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	806.86
59244012	1	O		6	6.55	285000	284488.3	8/1/2004	7/1/2034	1810.78	360	360	88.24	7/1/2004	323000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1810.78
59244475	1	O		1	7.95	54400	54283.13	7/1/2004	6/1/2034	397.28	360	360	85	8/1/2004	64000	1	110000	0	1	7.95	8	6	6/1/2006	7/1/2006	6	6	1	13.95	7.95	397.28
59244558	1	O		1	8.45	272700	272364.99	8/1/2004	7/1/2034	2087.18	360	360	90	7/1/2004	305000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	2087.18
59244632	5	O		1	7.25	204000	203680.78	8/1/2004	7/1/2034	1391.64	360	360	80	7/1/2004	255000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1391.64
59244699	5	O		1	8.3	126000	125840.39	8/1/2004	7/1/2034	951.03	360	360	90	7/1/2004	140000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	951.03
59244814	1	O		6	5.4	301000	300327.07	8/1/2004	7/1/2034	1690.21	360	360	84.79	7/1/2004	355000	1	0	0	1	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	1690.21
59244855	1	N		1	6.55	177750	177430.85	8/1/2004	7/1/2034	1129.36	360	360	90	7/1/2004	197500	1	0	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1129.36
59245316	1	O		6	5.9	164000	163666.35	8/1/2004	7/1/2034	972.75	360	360	80	7/1/2004	205000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	972.75
59245399	1	O		6	5.5	409387	408488.74	8/1/2004	7/1/2034	2324.46	360	360	88.04	8/1/2004	465000	1	10000	0	1	5.5	8	6	7/1/2007	8/1/2007	6	6	1	11.5	5.5	2324.46
59245654	1	O		6	7	465000	464235.46	8/1/2004	7/1/2034	3093.66	360	360	87.74	7/1/2004	530000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	3093.66
59245753	1	N		1	7.7	87300	87175.11	8/1/2004	7/1/2034	622.42	360	360	90	7/1/2004	97000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	622.42
59245910	3	O		6	7.25	187000	186707.38	8/1/2004	7/1/2034	1275.67	360	360	83.11	8/1/2004	225000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1275.67
59246058	2	N		6	9.55	71250	71180.37	8/1/2004	7/1/2034	601.71	360	360	74.22	8/1/2004	96000	1	10000	0	4	9.55	0	0			0	0	0	0	0	601.71
59246157	1	N		1	7.7	186750	186482.85	8/1/2004	7/1/2034	1331.48	360	360	90	8/1/2004	207500	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1331.48
59246173	2	N		6	9.55	60000	59941.35	8/1/2004	7/1/2034	506.71	360	360	75	8/1/2004	80000	1	10000	0	4	9.55	0	0			0	0	0	0	0	506.71
59246199	2	N		6	9.8	56250	56197.84	8/1/2004	7/1/2034	485.35	360	360	75	8/1/2004	75000	1	10000	0	4	9.8	0	0			0	0	0	0	0	485.35
59246314	1	O		8	8.8	139500	139340.54	8/1/2004	7/1/2034	1102.44	360	360	87.19	8/1/2004	160000	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1102.44

59246330	7	O	6	7.7	105400	105249.21	8/1/2004	7/1/2034	751.47	360	360	85	8/1/2004	124000	1	10000	0	1	7.7	0	0				0	0	0	0	0	751.47
59246397	2	O	8	9.3	109850	109736.84	8/1/2004	7/1/2034	907.7	360	360	65	8/1/2004	169000	1	10000	0	3	9.3	8	6	7/1/2005	8/1/2005		6	6	1	15.3	9.3	907.7
59246413	1	O	6	6.9	118300	117538.44	8/1/2004	7/1/2024	910.1	240	240	88.61	8/1/2004	133500	1	10000	0	1	6.9	0	0				0	0	0	0	0	910.1
59246595	5	O	1	10.95	51000	50963.07	8/1/2004	7/1/2034	483.76	360	360	20	8/1/2004	255000	2	10000	0	1	10.95	0	0				0	0	0	0	0	483.76
59246652	1	O	6	8.3	132000	131832.78	8/1/2004	7/1/2034	996.32	360	360	80	8/1/2004	165000	1	10000	0	1	8.3	0	0				0	0	0	0	0	996.32
59246959	7	O	1	9.1	59200	59034.24	8/1/2004	7/1/2034	480.61	360	360	80	8/1/2004	74000	1	10000	0	1	9.1	0	0				0	0	0	0	0	480.61
59247056	1	O	6	7.8	154700	154483.12	8/1/2004	7/1/2034	1113.64	360	360	85	7/1/2004	182000	1	0	0	1	7.8	8	8	7/1/2007	8/1/2007		6	6	1	13.8	7.8	1113.64
59247072	1	O	1	8.6	70395	70311.14	8/1/2004	7/1/2034	546.28	360	360	95	8/1/2004	74100	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006		6	6	1	14.6	8.6	546.28
59247098	1	O	1	7.3	208000	207515.09	7/1/2004	6/1/2034	1425.99	360	360	80	7/1/2004	260000	1	200000	0	1	7.3	8	6	6/1/2006	7/1/2006		6	6	1	13.3	7.3	1425.99
59247254	1	N	6	8.35	72000	71909.71	8/1/2004	7/1/2034	545.99	360	360	90	8/1/2004	80000	1	10000	0	1	8.35	0	0				0	0	0	0	0	545.99
59247338	1	O	1	7.95	120507	120425.31	9/1/2004	8/1/2034	880.05	360	360	95	8/1/2004	126900	1	0	0	1	7.95	0	0				0	0	0	0	0	880.05
59247593	1	O	1	8.95	131200	130982.15	8/1/2004	7/1/2034	868.48	360	360	80	8/1/2004	164000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006		6	6	1	12.95	6.95	868.48
59247635	1	O	1	8.55	50400	50339.34	8/1/2004	7/1/2034	389.32	360	360	90	8/1/2004	56000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006		6	6	1	14.55	8.55	389.32
59247833	1	O	6	7.5	106000	105842.17	8/1/2004	7/1/2034	741.17	360	360	69.74	8/1/2004	152000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006		6	6	1	13.5	7.5	741.17
59247916	3	O	1	8.35	85500	85392.79	8/1/2004	7/1/2034	648.36	360	360	90	8/1/2004	95000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006		6	6	1	14.35	8.35	648.36
59248039	1	O	6	7.95	92000	91684.62	8/1/2004	7/1/2024	766.67	240	240	65.71	8/1/2004	140000	1	10000	0	1	7.95	0	0				0	0	0	0	0	766.67
59248153	5	O	6	9	80750	80456.91	8/1/2004	7/1/2024	726.53	240	240	95	8/1/2004	85000	1	10000	0	1	9	0	0				0	0	0	0	0	726.53
59248674	1	O	8	7.4	270000	269589.88	8/1/2004	7/1/2034	1869.43	360	360	90	8/1/2004	300000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006		6	6	1	13.4	7.4	1869.43
59248732	1	O	6	7.225	213300	212964.54	8/1/2004	7/1/2034	1451.47	360	360	90	8/1/2004	237000	1	10000	0	1	7.225	8	6	7/1/2007	8/1/2007		6	6	1	13.225	7.225	1451.47
59248757	1	O	6	7.65	96800	96660.14	8/1/2004	7/1/2034	686.81	360	360	80	7/1/2004	121000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006		6	6	1	13.65	7.65	686.81
59248831	1	O	6	6.45	107950	107752.37	8/1/2004	7/1/2034	678.78	360	360	85	8/1/2004	127000	1	10000	0	1	6.45	8	6	7/1/2007	8/1/2007		6	6	1	12.45	6.45	678.78
59249078	1	N	1	7.6	71050	70946.3	8/1/2004	7/1/2034	501.67	360	360	89.37	7/1/2004	93000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006		6	6	1	13.6	7.6	501.67
59249292	1	O	6	7.45	99000	98851.11	8/1/2004	7/1/2034	688.84	360	360	90	7/1/2004	110000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006		6	6	1	13.45	7.45	688.84
59249334	7	O	6	8	97500	97368.7	8/1/2004	7/1/2034	715.43	360	360	75	8/1/2004	130000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007		6	6	1	14	8	715.43
59249458	1	O	6	8.4	81600	81498.73	8/1/2004	7/1/2034	621.66	360	360	65	8/1/2004	96000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006		6	6	1	14.4	8.4	621.66
59249532	1	O	6	7.99	173850	173615.44	8/1/2004	7/1/2034	1274.44	360	360	95	8/1/2004	183000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006		6	6	1	13.99	7.99	1274.44
59249797	1	O	6	8	87400	87282.31	8/1/2004	7/1/2034	641.32	360	360	95	8/1/2004	92000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006		6	6	1	14	8	641.32
59249854	3	N	1	8.45	58410	58301.97	7/1/2004	6/1/2034	447.06	360	360	90	8/1/2004	64900	1	110000	0	1	8.45	8	6	6/1/2006	7/1/2006		6	6	1	14.45	8.45	447.06
59249995	1	N	1	8.95	98100	97937.09	8/1/2004	7/1/2034	649.38	360	360	90	8/1/2004	109000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006		6	6	1	12.95	6.95	649.38
59250217	7	O	6	7.5	154000	153770.69	8/1/2004	7/1/2034	1076.8	360	360	82.35	8/1/2004	187000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006		6	6	1	13.5	7.5	1076.8
59250456	2	O	6	8.95	147000	146837.1	8/1/2004	7/1/2034	1177.52	360	360	75	7/1/2004	196000	1	0	0	2	8.95	8	6	7/1/2006	8/1/2006		6	6	1	14.95	8.95	1177.52
59250530	1	O	8	8.7	113600	113467.44	8/1/2004	7/1/2034	889.64	360	360	80	7/1/2004	142000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006		6	6	1	14.7	8.7	889.64
59250639	1	O	6	7.2	110500	110325.34	8/1/2004	7/1/2034	750.07	360	360	58.78	7/1/2004	188000	1	0	0	1	7.2	0	0				0	0	0	0	0	750.07
59250753	1	O	6	7.99	71100	71052.19	9/1/2004	8/1/2034	521.22	360	360	90	8/1/2004	79000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006		6	6	1	13.99	7.99	521.22
59250795	3	O	6	8.2	108000	107860.36	8/1/2004	7/1/2034	807.58	360	360	94.74	8/1/2004	114000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006		6	6	1	14.2	8.2	807.58
59251017	1	O	6	7.5	315000	314530.98	8/1/2004	7/1/2034	2202.53	360	360	87.5	8/1/2004	360000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006		6	6	1	13.5	7.5	2202.53
59251579	3	N	1	8.55	113400	113263.53	8/1/2004	7/1/2034	875.97	360	360	90	7/1/2004	126000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006		6	6	1	14.55	8.55	875.97
59251819	3	O	1	9.05	98000	97893.64	8/1/2004	7/1/2034	792.06	360	360	100	8/1/2004	98000	1	10000	0	1	9.05	8	6	7/1/2007	8/1/2007		6	6	1	15.05	9.05	792.06
59251835	1	O	6	8.5	97200	97081.6	8/1/2004	7/1/2034	747.39	360	360	90	8/1/2004	108000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007		6	6	1	14.5	8.5	747.39
59251959	1	O	1	7.4	264400	263968.01	8/1/2004	7/1/2034	1969.13	360	360	90	7/1/2004	317000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007		6	6	1	13.4	7.4	1969.13
59252197	7	O	1	8.3	84000	83918.92	8/1/2004	7/1/2034	483.07	360	360	80	8/1/2004	90000	1	10000	0	1	8.3	0	0				0	0	0	0	0	483.07
59252296	1	O	6	9.3	105600	105491.22	8/1/2004	7/1/2034	872.58	360	360	80	7/1/2004	132000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006		6	6	1	15.3	9.3	872.58
59252395	1	O	6	9.95	56250	56190.98	8/1/2004	7/1/2034	491.56	360	360	75	8/1/2004	75000	1	10000	0	1	9.95	8	6	7/1/2006	8/1/2006		6	6	1	15.95	9.95	491.56
59252577	3	O	1	7.2	192000	191543.43	7/1/2004	6/1/2034	1303.28	360	360	80	7/1/2004	240000	1	900000	0	1	7.2	8	6	6/1/2006	7/1/2006		6	6	1	13.2	7.2	1303.28
59252775	1	O	6	8.2	175100	174873.63	8/1/2004	7/1/2034	1309.32	360	360	85	8/1/2004	206000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006		6	6	1	14.2	8.2	1309.32
59252858	5	O	1	5.8	214400	213955.46	8/1/2004	7/1/2034	1258	360	360	80	8/1/2004	268000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006		6	6	1	11.8	5.8	1258
59253013	1	O	6	8.5	56250	56147.03	7/1/2004	6/1/2034	432.52	360	360	75	8/1/2004	75000	1	110000	0	1	8.5	8	6	6/1/2006	7/1/2006		6	6	1	14.5	8.5	432.52
59253039	7	O	6	8.2	50000	49935.36	8/1/2004	7/1/2034	373.88	360	360	60.98	8/1/2004	82000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006		6	6	1	14.2	8.2	373.88
59253054	1	N	1	8.2	68400	68311.56	8/1/2004	7/1/2034	511.47	360	360	90	7/1/2004	76000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006		6	6	1	14.2	8.2	511.47
59253138	5	O	1	6.65	422298	421554.39	8/1/2004	7/1/2034	2711.01	360	360	90	8/1/2004	469220	1	10000	0	1	6.65	8	6	7/1/2007	8/1/2007		6	6	1	12.65	6.65	2711.01
59253153	1	O	1	8.55	119700	119555.93	8/1/2004	7/1/2034	924.64	360	360	100	7/1/2004	126000	1	0	0	1	8.55	8	6	7/1/2007	8/1/2007		6	6	1	14.55	8.55	924.64
59253252	1	O	6	8	199500	199231.37	8/1/2004	7/1/2034	1463.87	360	360	95	8/1/2004	210000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006		6	6	1	14	8	1463.87
59253310	7	O	1	7.55	52000	51923.03	8/1/2004	7/1/2034	365.38	360	360	80	8/1/2004	65000	1	10000	0	1	7.55	0	0				0	0	0	0	0	365.38
59253336	1	O	6	8.5	280500	280157.63	8/1/2004	7/1/2034	2156.81	360	360	84.87	8/1/2004	330500	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007		6	6	1	14.5	8.5	2156.81
59253377	1	O	6	8.25	105000	104865.63	8/1/2004	7/1/2034	788.83	360	360	70	8/1/2004	150000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006		6	6	1	14.25	8.25	788.83
59253435	1	O	8	8.5	225000	224726.41	8/1/2004	7/1/2034	1730.06	360	360	90	7/1/2004	250000	1	0	0	1	8.5	0	0				0	0	0	0	0	1730.06
59253833	5	O	1	8.55	383233	382771.78	8/1/2004	7/1/2034	2960.33	360	360	90	8/1/2004	425815	1	10000	0	1	8.55	8	6	7/1/2007	8/1/2007		6	6	1	14.55	8.55	2960.33
59253732	1	O	1	8.1	232750	232442.89	8/1/2004	7/1/2034	1724.1	360	360	95	8/1/2004	245000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006		6	6	1	14.1	8.1	1724.1
59253930	1	O	6	8.15	190800	190550.8	8/1/2004	7/1/2034	1420.03	360	360	90	8/1/2004	212000	1	10000	0	1	8.15	8	4.5	7/1/2006	8/1/2006		6	6	1	14.15	8.15	1420.03
59253997	1	N	6	8.45	126000	125822.88	9/1/2004	8/1/2034	964.37	360	360	90	8/1/2004	140000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007		6	6	1	14.45	8.45	964.37
59254078	1	O	1	8.7	88000	87897.31	8/1/2004	7/1/2034	689.16	360	360	80	8/1/2004	110000	1	10000	0	1	8.7	0	0				0	0	0	0	0	689.16
59254235	1	O	6	8.7	216000	215747.95	8/1/2004	7/1/2034	1691.57	360	360	80	7/1/2004	270000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006		6	6	1	14.7	8.7	1691.57
59254250	9	O	6	8.65	81900	81803.44	8/1/2004	7/1/2034	638.47	360	360	90	8/1/2004	91000	1	10000	0	1	8.65	0	0				0	0	0	0	0	638.47
59254276	1	N	8	8.3	128000	127837.84	8/1/2004	7/1/2034	966.13	360	360	85.33	8/1/2004	150000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006		6	6	1	14.3	8.3	966.13
59254516	1	O	6	9.45	61750	61688.36	8/1/2004	7/1/2034	516.98	360	360	95	8/1/2004	65000	1	10000	0	1	9.45	0	0				0	0	0	0	0	516.98
59254672	7	O	1	8.35	75200	75105.71	8/1/2004	7/1/2034	570.25	360	360	80	7/1/2004	94000	1	0	0	1	8.35	8	4.5	7/1/2007	8/1/2007		6	6	1	14.35	8.35	570.25
59255034	1	O	6	8.5	76500	76406.19	8/1/2004	7/1/2034	588.22	360	360	87.93	8/1/2004	87000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006		6	6	1	14.5	8.5	588.22
59255158	1	N	1	7.55	139500	139294.35	8/1/2004	7/1/2034	980.19	360	360	90	7/1/2004	155000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006		6	6	1	13.55	7.55	980.19
59255455	3	O	1	6.3	100000	99811.55	8/1/2004	7/1/2034	618.98	360	360	80	8/1/2004	125000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006		6	6	1	12.3	6.3	618.98
59255737	3	N	6	8.95	91800	91698.27	8/1/2004	7/1/2034	735.35	360	360	89.13	7/1/2004	103000	1	0	0	1	8.95	0	0				0	0	0	0	0	735.35
59256032	1	N	1	8.6	50400	50339.97	8/1/2004	7/1/2034	391.11	360	360	90	7/1/2004	56000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006		6	6	1	14.6	8.6	391.11
59256131	1	O	1	9.8	135850	135724.05	8/1/2004	7/1/2034	1172.16	360	360	95	8/1/2004	143000	1	10000	0	1	9.8	0	0				0	0	0	0	0	1172.16
59256271	1	N	1	9.65	156600	156450.13	8/1/2004	7/1/2034	1333.98	360	360	90	8/1/2004	175000	1	10000	0	1	9.65	0	0				0	0	0	0	0	1333.98
59256370	1	O	6	7.9	132000	131818.62	8/1/2004	7/1/2034	959.39	360	360	80	8/1/2004	165000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007		6	6	1	13.9	7.9	959.39
59256511	1	O	1	7.65	269100	268733.42	8/1/2004	7/1/2034	1965.19	360	360	90	8/1/2004	299000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006		6	6	1	13.95	7.95	1965.19
59256552	1	O	8	7.8	190500	190119.18	7/1/2004	6/1/2034	1299.37	360	360	95	7/1/2004	190000	1	100000	0	1	7.8	8	6	6/1/2006	7/1/2006		6	6	1	13.8	7.8	1299.37
59256636	1	O	6	8.95	117000	116935.42	9/1/2004	8/1/2034	937.21	360	360	90	8/1/2004	130000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006		6	6	1	14.95	8.95	937.21

59256818	1	N	1	7.99	238500	238178.21	8/1/2004	7/1/2034	1748.37	360	360	90	8/1/2004	265000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1748.37
59256858	1	N	1	7.55	144000	143787.71	8/1/2004	7/1/2034	1011.81	360	360	90	7/1/2004	160000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1011.81
59256990	1	O	1	9.05	146782	146585.77	8/1/2004	7/1/2034	1186.33	360	360	85	8/1/2004	176000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	1186.33
59257055	3	O	1	7.85	110000	109847.33	8/1/2004	7/1/2034	795.67	360	360	67.48	7/1/2004	163000	1	0	0	1	7.85	0	0			0	0	0	0	0	795.67
59257113	2	O	1	7.95	401200	400583.73	8/1/2004	7/1/2034	2929.9	360	360	85	8/1/2004	472000	1	10000	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2929.9
59257139	1	O	6	8.99	85500	85406.05	8/1/2004	7/1/2034	687.34	360	360	90	8/1/2004	95000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	687.34
59257311	1	O	1	7.95	121410	121244.86	8/1/2004	7/1/2034	886.64	360	360	90	7/1/2004	138400	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	886.64
59257337	1	O	6	6.85	136000	135769.69	8/1/2004	7/1/2034	891.16	360	360	85	8/1/2004	160000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	891.16
59257410	1	O	6	6.85	60000	59898.39	8/1/2004	7/1/2034	393.16	360	360	83.33	8/1/2004	72000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	393.16
59257717	1	O	6	7.45	57000	56914.26	8/1/2004	7/1/2034	396.61	360	360	58.44	8/1/2004	101000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	396.61
59257733	1	O	8	8.75	272250	271935.57	8/1/2004	7/1/2034	2141.8	360	360	75	7/1/2004	363000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	2141.8
59257832	1	O	1	7.85	225000	224687.71	8/1/2004	7/1/2034	1627.51	360	360	90	7/1/2004	250000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1627.51
59257972	3	N	6	9.2	58500	58438.47	8/1/2004	7/1/2034	479.15	360	360	90	7/1/2004	65000	1	0	0	1	9.2	0	0			0	0	0	0	0	479.15
59258095	1	O	6	8.85	52250	52190.89	8/1/2004	7/1/2034	414.79	360	360	95	8/1/2004	55000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	414.79
59258178	3	O	1	6.875	100000	99831.49	8/1/2004	7/1/2034	656.93	360	360	80	7/1/2004	125000	1	0	0	1	6.875	8	6	7/1/2006	8/1/2006	6	6	1	12.875	6.875	656.93
59258293	1	O	6	8.35	142500	142035.19	8/1/2004	7/1/2024	1223.16	240	240	91.94	8/1/2004	155000	1	10000	0	1	8.35	0	0			0	0	0	0	0	1223.16
59258319	1	O	6	6.85	129600	129379.75	8/1/2004	7/1/2034	849.22	360	360	90	8/1/2004	144000	1	10000	0	1	6.85	8	4.5	7/1/2007	8/1/2007	6	6	1	12.85	6.85	849.22
59258350	5	O	1	11.45	31400	31379.6	8/1/2004	7/1/2034	309.76	360	360	20	8/1/2004	157000	2	10000	0	1	11.45	0	0			0	0	0	0	0	309.76
59258590	3	O	1	8.55	176400	176080.42	7/1/2004	6/1/2034	1362.62	360	360	90	7/1/2004	196000	1	100000	0	1	8.55	8	6	6/1/2007	7/1/2007	6	6	1	14.55	8.55	1362.62
59258939	1	O	8	6.5	94400	94227.08	8/1/2004	7/1/2034	596.68	360	360	80	8/1/2004	118000	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	596.68
59258954	1	N	6	8.763	99000	98865.96	8/1/2004	7/1/2034	779.78	360	360	90	8/1/2004	110000	1	10000	0	1	8.763	8	6	7/1/2007	8/1/2007	6	6	1	14.763	8.763	779.76
59259093	1	O	6	6.75	223250	222864.48	8/1/2004	7/1/2034	1448	360	360	95	7/1/2004	235000	1	0	0	1	6.75	0	0			0	0	0	0	0	1448
59259150	1	O	1	7.875	247500	247158.22	8/1/2004	7/1/2034	1794.55	360	360	90	8/1/2004	275000	1	10000	0	1	7.875	0	0			0	0	0	0	0	1794.55
59259176	1	O	1	8.35	132300	132134.1	8/1/2004	7/1/2034	1003.25	360	360	90	8/1/2004	147000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1003.25
59259275	1	O	6	8.65	83250	83151.83	8/1/2004	7/1/2034	649	360	360	75	8/1/2004	111000	1	10000	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	649
59259317	1	N	1	7.68	90000	89870.73	8/1/2004	7/1/2034	640.43	360	360	90	7/1/2004	100000	1	0	0	1	7.68	8	6	7/1/2007	8/1/2007	6	6	1	13.68	7.68	640.43
59259499	2	O	1	7.1	225000	224637.27	8/1/2004	7/1/2034	1512.08	360	360	90	7/1/2004	250000	1	0	0	2	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1512.08
59259515	1	O	1	8.075	166250	166029.52	8/1/2004	7/1/2034	1228.59	360	360	95	8/1/2004	175000	1	10000	0	1	8.075	8	6	7/1/2007	8/1/2007	6	6	1	14.075	8.075	1228.59
59259770	1	O	6	6.95	213750	213395.07	8/1/2004	7/1/2034	1414.92	360	360	95	8/1/2004	225000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1414.92
59259937	3	N	1	8.8	66300	66183.39	8/1/2004	7/1/2034	523.96	360	360	85	8/1/2004	78000	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	523.96
59260059	1	O	1	9.3	99750	99647.25	8/1/2004	7/1/2034	824.24	360	360	95	8/1/2004	105000	1	10000	0	1	9.3	8	6	7/1/2008	8/1/2008	6	6	1	15.3	9.3	824.24
59260158	2	O	6	6.75	238000	237589.01	8/1/2004	7/1/2034	1543.67	360	360	89.81	7/1/2004	265000	1	0	0	2	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1543.67
59260299	1	O	1	5.6	340000	339267.89	8/1/2004	7/1/2034	1951.87	360	360	80	7/1/2004	425000	1	0	0	1	5.6	8	6	7/1/2008	8/1/2008	6	6	1	11.6	5.6	1951.87
59260331	1	N	6	7.25	114300	114121.13	8/1/2004	7/1/2034	779.73	360	360	90	7/1/2004	127000	1	0	0	1	7.25	8	5.55	7/1/2007	8/1/2007	6	6	1	13.25	7.25	779.73
59260430	7	O	6	8.95	65000	64848.05	8/1/2004	7/1/2034	520.67	360	360	69.15	8/1/2004	94000	1	10000	0	1	8.95	0	0			0	0	0	0	0	520.67
59260539	1	O	1	9.1	148500	148340.51	8/1/2004	7/1/2034	1205.57	360	360	90	7/1/2004	165000	1	0	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1205.57
59260653	1	O	1	8.9	189000	188591.54	8/1/2004	7/1/2034	1507.16	360	360	90	8/1/2004	210000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1507.16
59260810	2	O	6	6.85	184500	184187.57	8/1/2004	7/1/2034	1208.96	360	360	90	7/1/2004	205000	1	0	0	2	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1208.96
59261115	1	O	6	7.8	142500	142300.21	8/1/2004	7/1/2034	1025.82	360	360	95	8/1/2004	150000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1025.82
59261339	1	O	6	10.65	140000	139891.78	8/1/2004	7/1/2034	1296.37	360	360	62.22	8/1/2004	225000	1	10000	0	1	10.65	8	6	7/1/2006	8/1/2006	6	6	1	16.65	10.65	1296.37
59261412	5	O	1	6.95	112000	111814.02	8/1/2004	7/1/2034	741.39	360	360	80	8/1/2004	140000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	741.39
59262352	1	N	6	8.25	119700	119546.81	8/1/2004	7/1/2034	899.27	360	360	90	7/1/2004	133000	1	0	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	899.27
59262592	1	O	1	7.4	184500	184219.74	8/1/2004	7/1/2034	1277.45	360	360	90	8/1/2004	205000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1277.45
59262659	5	O	6	8.55	161500	161305.62	8/1/2004	7/1/2034	1247.53	360	360	95	7/1/2004	170000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1247.53
59262691	7	O	6	7.35	78300	78179.5	8/1/2004	7/1/2034	539.47	360	360	90	8/1/2004	87000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	539.47
59262717	1	O	1	9.4	145350	145203.37	8/1/2004	7/1/2034	1211.6	360	360	85	8/1/2004	157000	1	10000	0	1	9.4	0	0			0	0	0	0	0	1211.6
59262832	1	O	6	7.9	136800	136612.04	8/1/2004	7/1/2034	994.27	360	360	95	8/1/2004	144000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	994.27
59262915	5	O	6	7.9	197600	197328.51	8/1/2004	7/1/2034	1436.17	360	360	95	8/1/2004	208000	1	10000	0	1	7.9	0	0			0	0	0	0	0	1436.17
59263095	1	O	1	8.6	280000	279502.13	8/1/2004	7/1/2034	1788.25	360	360	80	7/1/2004	350000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1788.25
59263335	1	O	1	9.925	189000	188829.37	8/1/2004	7/1/2034	1648.15	360	360	90	8/1/2004	215000	1	10000	0	1	9.925	8	6	7/1/2007	8/1/2007	6	6	1	15.925	9.925	1648.15
59263657	1	O	6	8.45	408000	407253.12	8/1/2004	7/1/2034	2565.44	360	360	80	7/1/2004	510000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	2565.44
59263772	5	N	6	7.55	76500	76387.21	8/1/2004	7/1/2034	537.53	360	360	90	7/1/2004	85000	1	0	0	1	7.55	0	0			0	0	0	0	0	537.53
59263814	1	O	1	8.15	128461	128293.22	8/1/2004	7/1/2034	956.07	360	360	95	7/1/2004	155000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	956.07
59263970	1	O	1	6.5	134400	134156.34	8/1/2004	7/1/2034	849.5	360	360	80	8/1/2004	171000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	849.5
59264093	2	O	1	8.9	157250	156983.88	7/1/2004	6/1/2034	1253.98	360	360	85	8/1/2004	185000	1	110000	0	2	8.9	8	6	6/1/2007	7/1/2007	6	6	1	14.9	8.9	1253.98
59264572	1	O	1	7.5	96000	95857.05	8/1/2004	7/1/2034	671.25	360	360	62.48	8/1/2004	116390	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	671.25
59264713	1	O	6	7.95	120600	120435.95	8/1/2004	7/1/2034	880.73	360	360	90	8/1/2004	134000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	880.73
59264853	1	O	6	8.99	212000	211767.04	8/1/2004	7/1/2034	1704.28	360	360	80	7/1/2004	265000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1704.28
59265033	1	O	1	12.1	38000	37978.61	8/1/2004	7/1/2034	393.81	360	360	20	8/1/2004	200000	2	10000	0	1	12.1	0	0			0	0	0	0	0	393.81
59265118	1	O	1	8.4	306000	305434.4	8/1/2004	7/1/2034	1914.05	360	360	79.27	8/1/2004	386000	1	10000	0	1	8.4	8	4.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1914.05
59265132	2	N	1	8.1	243000	242679.38	8/1/2004	7/1/2034	1800.02	360	360	90	7/1/2004	270000	1	0	0	2	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1800.02
59265215	1	O	6	6.35	252000	251529.68	8/1/2004	7/1/2034	1568.04	360	360	74.12	8/1/2004	340000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1568.04
59265231	1	O	1	7.925	206910	206357.56	8/1/2004	7/1/2034	1507.43	360	360	90	8/1/2004	229900	1	10000	0	1	7.925	8	6	7/1/2007	8/1/2007	6	6	1	13.925	7.925	1507.43
59265256	1	O	6	7.9	217500	217201.15	8/1/2004	7/1/2034	1580.81	360	360	94.98	7/1/2004	229000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1580.81
59265298	1	O	1	8.55	85405	85302.17	8/1/2004	7/1/2034	659.72	360	360	95	8/1/2004	89900	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	659.72
59265314	1	O	6	7.75	126350	126171.06	8/1/2004	7/1/2034	905.19	360	360	95	7/1/2004	133000	1	0	0	1	7.75	0	0			0	0	0	0	0	905.19
59265470	1	O	1	8.9	124000	123774.97	8/1/2004	7/1/2034	816.67	360	360	80	8/1/2004	155000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	816.67
59265496	3	O	6	7.99	171000	170769.28	8/1/2004	7/1/2034	1253.55	360	360	90	7/1/2004	190000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1253.55
59265710	1	O	6	6.675	342000	341400.71	8/1/2004	7/1/2034	2201.19	360	360	90	7/1/2004	380000	1	0	0	1	6.675	8	6	7/1/2006	8/1/2006	6	6	1	12.675	6.675	2201.19
59265918	1	O	6	10.85	52000	51961.5	8/1/2004	7/1/2034	489.33	360	360	20	8/1/2004	260000	2	10000	0	0	10.85	0	0			0	0	0	0	0	489.33
59266098	1	N	6	8.85	360000	359390.39	8/1/2004	7/1/2034	2858.94	360	360	90	7/1/2004	400000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2858.94
59266338	2	O	1	7.6	215900	215584.9	8/1/2004	7/1/2034	1524.42	360	360	90	8/1/2004	239900	1	10000	0	2	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1524.42
59266437	2	N	1	7.25	496000	495223.8	8/1/2004	7/1/2034	3383.6	360	360	80	8/1/2004	620000	1	10000	0	3	7.25	8	6	7/1/2008	8/1/2008	6	6	1	13.25	7.25	3383.6
59266858	1	O	8	6.85	106400	106219.82	8/1/2004	7/1/2034	697.2	360	360	95	8/1/2004	112000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	697.2
59266916	1	O	1	7.9	114836	114478.48	8/1/2004	7/1/2034	833.19	360	360	80	8/1/2004	143295	1	10000	0	1	7.9	8	6	7/1/2008	8/1/2008	6	6	1	13.9	7.9	833.19
59266957	1	O	1	8.8	58500	58433.12	8/1/2004	7/1/2034	462.32	360	360	90	7/1/2004	65000	1	0	0	1	8.8	0	0			0	0	0	0	0	462.32
59267252	1	O	1	9.25	58500	58395.04	8/1/2004	7/1/2034	481.27	360	360	90	8/1/2004	65000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	481.27

59267310	5	N		1	8.1	148500	148304.06	8/1/2004	7/1/2034	1100.02	360	360	90	8/1/2004	165000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1100.02
59267732	1	O		6	8.65	58000	57931.6	8/1/2004	7/1/2034	452.16	360	360	69.05	7/1/2004	84000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	452.16
59267773	1	N		1	8.05	53100	53029.21	8/1/2004	7/1/2034	391.49	360	360	90	7/1/2004	59000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	391.49
59267871	1	N		1	6.99	450000	449258.67	8/1/2004	7/1/2034	2990.84	360	360	90	8/1/2004	500000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2990.84
59267997	1	N		1	7.65	55250	55170.17	8/1/2004	7/1/2034	392.01	360	360	85	8/1/2004	75000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	392.01
59268094	1	O		1	6.4	66750	66626.61	8/1/2004	7/1/2034	417.53	360	360	75	8/1/2004	89000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	417.53
59268110	1	O		8	9.05	211500	211270.46	8/1/2004	7/1/2034	1709.4	360	360	90	8/1/2004	235000	1	10000	0	1	9.05	0	0			0	0	0	0	0	1709.4
59268138	3	N		1	8.6	135000	134839.19	8/1/2004	7/1/2034	1047.62	360	360	90	8/1/2004	150000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1047.62
59268151	1	O		6	6.7	237500	237085.85	8/1/2004	7/1/2034	1532.54	360	360	95	7/1/2004	250000	1	0	0	1	6.7	0	0			0	0	0	0	0	1532.54
59268219	1	O		6	7.27	116000	115819.19	8/1/2004	7/1/2034	792.9	360	360	72.5	8/1/2004	160000	1	10000	0	1	7.27	0	0			0	0	0	0	0	792.9
59268474	1	O		8	6.75	133000	132770.08	8/1/2004	7/1/2034	862.64	360	360	95	8/1/2004	140000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	862.64
59268698	2	O		6	8.65	378000	377554.34	8/1/2004	7/1/2034	2946.78	360	360	90	8/1/2004	420000	1	10000	0	2	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	2946.78
59268714	1	O		8	5.75	93600	93404.07	8/1/2004	7/1/2034	546.23	360	360	80	7/1/2004	117000	1	0	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	546.23
59268813	7	O		6	8.5	55000	54933.11	8/1/2004	7/1/2034	422.91	360	360	55	8/1/2004	100000	1	10000	0	1	8.5	0	0			0	0	0	0	0	422.91
59268839	1	O		8	8.4	128000	127841.13	8/1/2004	7/1/2034	975.16	360	360	74.64	7/1/2004	171500	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	975.16
59268938	1	O		1	7.95	192600	192338.03	8/1/2004	7/1/2034	1406.53	360	360	90	7/1/2004	214000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1406.53
59269175	5	N		1	8.1	168750	168527.33	8/1/2004	7/1/2034	1250.02	360	360	90	8/1/2004	187500	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1250.02
59269373	1	O		8	5.85	113600	113483.62	9/1/2004	8/1/2034	670.18	360	360	80	8/1/2004	142000	1	0	0	1	5.85	8	6	8/1/2006	9/1/2006	6	6	1	11.85	5.85	670.18
59269977	1	O		1	7.25	153200	152960.24	8/1/2004	7/1/2034	1045.1	360	360	80	8/1/2004	191500	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1045.1
59270132	1	O		6	8.65	82600	82702.37	8/1/2004	7/1/2034	645.49	360	360	90	7/1/2004	92000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	645.49
59270157	1	O		6	7.95	281600	281216.98	8/1/2004	7/1/2034	2056.48	360	360	80	8/1/2004	352000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2056.48
59270173	5	N		1	8.1	139500	139315.94	8/1/2004	7/1/2034	1033.35	360	360	90	8/1/2004	155000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1033.35
59270189	1	O		6	7.99	750000	748988.12	8/1/2004	7/1/2034	5498.01	360	360	75	7/1/2004	1000000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	5498.01
59270512	1	O		1	6.55	319500	318926.36	8/1/2004	7/1/2034	2029.98	360	360	90	8/1/2004	355000	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	2029.98
59270637	1	O		6	8.3	74800	74752.79	9/1/2004	8/1/2034	564.58	360	360	85	8/1/2004	88000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	564.58
59271130	1	O		8	7.05	68000	67889.28	8/1/2004	7/1/2034	454.7	360	360	80	8/1/2004	85000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	454.7
59271197	1	O		1	8.5	109250	109117.16	8/1/2004	7/1/2034	840.04	360	360	95	8/1/2004	115000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	840.04
59271296	1	O		6	6	224000	223552.89	8/1/2004	7/1/2034	1343	360	360	80	8/1/2004	280000	1	10000	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	1343
59271411	1	O		8	8.8	96750	96639.4	8/1/2004	7/1/2034	764.6	360	360	75	8/1/2004	129000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	764.6
59271551	1	O		8	7.45	180800	180528.09	8/1/2004	7/1/2034	1258	360	360	80	7/1/2004	226000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1258
59271858	2	O		6	7.75	332500	332029.12	8/1/2004	7/1/2034	2382.08	360	360	87.5	8/1/2004	380000	1	10000	0	2	7.75	0	0			0	0	0	0	0	2382.08
59271957	1		2	6	6.75	126000	125782.41	8/1/2004	7/1/2034	817.24	360	360	90	8/1/2004	140000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	817.24
59272070	1	O		6	6.75	102420	102243.13	8/1/2004	7/1/2034	664.3	360	360	90	7/1/2004	113800	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	664.3
59272419	2	N		8	8.65	72000	71838.3	7/1/2004	6/1/2034	561.29	360	360	80	8/1/2004	90000	1	110000	0	2	8.65	0	0			0	0	0	0	0	561.29
59272450	1	O		1	5.7	205600	205383.29	9/1/2004	8/1/2034	1193.31	360	360	80	8/1/2004	257000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	1193.31
59272559	1	N		6	8.3	155700	155502.77	8/1/2004	7/1/2034	1175.2	360	360	90	7/1/2004	173000	1	0	0	1	8.3	0	0			0	0	0	0	0	1175.2
59272575	1	O		6	7.05	117800	117608.21	8/1/2004	7/1/2034	787.69	360	360	95	8/1/2004	124000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	787.69
59272617	1	O		1	6.5	226800	226388.81	8/1/2004	7/1/2034	1433.54	360	360	90	8/1/2004	252000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1433.54
59272633	2	O		6	6.8	192850	192520.22	8/1/2004	7/1/2034	1257.24	360	360	95	8/1/2004	203000	1	10000	0	2	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1257.24
59272674	1	O		6	7.55	136850	136648.25	8/1/2004	7/1/2034	961.57	360	360	85	8/1/2004	161000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	961.57
59272773	1	O		1	7.73	126900	126719.56	8/1/2004	7/1/2034	907.38	360	360	90	7/1/2004	141000	1	0	0	1	7.73	8	6	7/1/2006	8/1/2006	6	6	1	13.73	7.73	907.38
59272856	1	O		6	7	465500	464734.63	8/1/2004	7/1/2034	3096.99	360	360	95	8/1/2004	490000	1	10000	0	1	7	0	0			0	0	0	0	0	3096.99
59272914	3	N		1	7.75	73350	73193.68	7/1/2004	6/1/2034	525.49	360	360	90	8/1/2004	81500	1	110000	0	1	7.75	8	6	6/1/2006	7/1/2006	6	6	1	13.75	7.75	525.49
59272971	3	N		6	8.45	189000	188767.82	8/1/2004	7/1/2034	1446.56	360	360	90	7/1/2004	210000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1446.56
59273177	1	N		6	7.55	198000	197708.1	8/1/2004	7/1/2034	1391.24	360	360	90	7/1/2004	220000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1391.24
59273193	1	O		6	11	89600	89535.79	8/1/2004	7/1/2034	853.29	360	360	70	8/1/2004	128000	1	10000	0	1	11	8	6	7/1/2006	8/1/2006	6	6	1	17	11	853.29
59273250	1	O		1	6.25	275500	274975.81	8/1/2004	7/1/2034	1696.31	360	360	95	7/1/2004	285000	1	0	0	1	6.25	8	4.5	7/1/2007	8/1/2007	6	6	1	12.25	6.25	1696.31
59273375	1	N		1	7.3	135000	134690.2	8/1/2004	7/1/2034	925.53	360	360	90	8/1/2004	162000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	925.53
59273417	1	O		8	9.2	99750	99645.08	8/1/2004	7/1/2034	817.01	360	360	95	7/1/2004	105000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	817.01
59273490	7	O		6	7.675	82500	82380.39	8/1/2004	7/1/2034	586.78	360	360	75	8/1/2004	110000	1	10000	0	1	7.675	8	8	7/1/2006	8/1/2006	6	6	1	13.675	7.675	586.78
59273557	7	O		8	8.45	63750	63671.68	8/1/2004	7/1/2034	487.93	360	360	79.69	7/1/2004	80000	1	0	0	1	8.45	0	0			0	0	0	0	0	487.93
59273672	1	N		1	8.35	202500	202246.08	8/1/2004	7/1/2034	1535.58	360	360	90	8/1/2004	225000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1535.58
59273797	1	N		1	8.3	103500	103368.88	8/1/2004	7/1/2034	781.21	360	360	90	7/1/2004	118000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	781.21
59273813	1	O		6	10.05	174300	174146.77	8/1/2004	7/1/2034	1538.06	360	360	70	7/1/2004	249000	1	0	0	1	10.05	8	6	7/1/2006	8/1/2006	6	6	1	16.05	10.05	1538.06
59273839	5	O		1	6.65	153600	153329.53	8/1/2004	7/1/2034	986.06	360	360	80	8/1/2004	192000	1	10000	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	986.06
59273870	3	O		6	7.99	161000	160782.78	8/1/2004	7/1/2034	1180.24	360	360	94.71	8/1/2004	170000	1	10000	0	1	7.99	0	0			0	0	0	0	0	1180.24
59273938	1	O		1	8.2	261250	260910.75	8/1/2004	7/1/2034	1953.51	360	360	95	8/1/2004	275000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	1953.51
59274217	1	O		6	7.8	156750	156530.24	8/1/2004	7/1/2034	1128.4	360	360	95	8/1/2004	165000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1128.4
59274456	2	N		6	8.45	117000	116856.27	8/1/2004	7/1/2034	895.49	360	360	90	7/1/2004	130000	1	0	0	2	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	895.49
59274472	1	N		6	7.75	169200	168960.39	8/1/2004	7/1/2034	1212.17	360	360	90	7/1/2004	189000	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1212.17
59274654	1		2	1	8.35	185400	185072.77	8/1/2004	7/1/2034	1405.91	360	360	90	8/1/2004	206000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1405.91
59274712	1	O		1	7.9	142785	142588.82	8/1/2004	7/1/2034	1037.77	360	360	95	7/1/2004	150300	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1037.77
59274977	1	O		6	7.5	355000	354471.41	8/1/2004	7/1/2034	2482.22	360	360	81.61	8/1/2004	435000	1	10000	0	1	7.5	0	0			0	0	0	0	0	2482.22
59275099	3	O		1	7.65	247855	247496.87	8/1/2004	7/1/2034	1758.57	360	360	95	7/1/2004	260900	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1758.57
59275396	5	N		1	8.9	128700	128555.9	8/1/2004	7/1/2034	1026.31	360	360	90	7/1/2004	143000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1026.31
59275610	2	O		6	7.1	450000	449274.56	8/1/2004	7/1/2034	3024.15	360	360	90	7/1/2004	500000	1	0	0	2	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	3024.15
59275677	1	N		1	7.85	108000	107850.09	8/1/2004	7/1/2034	781.21	360	360	90	8/1/2004	120000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	781.21
59275933	1	O		6	8.99	180000	179703.46	8/1/2004	7/1/2034	1196.34	360	360	87.8	7/1/2004	205000	1	0	0	1	8.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	8.99	1196.34
59275990	1	N		1	8.85	80550	80458.88	8/1/2004	7/1/2034	639.45	360	360	90	7/1/2004	120000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	639.45
59276014	1	O		1	7.35	156000	155760.67	8/1/2004	7/1/2034	1074.8	360	360	80	8/1/2004	195000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1074.8
59276055	3	N		1	7.3	171000	170735.04	8/1/2004	7/1/2034	1172.33	360	360	90	7/1/2004	190000	1	0	0	1	7.3	8	4.5	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1172.33
59276279	1		2	6	7.85	60000	59916.71	8/1/2004	7/1/2034	434.01	360	360	68.97	8/1/2004	87000	1	10000	0	1	7.85	0	0			0	0	0	0	0	434.01
59276295	1	N		1	7.35	87300	87168.06	8/1/2004	7/1/2034	601.48	360	360	90	7/1/2004	97000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	601.48
59276451	1	O		1	7.99	127500	127327.97	8/1/2004	7/1/2034	934.67	360	360	85	8/1/2004	150000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	934.67
59276550	1	O		6	7.45	143450	143233.48	8/1/2004	7/1/2034	998.12	360	360	95	8/1/2004	151000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	998.12
59276691	1	O		6	8.2	50000	49935.36	8/1/2004	7/1/2034	373.88	360	360	80	8/1/2004	62500	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	373.88
59276873	2	O		1	5.7	278800	278210.88	8/1/2004	7/1/2034	1818.16	360	360	80	7/1/2004	348500	1	0	0	2	5.7	8	6	7/1/2006	8/1/2006	6	6	1	11.7	5.7	1818.16

59277137	1 N	1	7.4	142380	142054.57	7/1/2004	6/1/2034	985.82	360	360	90	7/1/2004	158200	1	100000	0	1	7.4	8	8	6/1/2006	7/1/2006	6	6	1	13.4	7.4	985.82
59277236	3 N	1	6.85	127500	127284.09	8/1/2004	7/1/2034	835.46	360	360	85	7/1/2004	150000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	835.46
59277376	5 O	6	7.7	85500	85377.68	8/1/2004	7/1/2034	609.59	360	360	89.06	7/1/2004	96000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	609.59
59277392	1 O	6	8.35	50150	50087.1	8/1/2004	7/1/2034	380.3	360	360	83.58	8/1/2004	60000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	380.3
59278119	1 O	6	8.99	80750	80661.25	8/1/2004	7/1/2034	649.16	360	360	85	8/1/2004	85000	1	10000	0	1	8.99	0	0			0	0	0	0	0	649.16
59278150	1 N	6	7.9	107100	106952.85	8/1/2004	7/1/2034	778.41	360	360	85	7/1/2004	126000	1	0	0	1	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	778.41
59278333	1 N	1	9.4	79200	79120.11	8/1/2004	7/1/2034	660.19	360	360	90	7/1/2004	88000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	660.19
59278416	3 O	1	7.45	152000	151771.41	8/1/2004	7/1/2034	1057.61	360	360	95	7/1/2004	160000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1057.61
59278499	1 O	1	9.1	82800	82711.06	8/1/2004	7/1/2034	672.2	360	360	90	8/1/2004	92000	1	10000	0	1	9.1	0	0			0	0	0	0	0	672.2
59278572	1 O	1	12	39000	38977.57	8/1/2004	7/1/2034	401.16	360	360	20	8/1/2004	195000	2	10000	0	1	12	0	0			0	0	0	0	0	401.16
59278713	5 O	1	8.85	91651	91547.32	8/1/2004	7/1/2034	727.58	360	360	90	8/1/2004	101835	1	10000	0	1	8.85	8	6.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	727.58
59278770	1 O	1	9.6	89250	89163.68	8/1/2004	7/1/2034	756.99	360	360	85	8/1/2004	105000	1	10000	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	756.99
59278879	1 O	1	9.05	126690	126552.51	8/1/2004	7/1/2034	1023.94	360	360	100	8/1/2004	127900	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	1023.94
59279034	1 O	8	7.35	100000	99923.52	9/1/2004	8/1/2034	688.98	360	360	58.14	8/1/2004	172000	1	0	0	1	7.35	0	0			0	0	0	0	0	688.98
59279158	1 N	1	8.95	68000	67924.65	8/1/2004	7/1/2034	544.7	360	360	85	7/1/2004	80000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	544.7
59279216	1 O	8	6.7	186200	185875.31	8/1/2004	7/1/2034	1201.51	360	360	95	8/1/2004	196000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1201.51
59279356	1 O	6	6.4	165750	165443.63	8/1/2004	7/1/2034	1036.78	360	360	85	8/1/2004	195000	1	10000	0	1	6.4	0	0			0	0	0	0	0	1036.78
59279372	1 O	6	8.4	207100	205940.8	8/1/2004	7/1/2019	2027.28	180	180	95	8/1/2004	218000	1	10000	0	1	8.4	0	0			0	0	0	0	0	2027.28
59279398	2 O	6	6.75	390000	389326.53	8/1/2004	7/1/2034	2529.54	360	360	81.42	7/1/2004	635000	1	0	0	4	6.75	0	0			0	0	0	0	0	2529.54
59279414	1 O	6	8.8	79200	79105.64	8/1/2004	7/1/2034	614.61	360	360	80	7/1/2004	99000	1	0	0	1	8.8	0	0			0	0	0	0	0	614.61
59279596	2 N	1	7.25	230400	230039.43	8/1/2004	7/1/2034	1571.74	360	360	90	8/1/2004	256000	1	10000	0	2	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1571.74
59279612	1 O	6	9.95	99200	99110.92	8/1/2004	7/1/2034	866.89	360	360	80	8/1/2004	124000	1	10000	0	1	9.95	8	6	7/1/2007	8/1/2007	6	6	1	15.95	9.95	866.89
59279638	2 O	1	8	270000	269636.45	8/1/2004	7/1/2034	1981.17	360	360	90	8/1/2004	300000	1	10000	0	2	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1981.17
59279778	2 N	1	8.3	381600	381116.61	8/1/2004	7/1/2034	2880.26	360	360	90	7/1/2004	424000	1	0	0	2	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	2880.26
59279950	2 N	6	7.9	198000	197727.95	8/1/2004	7/1/2034	1439.08	360	360	90	8/1/2004	220000	1	10000	0	2	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1439.08
59280032	1 N	6	7.35	68000	67895.66	8/1/2004	7/1/2034	468.51	360	360	85	7/1/2004	80000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	468.51
59280297	1 O	6	8.45	116880	116735.96	8/1/2004	7/1/2034	894.57	360	360	93.5	8/1/2004	125000	1	10000	0	1	8.45	0	0			0	0	0	0	0	894.57
59280370	1 O	6	8.85	105000	104881.22	8/1/2004	7/1/2034	833.55	360	360	60.34	8/1/2004	174000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	833.55
59280479	3 O	1	8.15	125875	125710.58	8/1/2004	7/1/2034	936.83	360	360	95	8/1/2004	132500	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	936.83
59280834	1 N	6	8.55	121500	121353.78	8/1/2004	7/1/2034	938.54	360	360	88.04	7/1/2004	138000	1	0	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	938.54
59280859	1 O	8	8.15	81600	81493.42	8/1/2004	7/1/2034	607.31	360	360	80	7/1/2004	102000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	607.31
59281139	7 O	6	7.95	59500	59403.49	8/1/2004	7/1/2034	434.52	360	360	79.33	8/1/2004	75000	1	10000	0	1	7.95	0	0			0	0	0	0	0	434.52
59281410	5 O	1	8.75	240074	239935.87	9/1/2004	8/1/2034	1888.67	360	360	85	8/1/2004	282440	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1888.67
59281436	1 O	1	8.55	216000	215740.04	8/1/2004	7/1/2034	1668.52	360	360	90	7/1/2004	240000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1668.52
59281451	1 O	1	8.05	235800	235485.69	8/1/2004	7/1/2034	1738.45	360	360	90	8/1/2004	262000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1738.45
59281493	1 N	1	9.3	52650	52595.77	8/1/2004	7/1/2034	435.05	360	360	90	7/1/2004	58500	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	435.05
59281592	1 O	1	7	306000	305496.88	8/1/2004	7/1/2034	2035.83	360	360	85	8/1/2004	360000	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	2035.83
59281774	1 N	1	7.6	80100	79983.09	8/1/2004	7/1/2034	565.57	360	360	90	7/1/2004	89000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	565.57
59282236	2 O	1	10.9	69700	69648.97	8/1/2004	7/1/2034	658.51	360	360	20	7/1/2004	348500	2	0	0	2	10.9	0	0			0	0	0	0	0	658.51
59282392	2 O	1	7.45	168000	167747.34	8/1/2004	7/1/2034	1168.94	360	360	80	8/1/2004	213000	1	10000	0	2	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1168.94
59282418	1 O	6	7.75	115650	115486.21	8/1/2004	7/1/2034	828.54	360	360	90	8/1/2004	128500	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	828.54
59282558	3 O	1	7.55	220000	219675.68	8/1/2004	7/1/2034	1545.82	360	360	100	7/1/2004	220000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1545.82
59282657	7 O	6	6.4	140000	139741.23	8/1/2004	7/1/2034	875.71	360	360	84.85	8/1/2004	165000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	875.71
59282756	1 N	1	8.6	106250	106123.43	8/1/2004	7/1/2034	824.52	360	360	85	8/1/2004	125000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	824.52
59282855	1 O	6	7.725	83200	83081.58	8/1/2004	7/1/2034	594.62	360	360	80	8/1/2004	104000	1	10000	0	1	7.725	8	6	7/1/2007	8/1/2007	6	6	1	13.725	7.725	594.62
59283010	7 O	6	8.75	50000	49942.23	8/1/2004	7/1/2034	393.36	360	360	77.97	8/1/2004	64129	1	10000	0	1	8.75	0	0			0	0	0	0	0	393.36
59283077	1 O	6	8.85	93100	92994.68	8/1/2004	7/1/2034	739.08	360	360	95	8/1/2004	98000	1	10000	0	1	8.85	0	0			0	0	0	0	0	739.08
59283275	1 N	1	9.3	50400	50348.08	8/1/2004	7/1/2034	416.46	360	360	90	7/1/2004	56000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	416.46
59283333	1 N	1	9.3	59400	59338.8	8/1/2004	7/1/2034	490.83	360	360	90	7/1/2004	66000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	490.83
59283374	1 N	1	8.05	50040	49973.29	8/1/2004	7/1/2034	368.93	360	360	90	7/1/2004	55600	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	368.93
59283457	1 O	1	8.3	137750	137575.5	8/1/2004	7/1/2034	1039.72	360	360	95	8/1/2004	145000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1039.72
59283531	1 N	1	9.4	89100	89010.13	8/1/2004	7/1/2034	742.71	360	360	90	7/1/2004	99000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	742.71
59283572	1 N	6	8.15	107950	107809	8/1/2004	7/1/2034	803.42	360	360	85	7/1/2004	127000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	803.42
59283630	1 O	6	6.9	148000	147876.27	9/1/2004	8/1/2034	974.73	360	360	61.67	8/1/2004	240000	1	0	0	1	6.9	0	0			0	0	0	0	0	974.73
59283739	2 N	6	7.75	96000	95864.04	8/1/2004	7/1/2034	687.76	360	360	80	8/1/2004	120000	1	10000	0	3	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	687.76
59283895	2 N	1	8.35	198000	197751.72	8/1/2004	7/1/2034	1501.46	360	360	90	7/1/2004	220000	1	0	0	2	8.35	8	6.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1501.46
59284091	2 N	1	7.55	259200	258817.9	8/1/2004	7/1/2034	1821.25	360	360	90	8/1/2004	288000	1	10000	0	2	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1821.25
59284356	1 O	6	7.75	80000	79888.71	8/1/2004	7/1/2034	573.13	360	360	57.55	8/1/2004	139000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	573.13
59284455	1 O	1	8.4	85500	85393.87	8/1/2004	7/1/2034	651.38	360	360	95	8/1/2004	90000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	651.38
59284539	5 O	1	8.6	208000	207752.23	8/1/2004	7/1/2034	1614.11	360	360	100	7/1/2004	208000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1614.11
59284653	5 O	6	6.5	348500	348184.95	9/1/2004	8/1/2034	2202.76	360	360	74.95	8/1/2004	465000	1	0	0	1	6.5	0	0			0	0	0	0	0	2202.76
59284851	2 N	6	9.05	54000	53941.38	8/1/2004	7/1/2034	436.45	360	360	90	7/1/2004	60000	1	0	0	2	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	436.45
59285058	1 O	6	8.45	112000	111862.41	8/1/2004	7/1/2034	857.22	360	360	80	7/1/2004	140000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	857.22
59285155	1 O	6	6.4	218500	218096.11	8/1/2004	7/1/2034	1366.74	360	360	95	8/1/2004	230000	1	10000	0	1	6.4	8	4.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1366.74
59285312	1 N	1	8.6	63750	63635.68	7/1/2004	6/1/2034	494.71	360	360	85	7/1/2004	75000	1	100000	0	1	8.6	8	6	6/1/2006	7/1/2006	6	6	1	14.6	8.6	494.71
59285577	1 O	6	6	525000	523952.09	8/1/2004	7/1/2034	3147.65	360	360	75	8/1/2004	700000	1	10000	0	1	6	0	0			0	0	0	0	0	3147.65
59285676	3 N	6	9.65	58500	58446.34	8/1/2004	7/1/2034	506.91	360	360	65	7/1/2004	90000	1	0	0	1	9.85	8	6	7/1/2006	8/1/2006	6	6	1	15.85	9.85	506.91
59285734	1 O	1	6.4	99200	99016.63	8/1/2004	7/1/2034	620.51	360	360	80	8/1/2004	124000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	620.51
59285973	5 O	1	7.15	419900	419229.73	8/1/2004	7/1/2034	2836.04	360	360	85	8/1/2004	494250	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	2836.04
59286039	1 O	1	7.45	189600	189314.86	8/1/2004	7/1/2034	1319.23	360	360	80	8/1/2004	237000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1319.23
59286195	3 O	1	7	196800	196476.42	8/1/2004	7/1/2034	1309.32	360	360	80	8/1/2004	246000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1309.32
59286377	3 O	1	6.2	98320	98131.13	8/1/2004	7/1/2034	602.18	360	360	80	8/1/2004	122900	1	10000	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	602.18
59286518	5 O	6	9	167250	167066.59	8/1/2004	7/1/2034	1345.74	360	360	75	8/1/2004	223000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	1345.74
59286799	1 O	8	11.8	161000	160903.2	8/1/2004	7/1/2034	1631.33	360	360	70	7/1/2004	230000	1	0	0	1	11.8	8	6	7/1/2006	8/1/2006	6	6	1	17.8	11.8	1631.33
59287052	1 N	6	7.85	65700	65654.55	9/1/2004	8/1/2034	475.24	360	360	90	8/1/2004	73000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	475.24
59287078	3 O	1	9.95	24580	24557.93	8/1/2004	7/1/2034	214.8	360	360	20	8/1/2004	122900	2	10000	0	1	9.95	0	0			0	0	0	0	0	214.8
59287334	1 O	1	7.85	143100	142901.37	8/1/2004	7/1/2034	1035.1	360	360	90	8/1/2004	159000	1	10000	0	1	7.85	9	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1035.1

59287532	9	O		6	7.85	408000	407433.73	8/1/2004	7/1/2034	2951.21	360	360	85	7/1/2004	480000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2951.21
59287755	1	O		6	8.35	472500	471907.55	8/1/2004	7/1/2034	3583.01	360	360	90	8/1/2004	525000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	3583.01
59288259	3	O		6	5.925	178000	177639.58	8/1/2004	7/1/2034	1058.64	360	360	89	7/1/2004	200000	1	0	0	1	5.925	8	6	7/1/2006	8/1/2006	6	6	1	11.925	5.925	1058.64
59288373	1	O		6	7.35	375000	374424.7	8/1/2004	7/1/2034	2583.65	360	360	77.32	8/1/2004	485000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2583.65
59288472	1	O		6	7.05	202000	201671.12	8/1/2004	7/1/2034	1350.71	360	360	88.99	8/1/2004	227000	1	10000	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	1350.71
59288498	2	O		1	5.7	264000	263161.25	7/1/2004	6/1/2034	1532.26	360	360	80	7/1/2004	335000	1	100000	0	2	5.7	8	6	6/1/2007	7/1/2007	6	6	1	11.7	5.7	1532.26
59288811	1	O		1	6.175	340000	339343.7	8/1/2004	7/1/2034	2076.89	360	360	80	8/1/2004	425000	1	10000	0	1	6.175	8	6	7/1/2006	8/1/2006	6	6	1	12.175	6.175	2076.89
59288977	1	O		1	7.3	198000	197847.06	9/1/2004	8/1/2034	1357.44	360	360	90	8/1/2004	220000	1	0	0	1	7.3	9	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1357.44
59289256	3	N		6	8.1	117000	116845.62	8/1/2004	7/1/2034	866.68	360	360	90	7/1/2004	130000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	866.68
59289272	2	O		6	6.25	171200	170874.27	8/1/2004	7/1/2034	1054.11	360	360	80	8/1/2004	214000	1	10000	0	3	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1054.11
59289298	1	O		8	8.65	109800	109670.54	8/1/2004	7/1/2034	855.97	360	360	90	8/1/2004	122000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	855.97
59289512	1	O		6	6.3	405000	404238.82	8/1/2004	7/1/2034	2506.84	360	360	88.17	8/1/2004	470000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	2506.84
59289751	1	O		6	5.95	180000	179637.26	8/1/2004	7/1/2034	1073.42	360	360	90	7/1/2004	200000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1073.42
59289918	3	N		6	8.3	72590	72498.04	8/1/2004	7/1/2034	547.9	360	360	85	7/1/2004	85400	1	0	0	1	8.3	0	0			0	0	0	0	0	547.9
59290015	1	O		6	7.4	256000	255611.14	8/1/2004	7/1/2034	1772.5	360	360	80	7/1/2004	320000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1772.5
59290312	1	O		6	6.75	356250	355634.81	8/1/2004	7/1/2034	2310.64	360	360	95	7/1/2004	375000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	2310.64
59290395	1	N		1	8.6	225000	224731.98	8/1/2004	7/1/2034	1746.03	360	360	90	7/1/2004	250000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1746.03
59290551	1	O		1	7.8	234000	233671.94	8/1/2004	7/1/2034	1684.5	360	360	90	8/1/2004	260000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1684.5
59290775	1	O		6	7.925	237600	237275.19	8/1/2004	7/1/2034	1731.02	360	360	90	8/1/2004	264000	1	10000	0	1	7.925	8	6	7/1/2006	8/1/2006	6	6	1	13.925	7.925	1731.02
59290858	1	O		6	8.65	149500	149323.74	8/1/2004	7/1/2034	1165.46	360	360	87.94	7/1/2004	170000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1165.46
59291435	1	N		1	9.2	56250	56190.83	8/1/2004	7/1/2034	460.72	360	360	90	8/1/2004	62500	1	10000	0	1	9.2	8	6	7/1/2007	8/1/2007	6	6	1	15.2	9.2	460.72
59291591	1	O		1	7.05	201400	201072.11	8/1/2004	7/1/2034	1346.69	360	360	95	8/1/2004	212000	1	10000	0	1	7.05	0	0			0	0	0	0	0	1346.69
59291799	1	O		6	8.8	85000	84902.83	8/1/2004	7/1/2034	671.74	360	360	89.01	7/1/2004	95500	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	671.74
59292177	1	O		1	8.75	109250	109123.81	8/1/2004	7/1/2034	859.48	360	360	95	7/1/2004	115000	1	0	0	1	8.75	8	4.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	859.48
59292193	2	N		6	7.99	153000	152689.31	7/1/2004	6/1/2034	1121.6	360	360	85	8/1/2004	180000	1	110000	0	3	7.99	0	0			0	0	0	0	0	1121.6
59292219	1	N		1	8.5	112500	112431.85	9/1/2004	8/1/2034	865.03	360	360	90	8/1/2004	125000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	865.03
59292250	1	N		6	7.45	60000	59955.02	9/1/2004	8/1/2034	417.48	360	360	80	8/1/2004	75000	1	0	0	1	7.45	0	0			0	0	0	0	0	417.48
59292351	1	N		1	7.95	225000	224693.98	8/1/2004	7/1/2034	1643.14	360	360	90	7/1/2004	250000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1643.14
59292672	1	O		6	9.55	75000	74926.69	8/1/2004	7/1/2034	633.38	360	360	68.18	8/1/2004	110000	1	10000	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	633.38
59292813	7	O		1	9.35	74400	74362.23	8/1/2004	8/1/2034	617.47	360	360	80	8/1/2004	93000	1	0	0	1	9.35	0	0			0	0	0	0	0	617.47
59292898	1	O		1	9.15	152100	151938.33	8/1/2004	7/1/2034	1240.29	360	360	90	7/1/2004	169000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1240.29
59293118	1	O		6	7.99	225000	224696.42	8/1/2004	7/1/2034	1649.41	360	360	92.21	7/1/2004	244000	1	0	0	1	7.99	8	4.5	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1649.41
59293431	7	O		6	8.6	70000	69875.52	8/1/2004	7/1/2034	447.07	360	360	85.89	8/1/2004	81500	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	447.07
59293514	1	O		6	8.6	441750	441223.8	8/1/2004	7/1/2034	3428.04	360	360	95	8/1/2004	465000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	3428.04
59293597	1	O		1	7.7	66810	66714.43	8/1/2004	7/1/2034	476.33	360	360	85	8/1/2004	78600	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	476.33
59293613	1	O		1	6.8	185392	185074.97	8/1/2004	7/1/2034	1208.62	360	360	80	7/1/2004	231740	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1208.62
59293639	2	O		1	8.7	224437	224173.93	8/1/2004	7/1/2034	1757.64	360	360	95	8/1/2004	250000	1	10000	0	2	8.7	0	0			0	0	0	0	0	1757.64
59293696	1	O		6	8.25	431250	430658.12	8/1/2004	7/1/2034	3239.64	360	360	75	7/1/2004	575000	1	0	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	3239.64
59293738	5	O		6	8.95	168750	168563.01	8/1/2004	7/1/2034	1351.74	360	360	75	8/1/2004	225000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1351.74
59294132	3	N		1	8.15	216000	215717.69	8/1/2004	7/1/2034	1607.58	360	360	90	7/1/2004	240000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1607.58
59294173	1	O		6	9.75	180000	179831.36	8/1/2004	7/1/2034	1548.48	360	360	75	7/1/2004	240000	1	0	0	1	9.75	8	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	1548.48
59294355	1	O		6	8.55	92700	92588.42	8/1/2004	7/1/2034	716.08	360	360	90	7/1/2004	103000	1	0	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	716.08
59294496	1	O		1	6.75	76000	75868.75	8/1/2004	7/1/2034	492.94	360	360	95	8/1/2004	80000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	492.94
59294512	1	O		6	6.95	275000	274543.38	8/1/2004	7/1/2034	1820.36	360	360	89.29	8/1/2004	308000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1820.36
59295196	3	N		6	9.95	63750	63692.75	8/1/2004	7/1/2034	557.1	360	360	81.84	9/1/2004	77900	1	11000	0	1	9.95	0	0			0	0	0	0	0	557.1
59295519	7	O		6	6.3	90160	89930.21	8/1/2004	7/1/2034	557.7	360	360	85	8/1/2004	106000	1	10000	0	1	6.3	0	0			0	0	0	0	0	557.7
59295550	5	O		6	8.3	86400	86290.54	8/1/2004	7/1/2034	652.14	360	360	90	7/1/2004	96000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	652.14
59295592	3	O		1	9.2	82850	82563.07	8/1/2004	7/1/2034	676.95	360	360	95	7/1/2004	87000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	676.95
59295634	1	O		6	8.85	180000	179695.19	8/1/2004	7/1/2034	1179.47	360	360	72	7/1/2004	250000	1	0	0	1	8.85	0	0			0	0	0	0	0	1179.47
59295790	1	N		1	8.9	90000	89899.23	8/1/2004	7/1/2034	717.7	360	360	90	7/1/2004	105000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	717.7
59295873	1	O		6	8.45	87200	87092.87	8/1/2004	7/1/2034	667.41	360	360	80	7/1/2004	109000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	667.41
59296012	1	O		6	8.35	129200	129037.99	8/1/2004	7/1/2034	979.74	360	360	95	7/1/2004	136000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	979.74
59296038	1	O		1	7.99	65550	65461.55	8/1/2004	7/1/2034	480.53	360	360	95	8/1/2004	69000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	480.53
59296095	1	O		6	9.25	130500	130364.16	8/1/2004	7/1/2034	1073.6	360	360	72.5	8/1/2004	180000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1073.6
59298194	1	N		1	7.125	315000	314494.69	8/1/2004	7/1/2034	2122.22	360	360	90	8/1/2004	350000	1	10000	0	1	7.125	8	6	7/1/2006	8/1/2006	6	6	1	13.125	7.125	2122.22
59298319	2	N		1	8.9	112500	112373.65	8/1/2004	7/1/2034	897.12	360	360	90	8/1/2004	125000	1	10000	0	2	8.9	0	0			0	0	0	0	0	897.12
59296491	1	N		1	8.05	103500	103362.04	8/1/2004	7/1/2034	763.06	360	360	90	7/1/2004	115000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	763.06
59296699	1	O		8	8.25	154800	154601.88	8/1/2004	7/1/2034	1162.97	360	360	90	7/1/2004	172000	1	0	0	1	8.25	8	8	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1162.97
59296913	1	O		6	8.35	256000	255679.01	8/1/2004	7/1/2034	1941.27	360	360	80	8/1/2004	320000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1941.27
59297135	2	O		6	5.95	283500	282928.7	8/1/2004	7/1/2034	1690.63	360	360	90	7/1/2004	315000	1	0	0	2	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1690.63
59297291	5	O		6	7.95	214890	214597.71	8/1/2004	7/1/2034	1569.31	360	360	95	7/1/2004	226200	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1569.31
59297333	1	O		6	7.8	137950	137756.59	8/1/2004	7/1/2034	993.07	360	360	89	8/1/2004	155000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	993.07
59297374	1	N		1	8	122310	122145.31	8/1/2004	7/1/2034	897.47	360	360	90	7/1/2004	135900	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	897.47
59297416	1	O		6	7.65	318250	317790.17	8/1/2004	7/1/2034	2258.03	360	360	95	7/1/2004	335000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	2258.03
59297770	7	O		6	7.95	54000	53926.54	8/1/2004	7/1/2034	394.36	360	360	77.14	8/1/2004	70000	1	10000	0	1	7.95	0	0			0	0	0	0	0	394.36
59297853	1	N		8	7.6	200000	199854.52	9/1/2004	8/1/2034	1412.15	360	360	80	8/1/2004	250000	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	1412.15
59297994	7	O		6	8.15	72250	72155.64	8/1/2004	7/1/2034	537.72	360	360	85	8/1/2004	85000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	537.72
59298612	1	O		6	10.15	66150	66030.41	8/1/2004	7/1/2034	587.86	360	360	90	8/1/2004	73500	1	10000	0	1	10.15	0	0			0	0	0	0	0	587.86
59298893	1	O		8	7.15	130000	129792.49	8/1/2004	7/1/2034	878.03	360	360	73.86	7/1/2004	176000	1	0	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	878.03
59298935	1	N		6	7.25	105000	104835.68	8/1/2004	7/1/2034	716.29	360	360	75	7/1/2004	140000	1	0	0	1	7.25	0	0			0	0	0	0	0	716.29
59299032	1	O		1	8.3	123250	123023.68	8/1/2004	7/1/2034	930.28	360	360	85	8/1/2004	145000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	930.28
59299172	5	O		1	8.1	171000	170774.38	8/1/2004	7/1/2034	1266.68	360	360	90	8/1/2004	190000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1266.68
59299438	1	N		1	8.8	373500	373073.08	8/1/2004	7/1/2034	2951.68	360	360	90	7/1/2004	415000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2951.68
59299537	1	O		1	8.5	222300	222029.7	8/1/2004	7/1/2034	1709.3	360	360	90	7/1/2004	247000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1709.3
59299610	1		2	1	7.2	81180	81051.68	8/1/2004	7/1/2034	551.05	360	360	90	8/1/2004	130000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	551.05
59299719	5	O		6	5.99	212000	211576.03	8/1/2004	7/1/2034	1269.69	360	360	80	8/1/2004	265000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	1269.69
59299859	7	O		1	9.1	58650	58475.92	8/1/2004	7/1/2024	531.47	240	240	85	8/1/2004	69000	1	10000	0	1	9.1	0	0			0	0	0	0	0	531.47

59299933	1	O	1	9.2	50000	49886.94	8/1/2004	7/1/2034	409.53	360	360	80	8/1/2004	62500	1	10000	0	1	9.2	0	0			0	0	0	0	0	409.53
59300095	1	N	1	7.65	52000	51924.86	8/1/2004	7/1/2034	368.95	360	360	80	7/1/2004	65000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	368.95
59300277	1	O	6	9.1	105300	105186.9	8/1/2004	7/1/2034	854.86	360	360	84.24	8/1/2004	125000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	854.86
59300319	1	O	1	6.75	116000	115799.68	8/1/2004	7/1/2034	752.38	360	360	80	7/1/2004	145000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	752.38
59300335	1	O	1	8.6	76410	76318.97	8/1/2004	7/1/2034	592.96	360	360	90	8/1/2004	84900	1	10000	0	1	8.6	8	6.5	7/1/2007	8/1/2007	6	6	1	14.6	8.6	592.96
59300533	7	O	1	7.9	73800	73498.87	8/1/2004	7/1/2034	534.93	360	360	80	8/1/2004	92000	1	10000	0	1	7.9	0	0			0	0	0	0	0	534.93
59300590	1	O	6	7.6	412000	411398.71	8/1/2004	7/1/2034	2909.03	360	360	88.6	8/1/2004	465000	1	10000	0	1	7.6	8	6	7/1/2008	8/1/2006	6	6	1	13.6	7.6	2909.03
59300731	2	O	6	6.85	144000	143756.15	8/1/2004	7/1/2034	943.59	360	360	90	8/1/2004	160000	1	10000	0	2	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	943.59
59300830	1	N	1	9.1	136000	135927.24	9/1/2004	8/1/2034	1104.09	360	360	85	8/1/2004	160000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	1104.09
59300897	1	O	6	7.95	100000	99863.97	8/1/2004	7/1/2034	730.29	360	360	80	7/1/2004	125000	1	0	0	1	7.95	0	0			0	0	0	0	0	730.29
59300970	1	O	6	8.65	52190	52128.46	8/1/2004	7/1/2034	406.86	360	360	85	8/1/2004	61400	1	10000	0	1	8.65	8	8.5	7/1/2006	8/1/2008	6	6	1	14.65	8.65	406.86
59301051	1	O	6	7.6	86400	86268.92	8/1/2004	7/1/2034	610.05	360	360	90	8/1/2004	96000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	610.05
59301135	1	N	1	6.85	236500	236096.13	8/1/2004	7/1/2034	1562.8	360	360	90	8/1/2004	265000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1562.8
59301259	1	O	6	9.25	84000	83912.56	8/1/2004	7/1/2034	691.05	360	360	64.82	7/1/2004	130000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	691.05
59301358	1	N	6	6.95	112000	111814.02	8/1/2004	7/1/2034	741.39	360	360	82.66	8/1/2004	135500	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	741.39
59301473	3	O	1	7.6	122550	122299.88	8/1/2004	7/1/2034	865.3	360	360	95	8/1/2004	129000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	865.3
59301531	1	N	6	8.8	116100	115967.3	8/1/2004	7/1/2034	917.51	360	360	90	7/1/2004	129000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	917.51
59301630	3	O	1	8.9	129300	129155.24	8/1/2004	7/1/2034	1031.09	360	360	92.69	8/1/2004	139500	1	10000	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	1031.09
59301713	1	O	6	6.8	129750	129528.11	8/1/2004	7/1/2034	845.88	360	360	75	8/1/2004	173000	1	10000	0	1	6.8	8	4.5	7/1/2008	8/1/2008	6	6	1	12.8	6.8	845.88
59301754	1	N	1	8.4	52000	51935.45	8/1/2004	7/1/2034	396.16	360	360	80	7/1/2004	72000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	396.16
59302059	1	O	6	7.95	162450	162229.03	8/1/2004	7/1/2034	1186.35	360	360	95	7/1/2004	171000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1186.35
59302075	2	O	6	7	172000	171859	9/1/2004	8/1/2034	1144.33	360	360	61.43	8/1/2004	280000	1	0	0	4	7	0	0			0	0	0	0	0	1144.33
59302174	7	O	6	7.99	136500	136315.83	8/1/2004	7/1/2034	1000.64	360	360	65	7/1/2004	210000	1	0	0	1	7.99	0	0			0	0	0	0	0	1000.64
59302273	3	N	1	7.99	74800	74699.07	8/1/2004	7/1/2034	548.34	360	360	85	8/1/2004	88000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	548.34
59302992	1	O	1	9.45	225000	224775.43	8/1/2004	7/1/2034	1883.72	360	360	90	8/1/2004	250000	1	10000	0	1	9.45	0	0			0	0	0	0	0	1883.72
59303073	7	O	6	5.875	190000	189611.61	8/1/2004	7/1/2034	1123.93	360	360	76	9/1/2004	250000	1	11000	0	1	5.875	8	6	7/1/2007	8/1/2007	6	6	1	11.875	5.875	1123.93
59303099	1	N	1	8.65	99900	99722.69	7/1/2004	6/1/2034	778.79	360	360	90	8/1/2004	111000	1	110000	0	1	8.65	8	6	6/1/2006	7/1/2006	6	6	1	14.65	8.65	778.79
59303131	3	O	1	7.2	104800	104634.34	8/1/2004	7/1/2034	711.38	360	360	80	7/1/2004	131000	1	0	0	1	7.2	8	6	7/1/2008	8/1/2008	6	6	1	13.2	7.2	711.38
59303370	1	N	8	7.9	82800	82686.23	8/1/2004	7/1/2034	601.8	360	360	90	8/1/2004	92000	1	10000	0	1	7.9	8	4.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	601.8
59303552	1	N	6	8.2	90000	89883.84	8/1/2004	7/1/2034	672.98	360	360	90	7/1/2004	100000	1	0	0	1	8.2	8	6	7/1/2008	8/1/2008	6	6	1	14.2	8.2	672.98
59303735	1	O	1	8.4	72900	72809.52	8/1/2004	7/1/2034	555.38	360	360	90	8/1/2004	81000	1	10000	0	1	8.4	8	6.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	555.38
59303990	5	O	6	7.5	136800	136596.31	8/1/2004	7/1/2034	956.53	360	360	95	8/1/2004	144000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2008	6	6	1	13.5	7.5	956.53
59304055	5	O	1	9.35	153000	152843.85	8/1/2004	7/1/2034	1269.8	360	360	90	8/1/2004	170000	1	10000	0	1	9.35	0	0			0	0	0	0	0	1269.8
59304196	2	N	6	8.5	141300	141128.18	8/1/2004	7/1/2034	1086.48	360	360	90	8/1/2004	157000	1	10000	0	2	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1086.48
59304394	1	O	1	8.5	174250	174038.11	8/1/2004	7/1/2034	1339.84	360	360	85	7/1/2004	205000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1339.84
59304717	1	O	6	8.4	133000	132834.92	8/1/2004	7/1/2034	1013.25	360	360	95	8/1/2004	140000	1	10000	0	1	8.4	0	0			0	0	0	0	0	1013.25
59304774	1	O	6	5.3	198000	197548.99	8/1/2004	7/1/2034	1099.51	360	360	76.74	8/1/2004	258000	1	10000	0	1	5.3	8	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	1099.51
59305318	1	O	1	9.3	104000	103892.87	8/1/2004	7/1/2034	859.36	360	360	100	7/1/2004	104750	1	0	0	1	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	859.36
59305359	1	O	6	6.85	85500	85282.2	7/1/2004	6/1/2034	560.25	360	360	95	8/1/2004	90000	1	110000	0	1	6.85	0	0			0	0	0	0	0	560.25
59305375	1	N	6	7.9	64350	64281.59	8/1/2004	7/1/2034	467.7	360	360	90	8/1/2004	71500	1	10000	0	1	7.9	0	0			0	0	0	0	0	467.7
59305417	1	N	1	7.55	177750	177487.97	8/1/2004	7/1/2034	1248.95	360	360	90	7/1/2004	197500	1	0	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1248.95
59305573	7	O	6	5.25	295000	294321.75	8/1/2004	7/1/2034	1629.01	360	360	62.11	8/1/2004	475000	1	10000	0	1	5.25	8	6	7/1/2007	8/1/2007	6	6	1	11.25	5.25	1629.01
59305755	1	O	1	8.35	180000	179774.3	8/1/2004	7/1/2034	1364.96	360	360	90	8/1/2004	208000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1364.96
59305813	1	N	1	8.05	58500	58422.02	8/1/2004	7/1/2034	431.3	360	360	90	8/1/2004	65000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	431.3
59305854	1	N	6	8.8	89100	88998.15	8/1/2004	7/1/2034	704.14	360	360	90	7/1/2004	99000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	704.14
59305953	1	O	1	8.8	118000	117865.11	8/1/2004	7/1/2034	932.53	360	360	100	8/1/2004	118000	1	10000	0	1	8.8	8	6	7/1/2008	8/1/2006	6	6	1	14.8	8.8	932.53
59306134	3	O	1	8.55	110700	110566.76	8/1/2004	7/1/2034	855.12	360	360	90	7/1/2004	123000	1	0	0	1	8.55	8	6	7/1/2008	8/1/2008	6	6	1	14.55	8.55	855.12
59306399	1	O	6	8.7	62100	62013.76	8/1/2004	7/1/2034	486.33	360	360	90	8/1/2004	69000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	486.33
59306456	1	O	1	8.65	166915	166718.21	8/1/2004	7/1/2034	1301.22	360	360	95	8/1/2004	184600	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1301.22
59306530	1	O	1	8.25	85230	85120.92	8/1/2004	7/1/2034	640.31	360	360	90	8/1/2004	94700	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	640.31
59306613	1	O	8	7.3	185000	184713.34	8/1/2004	7/1/2034	1268.31	360	360	92.5	7/1/2004	200000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1268.31
59306654	1	N	1	9.55	74700	74626.99	8/1/2004	7/1/2034	630.85	360	360	90	8/1/2004	83000	1	10000	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	630.85
59307017	1	N	1	8.4	144000	143821.28	8/1/2004	7/1/2034	1097.05	360	360	90	8/1/2004	160000	1	10000	0	1	8.4	0	0			0	0	0	0	0	1097.05
59307033	1	N	1	7.5	182385	182113.43	8/1/2004	7/1/2034	1275.27	360	360	88.97	8/1/2004	205000	1	10000	0	1	7.5	0	0			0	0	0	0	0	1275.27
59307330	1	2	0	7.99	63750	63663.97	8/1/2004	7/1/2034	467.34	360	360	80.7	8/1/2004	79000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	467.34
59307371	1	O	1	7.15	168000	167731.82	8/1/2004	7/1/2034	1134.69	360	360	84	7/1/2004	200000	1	0	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1134.69
59307991	1	N	6	6.85	103500	103324.72	8/1/2004	7/1/2034	678.2	360	360	90	8/1/2004	115000	1	10000	0	1	6.85	8	6	7/1/2008	8/1/2008	6	6	1	12.85	6.85	678.2
59308593	2	N	1	8.05	76500	76449.19	9/1/2004	8/1/2034	564	360	360	90	8/1/2004	85000	1	0	0	2	8.05	0	0			0	0	0	0	0	564
59306791	1	O	6	8.4	126000	125843.81	8/1/2004	7/1/2034	959.92	360	360	90	8/1/2004	140000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	959.92
59308874	1	N	6	8.45	144000	143823.1	8/1/2004	7/1/2034	1102.14	360	360	90	7/1/2004	160000	1	0	0	1	8.45	0	0			0	0	0	0	0	1102.14
59308973	7	O	1	6.2	145775	145494.96	8/1/2004	7/1/2034	892.83	360	360	85	7/1/2004	171500	1	0	0	1	6.2	8	6	7/1/2008	8/1/2006	6	6	1	12.2	6.2	892.83
59309039	1	O	6	6.75	100000	99913.9	9/1/2004	8/1/2034	648.6	360	360	83.33	8/1/2004	120000	1	0	0	1	6.75	8	6	8/1/2008	9/1/2006	6	6	1	12.75	6.75	648.6
59309138	1	O	6	7.5	99750	99601.47	8/1/2004	7/1/2034	697.47	360	360	95	7/1/2004	105000	1	0	0	1	7.5	8	4.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	697.47
59309153	1	N	1	8.4	104500	104370.29	8/1/2004	7/1/2034	796.13	360	360	95	7/1/2004	110000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	796.13
59309872	1	O	6	7.7	50000	49928.45	8/1/2004	7/1/2034	356.49	360	360	74.63	8/1/2004	67000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	356.49
59310037	1	O	1	8.9	77900	77812.78	8/1/2004	7/1/2034	621.21	360	360	95	8/1/2004	90000	1	10000	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	621.21
59310235	1	O	6	8.35	232750	232458.15	8/1/2004	7/1/2034	1764.97	360	360	95	7/1/2004	245000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1764.97
59310490	7	O	6	9.6	83200	83119.54	8/1/2004	7/1/2034	705.67	360	360	80	8/1/2004	104000	1	10000	0	1	9.6	0	0			0	0	0	0	0	705.67
59310516	7	N	8	7.85	77600	77492.29	8/1/2004	7/1/2034	561.31	360	360	80	8/1/2004	97000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	561.31
59310631	3	O	1	8.95	109250	109128.93	8/1/2004	7/1/2034	875.13	360	360	95	8/1/2004	115000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	875.13
59310755	1	O	8	6.25	105900	105698.5	8/1/2004	7/1/2034	652.05	360	360	79.03	8/1/2004	134000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	652.05
59310797	1	N	6	8.1	67500	67410.94	8/1/2004	7/1/2034	500.01	360	360	90	8/1/2004	75000	1	10000	0	1	8.1	0	0			0	0	0	0	0	500.01
59311233	1	O	6	9.7	64500	64438.92	8/1/2004	7/1/2034	551.79	360	360	75	7/1/2004	86000	1	0	0	1	9.7	8	6	7/1/2008	8/1/2008	6	6	1	15.7	9.7	551.79
59311415	1	O	6	6.95	171000	170716.05	8/1/2004	7/1/2034	1131.94	360	360	90	7/1/2004	190000	1	0	0	1	6.95	8	6.5	7/1/2008	8/1/2008	6	6	1	12.95	6.95	1131.94
59311738	1	O	6	7.1	261000	260579.24	8/1/2004	7/1/2034	1754.01	360	360	90	8/1/2004	290000	1	10000	0	1	7.1	8	6	7/1/2008	8/1/2008	6	6	1	13.1	7.1	1754.01
59311753	1	O	6	6.25	315000	314400.67	8/1/2004	7/1/2034	1939.51	360	360	79.75	8/1/2004	395000	1	10000	0	1	6.25	8	4.79	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1939.51
59311779	5	O	1	7.85	152850	152737.71	8/1/2004	7/1/2034	1106.35	360	360	85	8/1/2004	161000	1	10000	0	1	7.85	0	0			0	0	0	0	0	1106.35

59311811	1	O		6	7.79	156750	156529.79	8/1/2004	7/1/2034	1127.32	360	360	95	8/1/2004	165000	1	10000	0	1	7.79	6	6	7/1/2006	8/1/2006	6	6	1	13.79	7.79	1127.32
59311837	1	O		6	8.25	88000	87887.37	8/1/2004	7/1/2034	661.12	360	360	78.57	7/1/2004	112000	1	0	0	1	8.25	0	0			0	0	0	0	0	0	661.12
59311894	1	N		6	6.85	360000	359390.39	8/1/2004	7/1/2034	2358.94	360	360	90	7/1/2004	400000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2358.94
59312033	1	N		6	6.85	396000	395329.43	8/1/2004	7/1/2034	2594.83	360	360	90	7/1/2004	440000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2594.83
59312132	1	N		6	6.85	414000	413298.94	8/1/2004	7/1/2034	2712.78	360	360	90	7/1/2004	460000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2712.78
59312298	1	O		1	9.25	61750	61685.71	8/1/2004	7/1/2034	508.01	360	360	95	8/1/2004	65000	1	10000	0	1	9.25	6	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	508.01
59312330	5	O		1	7.75	189905	189636.05	8/1/2004	7/1/2034	1360.51	360	360	95	8/1/2004	200000	1	10000	0	1	7.75	6	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1360.51
59312413	1	N		6	9	131750	131605.51	8/1/2004	7/1/2034	1060.1	360	360	82.86	7/1/2004	159000	1	0	0	1	9	6	6	7/1/2006	8/1/2006	6	6	1	15	9	1060.1
59312512	1	O		6	5.9	300100	299488.86	8/1/2004	7/1/2034	1780.01	360	360	81.11	8/1/2004	370000	1	10000	0	1	5.9	6	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1780.01
59312553	5	O		1	7.3	373020	372442.02	8/1/2004	7/1/2034	2557.32	360	360	80	7/1/2004	466278	1	0	0	1	7.3	6	4.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	2557.32
59312736	1	O		6	9.9	445250	445845	8/1/2004	7/1/2034	3883.23	360	360	75	7/1/2004	595000	1	0	0	1	9.9	6	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	3883.23
59313338	1	O		1	8.45	118750	118604.1	8/1/2004	7/1/2034	908.89	360	360	95	7/1/2004	125000	1	0	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	908.89
59313395	1	O		6	8.99	351000	350614.29	8/1/2004	7/1/2034	2821.71	360	360	90	7/1/2004	390000	1	0	0	1	8.99	6	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	2821.71
59313858	5	O		1	6.75	113120	112924.65	8/1/2004	7/1/2034	733.7	360	360	80	7/1/2004	141400	1	0	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	733.7
59314112	1	O		1	6.9	98400	98234.99	8/1/2004	7/1/2034	648.07	360	360	80	8/1/2004	123000	1	10000	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	648.07
59314351	3		2	6	6.9	68000	67885.97	8/1/2004	7/1/2034	447.85	360	360	80	8/1/2004	85000	1	10000	0	1	6.9	6	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	447.85
59314690	1	O		1	6.15	98968	98778.03	8/1/2004	7/1/2034	602.95	360	360	80	8/1/2004	125360	1	10000	0	1	6.15	6	4.5	7/1/2006	8/1/2006	6	6	1	12.15	6.15	602.95
59314955	1	N		6	8.3	153000	152806.17	8/1/2004	7/1/2034	1154.83	360	360	84.07	8/1/2004	182000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1154.83
59315178	1	O		1	8.5	151715	151530.52	8/1/2004	7/1/2034	1166.56	360	360	95	7/1/2004	160000	1	0	0	1	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1166.56
59315432	1	O		1	7.05	147250	147010.26	8/1/2004	7/1/2034	984.81	360	360	95	8/1/2004	155000	1	10000	0	1	7.05	0	0			0	0	0	0	0	0	984.81
59315531	1	O		1	7.8	186300	186038.81	8/1/2004	7/1/2034	1341.12	360	360	90	8/1/2004	207000	1	10000	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1341.12
59315713	1	O		1	6.65	276000	275514	8/1/2004	7/1/2034	1771.83	360	360	80	8/1/2004	345000	1	10000	0	1	6.65	6	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1771.83
59316991	1	O		6	8.85	95000	94882.52	8/1/2004	7/1/2034	754.17	360	360	78.64	7/1/2004	120500	1	0	0	1	8.85	6	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	754.17
59318414	1	O		1	7.3	120175	119988.78	8/1/2004	7/1/2034	823.69	360	360	95	7/1/2004	126500	1	0	0	1	7.3	6	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	823.69
59316513	1	O		1	5.9	259200	258872.89	8/1/2004	7/1/2034	1537.41	360	360	80	7/1/2004	324000	1	0	0	1	5.9	6	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1537.41
59316810	3		2	1	7.8	288000	287596.23	8/1/2004	7/1/2034	2073.23	360	360	90	8/1/2004	320000	1	10000	0	1	7.8	6	6	7/1/2008	8/1/2008	6	6	1	13.8	7.8	2073.23
59316851	5	N		1	7.875	135250	135063.23	8/1/2004	7/1/2034	980.66	360	360	90	8/1/2004	150278	1	10000	0	1	7.875	6	6	7/1/2007	8/1/2007	6	6	1	13.875	7.875	980.66
59316893	1	O		1	8.8	89490	89387.71	8/1/2004	7/1/2034	707.22	360	360	95	8/1/2004	98000	1	10000	0	1	8.8	6	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	707.22
59317172	1	O		6	6.75	225000	224611.46	8/1/2004	7/1/2034	1459.35	360	360	90	7/1/2004	250000	1	0	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1459.35
59317198	1	O		6	7.2	111000	110824.56	8/1/2004	7/1/2034	753.46	360	360	67.27	8/1/2004	165000	1	10000	0	1	7.2	6	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	753.46
59317255	2	O		1	8.05	148750	148551.72	8/1/2004	7/1/2034	1096.67	360	360	85	8/1/2004	175000	1	10000	0	3	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1096.67
59317354	1	O		6	7.25	315000	314507.05	8/1/2004	7/1/2034	2148.86	360	360	90	8/1/2004	350000	1	10000	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2148.86
59317552	1	O		6	7	253000	252584.02	8/1/2004	7/1/2034	1683.22	360	360	84.33	7/1/2004	300000	1	0	0	1	7	6	6	7/1/2007	8/1/2007	6	6	1	13	7	1683.22
59317578	1	O		1	7.45	155200	154968.58	8/1/2004	7/1/2034	1079.88	360	360	80	7/1/2004	194000	1	0	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1079.88
59317776	1	O		1	8	80750	80641.27	8/1/2004	7/1/2034	592.52	360	360	95	7/1/2004	85000	1	0	0	1	8	6	6	7/1/2006	8/1/2006	6	6	1	14	8	592.52
59317818	1	N		6	8	92700	92575.19	8/1/2004	7/1/2034	680.2	360	360	90	8/1/2004	103000	1	10000	0	1	8	6	6	7/1/2007	8/1/2007	6	6	1	14	8	680.2
59318071	7	O		6	7.2	104000	103831.54	8/1/2004	7/1/2034	705.94	360	360	79.39	8/1/2004	131000	1	10000	0	1	7.2	0	0			0	0	0	0	0	0	705.94
59318097	1	O		6	8.3	207000	206737.78	8/1/2004	7/1/2034	1562.41	360	360	90	8/1/2004	230000	1	10000	0	1	8.3	0	0			0	0	0	0	0	0	1562.41
59318410	5	N		1	8.8	131750	131523.28	7/1/2004	6/1/2034	1041.19	360	360	85	7/1/2004	155000	1	200000	0	1	8.8	6	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1041.19
59318578	5	O		1	8.4	137700	137442.73	7/1/2004	6/1/2034	1049.06	360	360	90	7/1/2004	153000	1	100000	0	1	8.4	6	6	6/1/2005	7/1/2006	6	6	1	14.4	8.4	1049.06
59318675	3	O		6	6.05	72000	71857.64	8/1/2004	7/1/2034	434	360	360	83.72	7/1/2004	86000	1	0	0	1	6.05	0	0	7/1/2007	8/1/2007	6	6	1	12.05	6.05	434
59318717	1	O		1	9.05	282100	281793.85	8/1/2004	7/1/2034	2280	360	360	94.98	8/1/2004	297000	1	10000	0	1	9.05	6	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	2280
59318816	1	O		2	8.4	211500	211109.06	8/1/2004	7/1/2034	1322.95	360	360	90	8/1/2004	235000	1	10000	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	12.4	8.4	1322.95
59318956	1	N		1	7.35	105300	105138.45	8/1/2004	7/1/2034	725.49	360	360	90	8/1/2004	117000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	725.49
59319079	2	O		6	6.7	212500	212129.45	8/1/2004	7/1/2034	1371.22	360	360	83.33	8/1/2004	255000	1	10000	0	3	6.7	6	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	1371.22
59319210	7	O		1	8.175	67760	67671.86	8/1/2004	7/1/2034	505.49	360	360	80	8/1/2004	84700	1	10000	0	1	8.175	0	0			0	0	0	0	0	0	505.49
59319319	3	O		6	7.8	103500	103354.89	8/1/2004	7/1/2034	745.07	360	360	90	7/1/2004	115000	1	0	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	745.07
59319475	1	N		1	8.8	133450	133220.33	7/1/2004	6/1/2034	1054.63	360	360	85	7/1/2004	157000	1	200000	0	1	8.8	6	6	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1054.63
59319731	2	N		1	8.15	166500	166282.53	6/1/2004	7/1/2034	1239.18	360	360	90	7/1/2004	185000	1	0	0	2	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1239.18
59319855	1	O		1	9.7	50000	49952.65	8/1/2004	7/1/2034	427.75	360	360	95	8/1/2004	52632	1	10000	0	1	9.7	0	0			0	0	0	0	0	0	427.75
59319970	1	O		6	7.35	111600	111428.79	8/1/2004	7/1/2034	768.9	360	360	90	8/1/2004	124000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	768.9
59319996	1	O		6	8.5	297000	296638.67	8/1/2004	7/1/2034	2283.68	360	360	90	7/1/2004	330000	1	0	0	1	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	2283.68
59320150	1	O		6	6.5	101600	101415.79	8/1/2004	7/1/2034	642.19	360	360	80	8/1/2004	127000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	642.19
59320333	1	O		6	7.95	320000	319564.74	8/1/2004	7/1/2034	2336.91	360	360	88.89	7/1/2004	360000	1	0	0	1	7.95	6	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	2336.91
59320572	1	O		6	8.95	104900	104783.77	8/1/2004	7/1/2034	840.28	360	360	89.81	8/1/2004	116800	1	10000	0	1	8.95	6	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	840.28
59320697	1	N		6	8.7	113900	113767.09	8/1/2004	7/1/2034	891.99	360	360	85	7/1/2004	134000	1	0	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	891.99
59320838	5	O		1	6.85	236700	236299.18	8/1/2004	7/1/2034	1551	360	360	90	8/1/2004	263000	1	10000	0	1	6.85	6	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1551
59321117	1	N		6	8	93600	93473.96	8/1/2004	7/1/2034	686.81	360	360	90	8/1/2004	104000	1	10000	0	1	8	6	6	7/1/2007	8/1/2007	6	6	1	14	8	686.81
59321273	1	O		1	7	134400	134178.02	8/1/2004	7/1/2034	894.17	360	360	80	8/1/2004	168000	1	10000	0	1	7	6	6	7/1/2006	8/1/2006	6	6	1	13	7	894.17
59321414	1	O		1	7.05	352000	351428.92	8/1/2004	7/1/2034	2353.7	360	360	80	7/1/2004	440000	1	0	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	2353.7
59321539	1	O		6	5.95	124000	123806.97	8/1/2004	7/1/2034	739.47	360	360	80	8/1/2004	155000	1	10000	0	1	5.95	6	4.5	7/1/2007	8/1/2007	6	6	1	11.95	5.95	739.47
59321554	1	O		1	6.85	420750	162841.22	8/1/2004	7/1/2034	2701.07	360	360	85	8/1/2004	495000	1	10000	0	1	6.85	6	6	7/1/2008	8/1/2008	6	6	1	12.85	6.85	2701.07
59321596	5	O		1	8.4	269800	269465.15	6/1/2004	7/1/2034	2055.44	360	360	85	7/1/2004	284000	1	0	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	2055.44
59321794	2	O		6	8.2	81000	80895.26	8/1/2004	7/1/2034	605.69	360	360	90	8/1/2004	90000	1	10000	0	2	8.2	0	0			0	0	0	0	0	0	605.69
59322099	1	N		1	7.8	94500	94367.51	8/1/2004	7/1/2034	680.28	360	360	88.24	7/1/2004	107099	1	0	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	680.28
59322131	1	O		6	10.25	72000	71939.34	8/1/2004	7/1/2034	645.2	360	360	90	8/1/2004	80000	1	10000	0	1	10.25	6	6	7/1/2008	8/1/2006	6	6	1	16.25	10.25	645.2
59322230	2	N		6	7.9	51750	51678.88	6/1/2004	7/1/2034	376.13	360	360	90	8/1/2004	57500	1	10000	0	2	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	376.13
59322297	7	O		6	8.6	63750	63674.06	8/1/2004	7/1/2034	494.71	360	360	85	7/1/2004	75000	1	0	0	1	8.6	0	0			0	0	0	0	0	0	494.71
59322313	2	O		1	8.88	80100	80009.95	8/1/2004	7/1/2034	637.6	360	360	90	7/1/2004	90000	1	0	0	2	8.88	0	0			0	0	0	0	0	0	637.6
59322438	1	O		1	10.15	78000	77932.88	8/1/2004	7/1/2034	693.17	360	360	100	7/1/2004	78000	1	0	0	1	10.15	6	6	7/1/2006	8/1/2006	6	6	1	16.15	10.15	693.17
59322838	2	O		6	7.7	61500	61412.01	8/1/2004	7/1/2034	438.48	360	360	94.62	8/1/2004	65000	1	10000	0	2	7.7	0	0			0	0	0	0	0	0	438.48
59322974	2	O		6	8.65	163400	163207.35	8/1/2004	7/1/2034	1273.82	360	360	95	8/1/2004	172000	1	10000	0	2	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1273.82
59323295	1	O		6	9.7	74400	74329.54	8/1/2004	7/1/2034	636.49	360	360	60	8/1/2004	124000	1	10000	0	1	9.7	6	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	636.49
59323352	1	O		1	8.6	158199	156012.93	8/1/2004	7/1/2034	1212.13	360	360	90	8/1/2004	173555	1	10000	0	1	8.6	6	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	1212.13
59323394	1	O		6	7.65	76500	76389.47	8/1/2004	7/1/2034	542.78	360	360	85	8/1/2004	90000	1	10000	0	1	7.65	6	6	7/1/2008	8/1/2006	6	6	1	13.65	7.65	542.78
59323436	2	N		6	8.475	108000	107868	8/1/2004	7/1/2034	828.52	360	360	90	7/1/2004	120000	1	0	0	2	8.475	6	6	7/1/2007	8/1/2007	6	6	1	14.475	8.475	828.52
59323493	3	O		6	7.6	50000	49927.02	8/1/2004	7/1/2034	353.04	360	360	75.76	7/1/2004	66000	1	0	0	1	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	353.04

59323618	1	O		1	7.75	85000	84879.61	8/1/2004	7/1/2034	608.96	360	360	85	7/1/2004	100000	1	90000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	608.96
59323832	1	O		1	7.1	339150	338603.28	8/1/2004	7/1/2034	2279.2	360	360	95	8/1/2004	357000	1	10000	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2279.2
59324012	1	N		1	7.55	100800	100651.39	8/1/2004	7/1/2034	708.27	360	360	90	7/1/2004	112000	1	0	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	708.27
59324038	3	N		1	6.5	409500	408757.8	8/1/2004	7/1/2034	2588.32	360	360	90	7/1/2004	455000	1	0	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	2588.32
59324053	1	O		1	6.85	170000	169712.11	8/1/2004	7/1/2034	1113.95	360	360	85	7/1/2004	200000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1113.95
59324210	1	O		6	8.5	220500	220231.88	8/1/2004	7/1/2034	1695.46	360	360	90	8/1/2004	245000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1695.46
59324392	1	O		6	7.45	71010	70903.19	8/1/2004	7/1/2034	494.09	360	360	90	8/1/2004	78900	1	10000	0	1	7.45	8	4.5	7/1/2007	8/1/2007	6	6	1	13.45	7.45	494.09
59324558	1	N		6	9.55	52200	52148.8	8/1/2004	7/1/2034	440.84	360	360	90	8/1/2004	58000	1	10000	0	1	9.55	0	0			0	0	0	0	0	0	440.84
59324574	3	O		1	6.15	175920	175578.79	8/1/2004	7/1/2034	1071.76	360	360	80	7/1/2004	220000	1	0	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1071.76
59324814	5	O		6	7.85	162900	162673.9	8/1/2004	7/1/2034	1178.32	360	360	90	7/1/2004	181000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1178.32
59324897	1	O		6	9.15	52000	51944.73	8/1/2004	7/1/2034	424.03	360	360	80	7/1/2004	65000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	424.03
59324913	1	O		8	8.6	61200	61127.1	8/1/2004	7/1/2034	474.92	360	360	90	7/1/2004	68000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	474.92
59324954	1	O		6	8.8	117000	116799.91	8/1/2004	7/1/2034	762.76	360	360	90	7/1/2004	130000	1	0	0	1	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	762.76
59325332	1	O		1	7.15	100720	100559.23	8/1/2004	7/1/2034	680.27	360	360	80	8/1/2004	126000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	680.27
59325456	1	N		1	8.15	94500	94378.57	8/1/2004	7/1/2034	703.32	360	360	90	7/1/2004	105000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	703.32
59325571	5	O		1	6.5	341910	341290.13	8/1/2004	7/1/2034	2161.11	360	360	90	8/1/2004	379900	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	2161.11
59325811	1	O		6	7.8	93500	93368.92	8/1/2004	7/1/2034	673.08	360	360	85	7/1/2004	110000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	673.08
59325838	1	N		1	7.45	236000	235463	7/1/2004	6/1/2034	1642.08	360	360	80	8/1/2004	295000	1	210000	0	1	7.45	8	6	6/1/2006	7/1/2006	6	6	1	13.45	7.45	1642.08
59325951	1	O		6	7.05	103000	102832.3	8/1/2004	7/1/2034	688.73	360	360	88.79	7/1/2004	116000	1	0	0	1	7.05	0	0			0	0	0	0	0	688.73
59326132	1	O		6	7.888	95400	95268.81	8/1/2004	7/1/2034	692.58	360	360	90	8/1/2004	106000	1	10000	0	1	7.888	8	6	7/1/2007	8/1/2007	6	6	1	13.888	7.888	692.58
59326173	1	N		1	7.85	274500	274119.01	8/1/2004	7/1/2034	1985.56	360	360	90	7/1/2004	310000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1985.56
59326355	1	O		1	11.5	28000	25983.3	8/1/2004	7/1/2034	257.48	360	360	20	8/1/2004	145000	2	10000	0	1	11.5	0	0			0	0	0	0	0	257.48
59326595	3	O		1	7.15	400365	399725.92	8/1/2004	7/1/2034	2704.1	360	360	84.17	7/1/2004	475670	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	2704.1
59326678	3	O		1	7.45	85500	85371.4	8/1/2004	7/1/2034	594.91	360	360	90	8/1/2004	95000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	594.91
59326793	1	O		1	7.65	83250	83129.7	8/1/2004	7/1/2034	590.68	360	360	90	8/1/2004	93000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	590.68
59327056	7	O		6	7.4	152100	151868.97	8/1/2004	7/1/2034	1053.11	360	360	78	8/1/2004	195000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1053.11
59327171	3	O		1	5.55	144000	143687	8/1/2004	7/1/2034	822.14	360	360	80	8/1/2004	180000	1	10000	0	1	5.55	8	6	7/1/2006	8/1/2006	6	6	1	11.55	5.55	822.14
59327197	5	O		1	7.15	141495	141269.14	8/1/2004	7/1/2034	955.67	360	360	69.02	7/1/2004	205000	1	0	0	1	7.15	0	0			0	0	0	0	0	955.67
59327296	1	O		6	8.55	82800	82689.87	8/1/2004	7/1/2034	639.8	360	360	90	8/1/2004	92000	1	10000	0	1	8.55	0	0			0	0	0	0	0	639.8
59327551	1	O		6	7.75	413250	412684.77	8/1/2004	7/1/2034	2960.58	360	360	95	7/1/2004	435000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2960.58
59327817	7	O		8	7.2	111950	111773.05	8/1/2004	7/1/2034	759.91	360	360	83.54	8/1/2004	134000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	759.91
59327916	1	N		1	8.75	101915	101797.29	8/1/2004	7/1/2034	801.77	360	360	85	7/1/2004	125000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	801.77
59328518	1	O		6	8.2	228000	227705.22	8/1/2004	7/1/2034	1704.89	360	360	80	8/1/2004	285000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1704.89
59328690	1	O		1	9.2	58900	58838.04	8/1/2004	7/1/2034	482.43	360	360	95	8/1/2004	63000	1	10000	0	1	9.2	0	0			0	0	0	0	0	482.43
59328955	1	N		1	8.34	82800	82695.96	8/1/2004	7/1/2034	627.3	360	360	90	8/1/2004	92000	1	10000	0	1	8.34	8	6	7/1/2007	8/1/2007	6	6	1	14.34	8.34	627.3
59328997	1	O		1	7.95	152000	151652.36	8/1/2004	7/1/2034	1110.03	360	360	95	8/1/2004	160000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1110.03
59329037	1	O		1	8	115200	115044.88	8/1/2004	7/1/2034	845.3	360	360	90	7/1/2004	128000	1	0	0	1	8	8	6	7/1/2008	8/1/2008	6	6	1	14	8	845.3
59329094	1		2	1	6.65	130500	130270.2	8/1/2004	7/1/2034	837.77	360	360	90	7/1/2004	145000	1	0	0	1	6.65	8	6	7/1/2008	8/1/2008	6	6	1	12.65	6.65	837.77
59329177	1	O		6	7.175	299250	298774.67	8/1/2004	7/1/2034	2026.22	360	360	95	7/1/2004	315000	1	0	0	1	7.175	8	4.5	7/1/2006	8/1/2006	6	6	1	13.175	7.175	2026.22
59329391	2	O		1	7.85	99450	99311.97	8/1/2004	7/1/2034	719.36	360	360	85	8/1/2004	117000	1	10000	0	4	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	719.36
59329433	7	O		6	8	102000	101882.66	8/1/2004	7/1/2034	748.44	360	360	85	8/1/2004	120000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	748.44
59329573	1	O		6	10.3	147900	147776.74	8/1/2004	7/1/2034	1330.84	360	360	58	8/1/2004	255000	1	10000	0	1	10.3	8	6	7/1/2007	8/1/2007	6	6	1	16.3	10.3	1330.84
59329599	1	N		1	6.6	188910	188574.09	8/1/2004	7/1/2034	1208.5	360	360	90	8/1/2004	209900	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1208.5
59329615	2	O		6	7.7	140200	139999.44	8/1/2004	7/1/2034	999.58	360	360	84.97	8/1/2004	165000	1	10000	0	2	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	999.58
59329730	5	O		6	7.5	228000	227630.79	8/1/2004	8/1/2034	1594.21	360	360	95	8/1/2004	240000	1	0	0	1	7.5	0	0			0	0	0	0	0	1594.21
59329979	1	O		6	7.85	448000	447378.21	8/1/2004	7/1/2034	3240.55	360	360	80	8/1/2004	560000	1	10000	0	1	7.85	0	0			0	0	0	0	0	3240.55
59330134	1	O		1	7.35	361000	360446.18	8/1/2004	7/1/2034	2487.19	360	360	95	7/1/2004	380000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2487.19
59330217	1	N		1	8.1	96050	95923.27	8/1/2004	7/1/2034	711.49	360	360	85	8/1/2004	113000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	711.49
59330290	1	O		6	8.3	129000	128836.58	8/1/2004	7/1/2034	973.68	360	360	71.67	8/1/2004	180000	1	10000	0	1	8.3	0	0			0	0	0	0	0	973.68
59330431	1	O		6	8.8	58900	58829.83	8/1/2004	7/1/2034	457.08	360	360	95	8/1/2004	62000	1	10000	0	1	8.8	0	0			0	0	0	0	0	457.08
59330654	1	O		6	6.75	356250	355634.81	8/1/2004	7/1/2034	2310.64	360	360	75	7/1/2004	475000	1	0	0	1	6.75	0	0			0	0	0	0	0	2310.64
59330698	2	O		6	7.9	100000	99862.59	8/1/2004	7/1/2034	726.81	360	360	80	8/1/2004	125000	1	10000	0	2	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	726.81
59330910	1	O		6	8.15	166500	166282.53	8/1/2004	7/1/2034	1239.18	360	360	75	7/1/2004	222000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1239.18
59331595	3	O		1	6.3	222400	221980.9	8/1/2004	7/1/2034	1376.8	360	360	80	8/1/2004	278000	1	10000	0	1	6.3	0	0			0	0	0	0	0	1376.8
59331637	7	O		6	8.15	123750	123588.37	8/1/2004	7/1/2034	921.01	360	360	75	8/1/2004	165000	1	10000	0	1	8.15	8	6	7/1/2008	8/1/2008	6	6	1	14.15	8.15	921.01
59331751	1	O		1	7.2	351500	350944.44	8/1/2004	7/1/2034	2385.95	360	360	95	7/1/2004	370000	1	0	0	1	7.2	0	0			0	0	0	0	0	2385.95
59331850	3	O		1	8.05	133000	132822.73	8/1/2004	7/1/2034	980.55	360	360	95	8/1/2004	140000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	980.55
59331918	3	O		6	7.1	414000	413332.59	8/1/2004	7/1/2034	2782.22	360	360	90	8/1/2004	460000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	2782.22
59331959	1	N		1	7.55	234000	233655.04	8/1/2004	7/1/2034	1644.19	360	360	90	7/1/2004	260000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1644.19
59332130	1	O		6	9.15	157500	157332.6	8/1/2004	7/1/2034	1284.32	360	360	75	7/1/2004	210000	1	0	0	1	9.15	8	6	7/1/2008	8/1/2008	6	6	1	15.15	9.15	1284.32
59332239	7		2	6	7.6	125000	124617.56	8/1/2004	7/1/2034	882.6	360	360	65.79	8/1/2004	190000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	882.6
59332296	1	O		6	7.2	248000	247808.03	8/1/2004	7/1/2034	1683.4	360	360	80	8/1/2004	310000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1683.4
59332635	1	O		6	7.35	513000	512212.99	8/1/2004	7/1/2034	3534.43	360	360	90	8/1/2004	570000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	3534.43
59332973	1	O		1	7.85	241200	240865.23	8/1/2004	7/1/2034	1744.69	360	360	90	7/1/2004	268000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1744.69
59333153	1	O		1	6.2	129600	129351.04	8/1/2004	7/1/2034	793.76	360	360	80	8/1/2004	162000	1	10000	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	793.76
59333575	1	O		6	6.5	284250	283734.66	8/1/2004	7/1/2034	1796.66	360	360	75	7/1/2004	379000	1	0	0	1	6.5	8	4.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1796.66
59333658	1	O		6	7.8	206250	205960.83	8/1/2004	7/1/2034	1484.74	360	360	75	7/1/2004	275000	1	0	0	1	7.8	8	6	7/1/2008	8/1/2008	6	6	1	13.8	7.8	1484.74
59333757	2	O		6	8.85	72000	71918.54	8/1/2004	7/1/2034	571.58	360	360	73.1	7/1/2004	98500	1	0	0	2	8.85	0	0			0	0	0	0	0	571.58
59334052	1	O		6	5.75	102600	102141.48	8/1/2004	7/1/2024	720.34	240	240	90	8/1/2004	114000	1	10000	0	1	5.75	8	4.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	720.34
59334235	1	O		8	10.95	200000	199855.14	8/1/2004	7/1/2034	1897.1	360	360	63.49	7/1/2004	315000	1	0	0	1	10.95	8	6	7/1/2006	8/1/2006	6	6	1	16.95	10.95	1897.1
59334359	5	O		6	10.99	200000	199856.4	8/1/2004	7/1/2034	1903.14	360	360	68.97	8/1/2004	290000	1	10000	0	1	10.99	8	6	7/1/2008	8/1/2008	6	6	1	16.99	10.99	1903.14
59334375	1	N		1	9.1	121500	121369.49	8/1/2004	7/1/2034	986.38	360	360	90	8/1/2004	135000	1	10000	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	986.38
59334458	1	O		6	6.65	85000	84850.31	8/1/2004	7/1/2034	545.68	360	360	77.27	8/1/2004	110000	1	10000	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	545.68
59334698	7	O		6	9.3	80925	80841.64	8/1/2004	7/1/2034	668.69	360	360	65	8/1/2004	124500	1	10000	0	1	9.3	0	0			0	0	0	0	0	668.69
59334995	7	O		6	6.55	153000	152725.28	8/1/2004	7/1/2034	972.11	360	360	90	8/1/2004	170000	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	972.11
59335190	3	O		6	9.75	108000	107898.81	8/1/2004	7/1/2034	927.89	360	360	80	8/1/2004	135000	1	10000	0	1	9.75	8	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	927.89
59335257	1	O		1	8.7	200000	199768.62	8/1/2004	7/1/2034	1568.27	360	360	77.52	8/1/2004	258000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1568.27

59335414	7	O		6	6.9	161500	161229.2	8/1/2004	7/1/2034	1063.64	360	360	85	8/1/2004	190000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1063.64
59335455	1	N		6	9	50000	49945.16	8/1/2004	7/1/2034	402.32	360	360	66.67	7/1/2004	75000	1	0	0	1	9	0	0			0	0	0	0	0	402.32
59335836	1	O		6	6.5	248700	248252.73	8/1/2004	7/1/2034	1559.32	360	360	93.8	8/1/2004	263000	1	10000	0	1	6.5	0	0			0	0	0	0	0	1559.32
59336115	1	O		6	6.55	306000	305450.58	8/1/2004	7/1/2034	1944.21	360	360	85	8/1/2004	360000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1944.21
59336453	1	O		6	9.25	126000	125868.84	8/1/2004	7/1/2034	1036.58	360	360	90	7/1/2004	140000	1	0	0	1	9.25	0	0			0	0	0	0	0	1036.58
59336511	1	O		1	7.2	110400	110225.5	8/1/2004	7/1/2034	749.39	360	360	80	7/1/2004	138000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	749.39
59336610	1	O		6	7.6	165000	164759.18	8/1/2004	7/1/2034	1165.03	360	360	68.75	7/1/2004	240000	1	0	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1165.03
59336693	3	O		1	9.15	232750	232502.62	8/1/2004	7/1/2034	1897.94	360	360	95	8/1/2004	245000	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	1897.94
59336719	1	O		1	8.8	94400	94238.57	8/1/2004	7/1/2034	615.42	360	360	80	7/1/2004	118000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	615.42
59336792	1	O		1	6.725	259600	259149.52	8/1/2004	7/1/2034	1679.45	360	360	80	8/1/2004	324500	1	10000	0	1	6.725	8	6	7/1/2007	8/1/2007	6	6	1	12.725	6.725	1679.45
59336859	5	N		6	7.55	220000	219675.68	8/1/2004	7/1/2034	1545.82	360	360	68.75	8/1/2004	320000	1	10000	0	1	7.55	0	0			0	0	0	0	0	1545.82
59336875	5		2	1	7.3	75920	75802.36	8/1/2004	7/1/2034	520.49	360	360	80	8/1/2004	94900	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	520.49
59336891	1	O		6	8.55	134900	134732.2	8/1/2004	7/1/2034	1042.05	360	360	95	8/1/2004	142000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1042.05
59336917	1	O		6	6.99	404000	403334.45	8/1/2004	7/1/2034	2685.11	360	360	80	8/1/2004	505000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2685.11
59337352	1	O		1	7.55	144000	143787.71	8/1/2004	7/1/2034	1011.81	360	360	90	8/1/2004	160000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1011.81
59337410	1	O		1	8.25	193500	193252.35	8/1/2004	7/1/2034	1453.71	360	360	90	8/1/2004	215000	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1453.71
59337550	1	O		8	8.7	164800	164607.69	8/1/2004	7/1/2034	1290.61	360	360	80	7/1/2004	206000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1290.61
59337790	5	O		6	6.7	153000	152733.2	8/1/2004	7/1/2034	987.28	360	360	82.73	8/1/2004	185000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	987.28
59337956	1	O		8	9.15	144000	143846.94	8/1/2004	7/1/2034	1174.24	360	360	90	8/1/2004	160000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1174.24
59338053	1	O		1	7.55	134900	134701.13	8/1/2004	7/1/2034	947.87	360	360	100	7/1/2004	134900	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	947.87
59338079	2	O		1	6.95	544000	543096.73	8/1/2004	7/1/2034	3601	360	360	80	7/1/2004	680000	1	0	0	2	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	3601
59338137	1	O		6	8.325	119000	118849.31	8/1/2004	7/1/2034	900.29	360	360	84.4	8/1/2004	141000	1	10000	0	1	8.325	8	4.5	7/1/2006	8/1/2006	6	6	1	14.325	8.325	900.29
59338178	1	O		8	9.1	76500	76417.84	8/1/2004	7/1/2034	621.05	360	360	90	7/1/2004	85000	1	0	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	621.05
59338376	1	O		6	8.05	57000	56924.01	8/1/2004	7/1/2034	420.24	360	360	75	8/1/2004	76000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	420.24
59338459	1	O		1	7.25	282150	281708.45	8/1/2004	7/1/2034	1924.77	360	360	95	8/1/2004	297000	1	10000	0	1	7.25	8	4.5	7/1/2008	8/1/2008	6	6	1	13.25	7.25	1924.77
59338558	1	O		1	7.7	225000	224678.13	8/1/2004	7/1/2034	1604.17	360	360	69.23	8/1/2004	325000	1	10000	0	1	7.7	0	0			0	0	0	0	0	1604.17
59338855	3	N		1	7.6	75600	75481.27	8/1/2004	7/1/2034	533.8	360	360	90	8/1/2004	84000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	533.8
59339358	1	O		8	7.2	91800	91654.91	8/1/2004	7/1/2034	623.13	360	360	85	7/1/2004	108000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	623.13
59339754	1	O		6	9.2	103500	103391.12	8/1/2004	7/1/2034	847.73	360	360	90	7/1/2004	115000	1	0	0	1	9.2	8	6	7/1/2008	8/1/2008	6	6	1	15.2	9.2	847.73
59339879	1	O		6	8.45	144000	143823.1	8/1/2004	7/1/2034	1102.14	360	360	90	8/1/2004	160000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1102.14
59340034	1	O		1	7.85	122500	122329.97	8/1/2004	7/1/2034	886.09	360	360	94.96	7/1/2004	129000	1	0	0	1	7.85	0	0			0	0	0	0	0	886.09
59340190	7	O		1	7.05	84000	83863.24	8/1/2004	7/1/2034	561.68	360	360	80	8/1/2004	110000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	561.68
59340232	5	O		1	9.1	89775	89678.58	8/1/2004	7/1/2034	728.82	360	360	95	8/1/2004	94500	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	728.82
59340356	1	O		1	7.45	275500	275085.67	8/1/2004	7/1/2034	1916.92	360	360	74.48	8/1/2004	369900	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1916.92
59340414	1	O		8	8.65	149000	148785.61	8/1/2004	7/1/2034	1161.56	360	360	87.65	8/1/2004	170000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1161.56
59340539	1	O		1	8.55	170905	170699.31	8/1/2004	7/1/2034	1320.18	360	360	95	8/1/2004	181400	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1320.18
59340596	1	O		6	7.35	198000	197698.23	8/1/2004	7/1/2034	1364.17	360	360	90	7/1/2004	220000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1364.17
59340679	2	N		6	7.8	121500	121329.65	8/1/2004	7/1/2034	874.65	360	360	90	7/1/2004	135000	1	0	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	874.65
59340794	1	O		6	9.15	73100	73022.3	8/1/2004	7/1/2034	596.09	360	360	85	8/1/2004	86000	1	10000	0	1	9.15	8	6.5	7/1/2006	8/1/2006	6	6	1	15.15	9.15	596.09
59340851	3	O		6	8.4	104000	103870.91	8/1/2004	7/1/2034	792.32	360	360	79.69	8/1/2004	130500	1	10000	0	1	8.4	8	6	7/1/2008	8/1/2008	6	3	1	14.4	8.4	792.32
59341016	3	O		1	8.15	98800	98495.19	8/1/2004	7/1/2034	804.03	360	360	85	7/1/2004	116000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	804.03
59341073	1	O		6	7.9	105300	105155.31	8/1/2004	7/1/2034	765.33	360	360	90	8/1/2004	117000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	765.33
59341115	1	O		1	7.95	144500	144303.46	8/1/2004	7/1/2034	1055.26	360	360	85	7/1/2004	170000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1055.26
59341131	2	O		6	7.3	352750	352203.41	8/1/2004	7/1/2034	2418.36	360	360	85	7/1/2004	415000	1	0	0	2	7.3	0	0			0	0	0	0	0	2418.36
59341172	1	N		1	8.65	70200	69706.13	8/1/2004	7/1/2019	697.48	180	180	90	8/1/2004	78000	1	10000	0	1	8.65	0	0			0	0	0	0	0	697.48
59341313	1	O		6	7.4	150500	150271.38	8/1/2004	7/1/2034	1042.04	360	360	94.65	7/1/2004	159000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1042.04
59341735	1	O		6	8.8	92025	91587.75	8/1/2004	7/1/2034	727.25	360	360	75	7/1/2004	122700	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	727.25
59342113	1	O		6	6.95	238550	238153.9	8/1/2004	7/1/2034	1579.08	360	360	85	8/1/2004	367000	1	10000	0	1	6.95	0	0			0	0	0	0	0	1579.08
59342352	5	N		6	6.75	79000	77897.58	8/1/2004	7/1/2034	512.4	360	360	83.16	7/1/2004	95000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	512.4
59342519	5	O		6	7.95	142200	142006.57	8/1/2004	7/1/2034	1038.47	360	360	90	7/1/2004	158000	1	0	0	1	7.95	8	6	7/1/2008	8/1/2008	6	6	1	13.95	7.95	1038.47
59342774	1		2	1	7.425	198450	198150.65	8/1/2004	7/1/2034	1377.42	360	360	90	8/1/2004	220500	1	10000	0	1	7.425	8	6	7/1/2008	8/1/2008	6	6	1	13.425	7.425	1377.42
59342790	1	O		6	7.1	400000	399355.17	8/1/2004	7/1/2034	2688.13	360	360	79.21	7/1/2004	505000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2688.13
59342873	1	O		6	7.65	135000	134902.78	9/1/2004	8/1/2034	957.85	360	360	82.82	8/1/2004	163000	1	0	0	1	7.65	0	0			0	0	0	0	0	957.85
59342899	2	O		1	9.275	99000	98897.48	8/1/2004	7/1/2034	816.25	360	360	90	7/1/2004	110000	1	0	0	2	9.275	0	0			0	0	0	0	0	816.25
59342972	1	N		1	7.3	127800	127601.98	8/1/2004	7/1/2034	876.16	360	360	90	8/1/2004	142000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	876.16
59343376	5	O		1	8	116850	116692.66	8/1/2004	7/1/2034	857.41	360	360	95	7/1/2004	126000	1	0	0	1	8	8	4.75	7/1/2007	8/1/2007	6	6	1	14	8	857.41
59343814	1	O		8	9.35	94500	94402.95	8/1/2004	7/1/2034	784.29	360	360	90	8/1/2004	105000	1	10000	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	784.29
59344374	3	N		1	7	148750	148505.43	8/1/2004	7/1/2034	989.64	360	360	85	8/1/2004	175000	1	10000	0	1	7	8	6	7/1/2008	8/1/2008	6	6	1	13	7	989.64
59344499	1	O		6	8.5	75600	75508.08	8/1/2004	7/1/2034	581.3	360	360	90	7/1/2004	84000	1	0	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	581.3
59344572	1	O		1	7.4	166250	165997.46	8/1/2004	7/1/2034	1151.09	360	360	95	8/1/2004	176000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1151.09
59344655	5	O		8	6.9	292500	292009.52	8/1/2004	7/1/2034	1926.41	360	360	90	7/1/2004	325000	1	0	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1926.41
59345116	1	O		6	7.65	209000	208698.01	8/1/2004	7/1/2034	1482.89	360	360	95	7/1/2004	220000	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1482.89
59345199	1		2	6	6.4	265500	265009.25	8/1/2004	7/1/2034	1660.72	360	360	90	8/1/2004	295000	1	10000	0	1	6.4	8	6	7/1/2008	8/1/2008	6	6	1	12.4	6.4	1660.72
59345413	1	N		1	8.1	54900	54827.55	8/1/2004	7/1/2034	406.68	360	360	90	8/1/2004	61000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	406.68
59345439	1	O		1	10	72000	71936.01	8/1/2004	7/1/2034	631.86	360	360	90	7/1/2004	80000	1	0	0	1	10	8	6	7/1/2007	8/1/2007	6	6	1	16	10	631.86
59345496	3	O		6	6.8	212500	212136.61	8/1/2004	7/1/2034	1385.35	360	360	85	7/1/2004	250000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1385.35
59345611	1	N		8	8	61500	61417.18	8/1/2004	7/1/2034	451.27	360	360	82	8/1/2004	75000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	451.27
59345819	1	O		1	9.65	246000	245764.6	8/1/2004	7/1/2034	2095.48	360	360	94.65	7/1/2004	259900	1	0	0	1	9.65	0	0			0	0	0	0	0	2095.48
59345835	5	O		6	7.95	257400	257049.89	8/1/2004	7/1/2034	1879.75	360	360	90	7/1/2004	286000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1879.75
59345991	1	O		1	8	104550	104409.21	8/1/2004	7/1/2034	767.16	360	360	85	8/1/2004	123000	1	10000	0	1	8	0	0			0	0	0	0	0	767.16
59346130	1	O		1	7.85	162000	161775.15	8/1/2004	7/1/2034	1171.81	360	360	90	7/1/2004	180000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1171.81
59346239	2	N		1	8.4	63900	63779.4	8/1/2004	7/1/2034	486.82	360	360	90	8/1/2004	71000	1	10000	0	2	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	486.82
59346379	1	N		1	8.55	108000	107870.02	8/1/2004	7/1/2034	834.26	360	360	90	7/1/2004	120000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	834.26
59346510	1	O		6	6.55	232000	231583.45	8/1/2004	7/1/2034	1474.04	360	360	80	7/1/2004	290000	1	0	0	1	6.55	8	6	7/1/2008	8/1/2008	6	6	1	12.55	6.55	1474.04
59346551	7	O		6	7.25	107100	106932.38	8/1/2004	7/1/2034	730.62	360	360	85	7/1/2004	126000	1	0	0	1	7.25	8	6	7/1/2008	8/1/2008	6	6	1	13.25	7.25	730.62
59346650	1	O		1	8.35	61750	61670.82	8/1/2004	7/1/2034	468.26	360	360	95	8/1/2004	68000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	468.26
59346918	7	O		8	5.7	370000	369218.17	8/1/2004	7/1/2034	2147.49	360	360	79.57	8/1/2004	465000	1	10000	0	1	5.7	8	6	7/1/2007	8/1/2007	6	6	1	11.7	5.7	2147.49

59346973	1	O	8	8.9	82500	82407.63	8/1/2004	7/1/2034	657.89	360	360	75	8/1/2004	110000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	657.89
59347252	1	N	1	8.3	112000	111858.13	8/1/2004	7/1/2034	845.36	360	360	69.6	8/1/2004	125000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	845.36
59347294	1	N	1	8.975	70200	70122.61	8/1/2004	7/1/2034	563.59	360	360	90	7/1/2004	78000	1	0	0	1	8.975	0	0			0	0	0	0	0	0	563.59
59347377	1	O	6	6.55	142000	141872.86	9/1/2004	8/1/2034	902.22	360	360	82.56	8/1/2004	172000	1	0	0	1	6.55	0	0			0	0	0	0	0	0	902.22
59347450	1	N	1	6.7	87500	87347.42	8/1/2004	7/1/2034	564.62	360	360	89.93	7/1/2004	97300	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	564.62
59347476	1	O	6	8.65	150250	150072.85	8/1/2004	7/1/2034	1171.31	360	360	89.97	7/1/2004	167000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1171.31
59347757	1	O	1	9.15	74700	74620.59	8/1/2004	7/1/2034	609.14	360	360	90	7/1/2004	83000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	609.14
59347831	7	O	1	8.25	93500	93322.1	8/1/2004	7/1/2034	575.7	360	360	85	7/1/2004	127500	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	8.25	575.7
59347856	5	O	1	8.25	163400	163190.9	8/1/2004	7/1/2034	1227.57	360	360	85	8/1/2004	172000	1	10000	0	1	8.25	0	0			0	0	0	0	0	0	1227.57
59348276	1	O	8	6.7	136000	135762.85	8/1/2004	7/1/2034	877.58	360	360	80	7/1/2004	170000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	877.58
59348334	1	O	1	6.9	129800	129382.68	8/1/2004	7/1/2034	853.55	360	360	80	8/1/2004	162000	1	10000	0	1	6.9	8	6	7/1/2008	8/1/2006	6	6	1	12.9	6.9	853.55
59348573	1	O	8	6.475	147200	146931.84	8/1/2004	7/1/2034	927.99	360	360	80	8/1/2004	184000	1	10000	0	1	6.475	8	6	7/1/2006	8/1/2006	6	6	1	12.475	6.475	927.99
59348672	1	O	1	8.75	72000	71916.84	8/1/2004	7/1/2034	566.43	360	360	90	8/1/2004	80000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	566.43
59348771	7	O	1	6.5	250900	250445.13	8/1/2004	7/1/2034	1585.86	360	360	77.48	8/1/2004	323900	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1585.86
59348995	2	O	6	7.2	379000	378400.99	8/1/2004	7/1/2034	2572.61	360	360	94.75	7/1/2004	400000	1	0	0	2	7.2	0	0			0	0	0	0	0	0	2572.61
59349076	5	O	6	6.6	154175	153442.6	8/1/2004	7/1/2034	984.66	360	360	81.46	8/1/2004	189260	1	10000	0	1	6.6	8	6.5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	984.66
59349159	1	O	1	7.85	215100	214801.45	8/1/2004	7/1/2034	1555.9	360	360	90	7/1/2004	239000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1555.9
59349399	2	O	1	8.85	189000	188786.18	8/1/2004	7/1/2034	1500.39	360	360	90	7/1/2004	210000	1	0	0	2	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1500.39
59349514	5	O	6	7.9	160000	159780.18	8/1/2004	7/1/2034	1162.89	360	360	94.12	8/1/2004	170000	1	10000	0	1	7.9	0	0			0	0	0	0	0	0	1162.89
59349910	1	O	1	8.9	90250	90148.95	8/1/2004	7/1/2034	719.69	360	360	95	8/1/2004	95000	1	10000	0	1	8.9	8	4.5	7/1/2007	8/1/2007	6	6	1	14.9	8.9	719.89
59349977	1	N	1	8.4	54000	53932.97	8/1/2004	7/1/2034	411.4	360	360	90	8/1/2004	60000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	411.4
59350116	1	O	1	5.99	352000	351298.08	8/1/2004	7/1/2034	2108.18	360	360	80	8/1/2004	440000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	2106.16
59350258	1	O	8	7	126000	125792.82	8/1/2004	7/1/2034	838.29	360	360	81.29	8/1/2004	155000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	838.29
59350512	3	N	6	8.75	261000	260698.58	8/1/2004	7/1/2034	2053.29	360	360	90	7/1/2004	290000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	2053.29
59350595	3	O	1	7.9	112337	112182.64	8/1/2004	7/1/2034	816.48	360	360	95	7/1/2004	118250	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	816.48
59350678	5	N	1	9.15	74250	74171.07	8/1/2004	7/1/2034	605.47	360	360	90	7/1/2004	82500	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	605.47
59350819	1	O	6	7.55	184000	183728.75	8/1/2004	7/1/2034	1292.87	360	360	88.89	8/1/2004	207000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1292.87
59350975	1	N	6	8.3	56700	56628.16	8/1/2004	7/1/2034	427.97	360	360	90	7/1/2004	63000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	427.97
59351130	1	O	6	7.8	63750	63660.63	8/1/2004	7/1/2034	458.92	360	360	85	8/1/2004	75000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	458.92
59351197	2	N	8	7.95	64000	63912.93	8/1/2004	7/1/2034	467.39	360	360	80	8/1/2004	80000	1	10000	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	467.39
59351298	1	O	6	7.2	126000	125799.86	8/1/2004	7/1/2034	855.28	360	360	84	8/1/2004	150000	1	10000	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	855.28
59351379	1	O	8	7.95	152000	151793.28	8/1/2004	7/1/2034	1110.03	360	360	80	7/1/2004	190000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1110.03
59351494	3	O	1	7.15	327655	327131.98	8/1/2004	7/1/2034	2213.01	360	360	85	8/1/2004	344900	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2213.01
59351536	1	N	1	7.8	172800	172557.74	8/1/2004	7/1/2034	1243.94	360	360	90	7/1/2004	192000	1	0	0	1	7.8	8	6	7/1/2008	8/1/2006	6	6	1	13.8	7.8	1243.94
59351973	1	O	8	8.05	125800	125551.28	8/1/2004	7/1/2034	758.29	360	360	74.88	8/1/2004	168000	1	10000	0	1	8.05	8	4.5	7/1/2006	8/1/2006	6	6	1	12.05	8.05	758.29
59351999	1	O	1	10.35	88200	88127.28	8/1/2004	7/1/2034	796.93	360	360	90	7/1/2004	98000	1	0	0	1	10.35	0	0			0	0	0	0	0	0	796.93
59352138	1	O	6	8.99	251750	251473.36	8/1/2004	7/1/2034	2023.83	360	360	95	8/1/2004	265000	1	10000	0	1	8.99	8	6	7/1/2008	8/1/2006	6	6	1	14.99	8.99	2023.83
59352179	1	O	1	7.25	136875	136660.8	8/1/2004	7/1/2034	933.73	360	360	75	7/1/2004	182500	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	933.73
59352211	1	O	8	8.05	70300	70206.3	8/1/2004	7/1/2034	518.29	360	360	82.71	7/1/2004	85000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	518.29
59352278	5	O	6	7	183350	183048.52	8/1/2004	7/1/2034	1219.84	360	360	95	8/1/2004	193000	1	10000	0	1	7	8	4.5	7/1/2006	8/1/2006	6	6	1	13	7	1219.84
59352732	7	O	6	6.6	123250	123030.85	8/1/2004	7/1/2034	787.15	360	360	85	8/1/2004	145000	1	10000	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	787.15
59352831	1	O	6	8.35	119000	118850.78	8/1/2004	7/1/2034	902.39	360	360	85	8/1/2004	140000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	902.39
59352972	1	O	6	8.35	500000	499373.06	8/1/2004	7/1/2034	3791.55	360	360	88.96	8/1/2004	575000	1	10000	0	1	8.35	8	6	7/1/2008	8/1/2006	6	6	1	14.35	8.35	3791.55
59353615	1	O	1	6.6	276000	275509.25	8/1/2004	7/1/2034	1762.7	360	360	80	8/1/2004	345000	1	10000	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	1762.7
59353631	2	N	6	8.775	81900	81805.88	8/1/2004	7/1/2034	645.78	360	360	90	7/1/2004	91000	1	0	0	2	8.775	8	6	7/1/2006	8/1/2006	6	6	1	14.775	8.775	645.78
59353698	1	O	5	5.4	442000	441011.84	8/1/2004	7/1/2034	2481.97	360	360	85	8/1/2004	520000	1	10000	0	1	5.4	8	6	7/1/2007	8/1/2007	6	6	1	11.4	5.4	2481.97
59353839	1	N	1	7.75	125910	125731.68	8/1/2004	7/1/2034	902.04	360	360	90	7/1/2004	139900	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	902.04
59354050	2	O	6	9	85500	85243	8/1/2004	7/1/2024	769.27	240	240	95	8/1/2004	90000	1	10000	0	2	9	8	4.5	7/1/2006	8/1/2006	6	6	1	15	9	769.27
59354159	1	O	6	9.9	56000	55949.17	8/1/2004	7/1/2034	487.31	360	360	58.33	7/1/2004	96000	1	0	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	487.31
59354274	1	O	6	7.8	120000	119831.75	8/1/2004	7/1/2034	863.85	360	360	77.42	8/1/2004	155000	1	10000	0	1	7.8	8	6	7/1/2008	8/1/2006	6	6	1	13.8	7.8	863.85
59354712	1	O	6	8.6	93500	93388.61	8/1/2004	7/1/2034	725.58	360	360	85	7/1/2004	110000	1	0	0	1	8.6	8	6	7/1/2008	8/1/2006	6	6	1	14.6	8.6	725.58
59354738	3	O	1	9.2	63659	63592.03	8/1/2004	7/1/2034	521.41	360	360	95	7/1/2004	67010	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	521.41
59354993	1	O	1	6.6	84000	83850.63	8/1/2004	7/1/2034	536.48	360	360	80	8/1/2004	107000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	536.48
59355032	1	N	1	7.65	65025	64931.03	8/1/2004	7/1/2034	461.37	360	360	90	7/1/2004	72250	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	461.37
59355156	9	N	8	6.9	125000	124790.38	8/1/2004	7/1/2034	823.28	360	360	60.98	7/1/2004	205000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	823.28
59355438	7	O	5	7.25	105000	104918.09	9/1/2004	8/1/2034	716.29	360	360	73.94	8/1/2004	142000	1	0	0	1	7.25	8	6	8/1/2006	8/1/2006	6	6	1	13.25	7.25	716.29
59355552	1	O	6	7.15	244000	243610.51	8/1/2004	7/1/2034	1648	360	360	80	7/1/2004	305000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1648
59355677	1	O	6	8.45	460750	460183.99	8/1/2004	7/1/2034	3526.48	360	360	94.03	7/1/2004	490000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	3526.48
59355719	1	O	8	6.5	123500	123276.09	8/1/2004	7/1/2034	780.61	360	360	95	8/1/2004	130000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	780.61
59356055	7	O	8	7.7	60350	60263.68	8/1/2004	7/1/2034	430.28	360	360	85	8/1/2004	71000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	430.28
59356097	1	O	8	7.3	304000	303528.95	8/1/2004	7/1/2034	2084.14	360	360	95	8/1/2004	320000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	2084.14
59356279	1	O	6	7.4	94350	94206.67	8/1/2004	7/1/2034	653.27	360	360	85	7/1/2004	111000	1	0	0	1	7.4	8	6.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	653.27
59356519	1	N	1	8.2	70200	70109.23	8/1/2004	7/1/2034	524.93	360	360	90	7/1/2004	78000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	524.93
59356535	1	N	1	8.025	297000	296602.13	8/1/2004	7/1/2034	2184.46	360	360	90	8/1/2004	330000	1	10000	0	1	8.025	8	6	7/1/2007	8/1/2007	6	6	1	14.025	8.025	2184.46
59356576	2	N	6	7.55	175500	175241.29	8/1/2004	7/1/2034	1233.14	360	360	90	8/1/2004	195000	1	10000	0	2	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1233.14
59356618	1	O	6	7.625	172550	172299.43	8/1/2004	7/1/2034	1221.3	360	360	85	7/1/2004	203000	1	0	0	1	7.625	8	6	7/1/2006	8/1/2006	6	6	1	13.625	7.625	1221.3
59356675	1	O	5	7.25	283500	283056.35	8/1/2004	7/1/2034	1933.97	360	360	90	7/1/2004	315000	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1933.97
59356832	1	O	6	5.45	475000	472801.46	8/1/2004	7/1/2024	3254.07	240	240	60.51	8/1/2004	785000	1	10000	0	1	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	3254.07
59356899	7	O	6	6.95	73950	73827.19	8/1/2004	7/1/2034	489.52	360	360	85	8/1/2004	87000	1	10000	0	1	6.95	8	6	7/1/2008	8/1/2006	6	6	1	12.95	6.95	489.52
59357053	1	N	1	8.5	63750	63672.47	8/1/2004	7/1/2034	490.19	360	360	85	7/1/2004	75000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	490.19
59357210	1	O	6	7.75	144500	144295.36	8/1/2004	7/1/2034	1035.22	360	360	85	8/1/2004	170000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1035.22
59357277	1	N	6	9.95	133200	133080.39	8/1/2004	7/1/2034	1164.01	360	360	90	8/1/2004	148000	1	10000	0	1	9.95	0	0			0	0	0	0	0	0	1164.01
59357293	1	N	1	7.9	60750	60658.01	8/1/2004	7/1/2034	441.54	360	360	90	8/1/2004	67500	1	10000	0	1	7.9	0	0			0	0	0	0	0	0	441.54
59357475	1	O	6	9.1	114300	114177.25	8/1/2004	7/1/2034	927.92	360	360	90	7/1/2004	127000	1	0	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	927.92
59357517	1	O	1	8.725	137500	137340.38	8/1/2004	7/1/2034	1079.28	360	360	94.83	7/1/2004	145000	1	0	0	1	8.725	0	0			0	0	0	0	0	0	1079.28
59357558	1	O	1	8.75	108000	107875.27	8/1/2004	7/1/2034	849.64	360	360	90	7/1/2004	120000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	849.64
59357673	2	N	6	5.55	210000	209543.53	8/1/2004	7/1/2034	1198.96	360	360	79.25	8/1/2004	265000	1	10000	0	4	5.55	8	6	7/1/2006	8/1/2006	6	6	1	11.55	5.55	1198.96

59357954	1	2	1	6.75	228000	227606.28	8/1/2004	7/1/2034	1478.81	360	360	80	8/1/2004	285000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1478.81
59357970	7 O		6	6.55	108000	107806.09	8/1/2004	7/1/2034	686.19	360	360	80	8/1/2004	135000	1	10000	0	1	6.55	0	0			0	0	0	0	0	0	686.19
59358036	1 N		1	7.938	88560	88439.25	8/1/2004	7/1/2034	646	360	360	90	7/1/2004	98400	1	0	0	1	7.938	6	6	7/1/2006	8/1/2006	6	6	1	13.938	7.938	646
59358077	1 O		6	8.375	70000	69912.66	8/1/2004	7/1/2034	532.06	360	360	64.81	8/1/2004	108000	1	10000	0	1	8.375	0	0			0	0	0	0	0	0	532.06
59358176	1 O		6	6.6	93500	93333.74	8/1/2004	7/1/2034	597.15	360	360	89.05	8/1/2004	105000	1	10000	0	1	6.6	6	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	597.15
59358291	1 O		1	6.7	80000	79860.48	8/1/2004	7/1/2034	516.23	360	360	80	7/1/2004	100000	1	0	0	1	6.7	6	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	516.23
59358416	1 O		1	8.75	105400	105278.26	8/1/2004	7/1/2034	829.19	360	360	85	7/1/2004	124000	1	0	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	829.19
59358770	1 O		1	8.9	57465	57400.68	8/1/2004	7/1/2034	458.25	360	360	90	7/1/2004	64500	1	0	0	1	8.9	6	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	458.25
59358994	1	2	1	6.2	175500	175162.85	8/1/2004	7/1/2034	1074.89	360	360	90	8/1/2004	195000	1	10000	0	1	6.2	6	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1074.89
59359257	1 O		6	7.6	176400	176142.55	8/1/2004	7/1/2034	1245.52	360	360	90	8/1/2004	196000	1	10000	0	1	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1245.52
59359273	7 O		6	6.35	74800	74730.38	9/1/2004	8/1/2034	465.44	360	360	80	8/1/2004	93500	1	0	0	1	6.35	6	6	8/1/2007	9/1/2007	6	6	1	12.35	6.35	465.44
59359638	1 O		8	7.75	194750	194474.19	8/1/2004	7/1/2034	1395.22	360	360	95	7/1/2004	205000	1	0	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1395.22
59359695	1 O		6	8	91200	91077.19	8/1/2004	7/1/2034	669.2	360	360	95	8/1/2004	96000	1	10000	0	1	8	6	6	7/1/2008	8/1/2006	6	6	1	14	8	669.2
59359711	1 N		1	8.9	90000	89899.23	8/1/2004	7/1/2034	717.7	360	360	90	8/1/2004	100000	1	10000	0	1	8.9	6	6	7/1/2008	8/1/2006	6	6	1	14.9	8.9	717.7
59359752	1 O		1	8.15	162355	162142.94	8/1/2004	7/1/2034	1208.33	360	360	95	8/1/2004	170900	1	10000	0	1	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1208.33
59359851	1 O		1	8.7	167200	167004.9	8/1/2004	7/1/2034	1309.4	360	360	95	8/1/2004	176000	1	10000	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1309.4
59360073	1 O		6	9.35	161250	161085.64	9/1/2004	7/1/2034	1338.27	360	360	75	8/1/2004	215000	1	10000	0	1	9.35	6	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1338.27
59360412	1 O		6	7.85	85500	85381.32	8/1/2004	7/1/2034	618.46	360	360	76.34	8/1/2004	112000	1	10000	0	1	7.85	6	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	618.46
59360453	5 N		1	8.6	166400	166201.78	8/1/2004	7/1/2034	1291.29	360	360	89.99	8/1/2004	185000	1	10000	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1291.29
59360974	5 N		6	8.25	142800	142617.25	8/1/2004	7/1/2034	1072.81	360	360	85	8/1/2004	168000	1	10000	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1072.81
59361014	1 O		6	7.9	98480	98412.57	9/1/2004	8/1/2034	715.76	360	360	87.93	8/1/2004	112000	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	715.76
59361071	1 N		1	8.05	64685	64598.77	8/1/2004	7/1/2034	476.9	360	360	85	8/1/2004	80000	1	10000	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	476.9
59361875	1 O		1	7.7	152950	152731.2	8/1/2004	7/1/2034	1090.48	360	360	95	7/1/2004	161000	1	0	0	1	7.7	6	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1090.48
59361832	1 O		1	7.35	204300	203986.56	8/1/2004	7/1/2034	1407.58	360	360	90	8/1/2004	227000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1407.58
59361899	1 O		6	6.5	320000	319419.86	8/1/2004	7/1/2034	2022.62	360	360	87.67	8/1/2004	365000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2022.62
59361915	1 N		1	8.25	62910	62829.48	8/1/2004	7/1/2034	472.63	360	360	90	8/1/2004	70000	1	10000	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	472.63
59362053	1 N		1	8.48	238500	238208.81	8/1/2004	7/1/2034	1830.48	360	360	90	7/1/2004	265000	1	0	0	1	8.48	6	6	7/1/2007	8/1/2007	6	6	1	14.48	8.48	1830.48
59362079	1 N		1	8.35	206100	205841.57	8/1/2004	7/1/2034	1562.88	360	360	90	7/1/2004	229000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1562.88
59362095	1 O		6	8.99	57600	57536.7	8/1/2004	7/1/2034	463.05	360	360	90	7/1/2004	64000	1	0	0	1	8.99	6	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	463.05
59362137	7 O		1	7.5	97750	97604.44	8/1/2004	7/1/2034	683.49	360	360	85	8/1/2004	115000	1	10000	0	1	7.5	6	6.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	683.49
59362178	1 O		6	7.95	102000	101930.86	9/1/2004	8/1/2034	744.89	360	360	85	8/1/2004	120000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	744.89
59362236	1 O		1	8.25	93500	93380.33	8/1/2004	7/1/2034	702.44	360	360	85	8/1/2004	110000	1	10000	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	702.44
59362491	1 O		8	8.5	207000	206748.29	8/1/2004	7/1/2034	1591.66	360	360	90	8/1/2004	230000	1	10000	0	1	8.5	6	6	7/1/2008	8/1/2006	6	6	1	14.5	8.5	1591.66
59362871	1 O		6	8.3	166100	165889.59	8/1/2004	7/1/2034	1253.7	360	360	89.78	8/1/2004	185000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1253.7
59363515	1 O		8	7.55	456000	455327.79	8/1/2004	7/1/2034	3204.05	360	360	95	8/1/2004	480000	1	10000	0	1	7.55	6	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	3204.05
59363655	1 O		8	7.3	148500	148269.89	8/1/2004	7/1/2034	1018.08	360	360	90	7/1/2004	165000	1	0	0	1	7.3	6	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1018.08
59363812	1 N		6	8.35	196200	195953.98	8/1/2004	7/1/2034	1487.81	360	360	90	7/1/2004	218000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1487.81
59363879	5 N		1	8.15	161910	161698.52	8/1/2004	7/1/2034	1205.02	360	360	90	7/1/2004	179900	1	0	0	1	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1205.02
59363895	1 N		6	8	59500	59419.89	8/1/2004	7/1/2034	436.59	360	360	81.51	7/1/2004	73000	1	0	0	1	8	6	6.5	7/1/2006	8/1/2006	6	6	1	14	8	436.59
59363952	3 O		1	8.1	218000	217712.2	8/1/2004	7/1/2034	1614.83	360	360	94.93	8/1/2004	229631	1	10000	0	1	8.1	6	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1614.83
59364034	1 O		8	8.65	114750	114614.71	8/1/2004	7/1/2034	894.56	360	360	75	8/1/2004	153000	1	10000	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	894.56
59364430	1 O		6	6.5	57800	57695.2	8/1/2004	7/1/2034	365.34	360	360	85	8/1/2004	68000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	365.34
59364612	1 O		6	8.7	68850	68769.65	8/1/2004	7/1/2034	539.19	360	360	90	8/1/2004	76500	1	10000	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	539.19
59364711	1 O		1	9.65	107664	107560.97	8/1/2004	7/1/2034	917.11	360	360	100	8/1/2004	107664	1	10000	0	1	9.65	6	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	917.11
59364737	3 O		1	9.4	128155	128025.74	8/1/2004	7/1/2034	1068.26	360	360	95	8/1/2004	134900	1	10000	0	1	9.4	6	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	1068.26
59364810	3 O		6	6.5	52000	51905.72	8/1/2004	7/1/2034	328.68	360	360	81.25	8/1/2004	64000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	328.68
59365213	1 N		6	8.5	67500	67417.92	8/1/2004	7/1/2034	519.02	360	360	90	8/1/2004	75000	1	10000	0	1	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	519.02
59365254	5 O		1	9.15	112410	112272.42	8/1/2004	7/1/2034	916.64	360	360	90	8/1/2004	128500	1	10000	0	1	9.15	0	0			0	0	0	0	0	0	916.64
59365353	1 O		8	6.99	530000	529048.96	8/1/2004	7/1/2034	3522.55	360	360	84.8	8/1/2004	625000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	3522.55
59365395	1 O		1	8	127500	127328.33	8/1/2004	7/1/2034	935.55	360	360	85	8/1/2004	150000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	935.55
59365535	1 O		1	6.9	106400	106221.57	8/1/2004	7/1/2034	700.76	360	360	80	8/1/2004	139000	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	700.76
59365550	5 N		6	7.85	116000	115919.78	9/1/2004	8/1/2034	839.07	360	360	80	8/1/2004	145000	1	0	0	1	7.85	0	0			0	0	0	0	0	0	839.07
59365890	1 O		8	7.85	106600	106452.04	8/1/2004	7/1/2034	771.08	360	360	79.97	7/1/2004	133300	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	771.08
59366013	1 O		6	7.45	188000	187859.07	9/1/2004	8/1/2034	1308.1	360	360	80	8/1/2004	235000	1	0	0	1	7.45	0	0			0	0	0	0	0	0	1308.1
59366112	1 O		1	8.5	130825	130545.66	9/1/2004	8/1/2034	1004.4	360	360	95	8/1/2004	137500	1	0	0	1	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	1004.4
59366435	1 O		6	6.9	114000	113808.83	8/1/2004	7/1/2034	750.81	360	360	95	7/1/2004	120000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	750.81
59366492	7 N		1	7.85	88000	87877.86	8/1/2004	7/1/2034	636.54	360	360	80	8/1/2004	110000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	636.54
59366633	1 N		6	7.2	145800	145569.55	8/1/2004	7/1/2034	989.68	360	360	90	8/1/2004	162000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	989.68
59366890	2 N		6	9.4	123300	123175.63	8/1/2004	7/1/2034	1027.79	360	360	90	7/1/2004	137000	1	0	0	2	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	1027.79
59366732	7 O		8	7.05	55975	55883.86	8/1/2004	7/1/2034	374.29	360	360	62.89	8/1/2004	89000	1	10000	0	1	7.05	0	0			0	0	0	0	0	0	374.29
59366831	1 O		8	7.8	189000	188735.02	8/1/2004	7/1/2034	1360.56	360	360	90	8/1/2004	210000	1	10000	0	1	7.8	8	6	7/1/2008	8/1/2008	6	6	1	13.8	7.8	1360.56
59367011	7 N		6	7.3	90000	89860.54	8/1/2004	7/1/2034	617.02	360	360	75	8/1/2004	120000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	617.02
59367094	1 O		6	7.15	50237	49252.84	8/1/2004	7/1/2024	394.03	240	240	77.29	8/1/2004	65000	1	10000	0	1	7.15	0	0			0	0	0	0	0	0	394.03
59367193	1 N		1	8.4	91800	91686.06	8/1/2004	7/1/2034	699.37	360	360	90	7/1/2004	103000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	699.37
59367813	1 N		1	10.05	63000	62944.62	8/1/2004	7/1/2034	555.2	360	360	90	8/1/2004	70000	1	10000	0	1	10.05	0	0			0	0	0	0	0	0	555.2
59367839	1 O		6	7.5	161500	161259.53	8/1/2004	7/1/2034	1129.24	360	360	95	8/1/2004	170000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1129.24
59367896	1 N		1	8.4	103500	103435.99	9/1/2004	8/1/2034	788.51	360	360	90	8/1/2004	115000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	788.51
59367912	7 O		1	8.65	80000	79905.68	8/1/2004	7/1/2034	623.66	360	360	80	8/1/2004	100000	1	10000	0	1	8.65	0	0			0	0	0	0	0	0	623.66
59367995	1 O		6	8.55	146825	146448.54	8/1/2004	7/1/2034	1132.62	360	360	85	8/1/2004	172500	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1132.62
59368019	1 O		6	7.7	156750	156525.77	8/1/2004	7/1/2034	1117.57	360	360	95	8/1/2004	165000	1	10000	0	1	7.7	0	0			0	0	0	0	0	0	1117.57
59368076	3	2	1	8.5	128700	128543.5	8/1/2004	7/1/2034	989.6	360	360	90	7/1/2004	143000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	989.6
59368233	5 O		6	7.55	356150	355624.99	8/1/2004	7/1/2034	2502.48	360	360	85	8/1/2004	419000	1	10000	0	1	7.55	8	6	7/1/2008	8/1/2006	6	6	1	13.55	7.55	2502.48
59368274	7 O		1	7.4	80000	79878.47	8/1/2004	7/1/2034	553.91	360	360	80	7/1/2004	100000	1	0	0	1	7.4	0	0			0	0	0	0	0	0	553.91
59368399	1 N		6	9.35	88250	88182.08	8/1/2004	7/1/2034	715.82	360	360	75	8/1/2004	115000	1	10000	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	715.82
59368431	1 N		6	7.5	87300	87170.01	8/1/2004	7/1/2034	610.42	360	360	90	7/1/2004	97000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	610.42
59368514	1 O		1	8	477540	476897.02	8/1/2004	7/1/2034	3504.02	360	360	90	8/1/2004	539000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	3504.02
59368530	1 O		6	7.7	76000	75891.29	8/1/2004	7/1/2034	541.85	360	360	80	7/1/2004	95000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	541.85

59368670	1	O	6	8.3	261000	260669.38	8/1/2004	7/1/2034	1969.99	360	360	90	8/1/2004	290000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1969.99
59368779	1	N	1	8.65	135900	135739.77	8/1/2004	7/1/2034	1059.44	360	360	90	7/1/2004	151000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1059.44
59368795	1	O	1	7.45	208000	207687.18	8/1/2004	7/1/2034	1447.26	360	360	80	7/1/2004	260000	1	0	0	1	7.45	0	0			0	0	0	0	0	1447.26
59368878	1	O	1	8.8	202500	202268.53	8/1/2004	7/1/2034	1600.31	360	360	90	8/1/2004	225000	1	10000	0	1	8.8	0	0			0	0	0	0	0	1600.31
59368951	1	O	1	8.15	187680	187315.99	8/1/2004	7/1/2034	1143.4	360	360	80	8/1/2004	235000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1143.4
59368977	1	O	6	7.4	131250	131050.64	8/1/2004	7/1/2034	908.75	360	360	87.5	8/1/2004	150000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	908.75
59369058	3	N	1	8.2	150000	149806.06	8/1/2004	7/1/2034	1121.64	360	360	81.12	8/1/2004	184900	1	10000	0	1	8.2	0	0			0	0	0	0	0	1121.64
59369132	5	O	6	8.75	232750	232481.2	8/1/2004	7/1/2034	1831.05	360	360	95	8/1/2004	245000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1831.05
59369157	1	O	8	11.4	143500	143405.79	8/1/2004	7/1/2034	1410.13	360	360	70	8/1/2004	205000	1	10000	0	1	11.4	8	6	7/1/2006	8/1/2006	6	6	1	17.4	11.4	1410.13
59369256	1	N	1	8.05	63000	62786.69	8/1/2004	7/1/2024	528.92	240	240	90	8/1/2004	70000	1	10000	0	1	8.05	0	0			0	0	0	0	0	528.92
59369298	1	O	6	6.75	157200	156928.54	8/1/2004	7/1/2034	1019.6	360	360	84.97	7/1/2004	185000	1	0	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1019.6
59369579	1	O	1	7.75	139650	139452.24	8/1/2004	7/1/2034	1000.47	360	360	95	8/1/2004	147000	1	10000	0	1	7.75	8	4.5	7/1/2008	8/1/2006	6	6	1	13.75	7.75	1000.47
59369637	1	O	6	9.15	50050	49996.8	8/1/2004	7/1/2034	408.13	360	360	70	7/1/2004	71500	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	408.13
59369710	3	O	6	8.95	110700	110577.34	8/1/2004	7/1/2034	886.74	360	360	90	7/1/2004	123000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	886.74
59369736	1	O	6	7.75	166500	166264.21	8/1/2004	7/1/2034	1192.83	360	360	90	7/1/2004	185000	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1192.83
59370072	7	O	6	6.9	144000	143758.53	8/1/2004	7/1/2034	948.39	360	360	80	8/1/2004	180000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	948.39
59370452	3	N	1	8.55	81900	81801.43	8/1/2004	7/1/2034	632.65	360	360	90	8/1/2004	91000	1	10000	0	1	8.55	0	0			0	0	0	0	0	632.65
59370478	1	N	6	8.55	105750	105560.12	8/1/2004	7/1/2034	671.9	360	360	90	7/1/2004	117500	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	671.9
59370536	7	O	6	7.5	60000	59910.66	8/1/2004	7/1/2034	419.53	360	360	75	7/1/2004	80000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	419.53
59370577	2	O	1	6.65	264000	263535.14	8/1/2004	7/1/2034	1694.79	360	360	80	7/1/2004	330000	1	0	0	2	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1694.79
59370635	2	O	6	7.35	297000	296540.59	8/1/2004	7/1/2034	2048.25	360	360	90	8/1/2004	330000	1	10000	0	2	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	2048.25
59370676	2	N	6	7.2	500000	499209.74	8/1/2004	7/1/2034	3393.95	360	360	84.03	7/1/2004	595000	1	0	0	2	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	3393.95
59370817	1	O	1	8.2	146700	146510.33	8/1/2004	7/1/2034	1096.96	360	360	90	7/1/2004	163000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1096.96
59370858	1	O	1	7.45	67200	67068.31	8/1/2004	7/1/2034	467.58	360	360	80	8/1/2004	84000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	467.58
59370973	1	O	6	12.1	85875	85826.69	8/1/2004	7/1/2034	889.94	360	360	75	8/1/2004	114500	1	10000	0	1	12.1	8	6	7/1/2008	8/1/2006	6	6	1	18.1	12.1	889.94
59371096	3	O	1	8.2	242250	241938.8	8/1/2004	7/1/2034	1811.44	360	360	95	8/1/2004	255000	1	10000	0	1	8.2	8	6	7/1/2008	8/1/2006	6	6	1	14.2	8.2	1811.44
59371278	7	N	6	8	184000	183752.25	8/1/2004	7/1/2034	1350.13	360	360	79.31	7/1/2004	232000	1	0	0	1	8	8	6	7/1/2008	8/1/2006	6	6	1	14	8	1350.13
59371534	1	O	6	8.8	420000	419281.79	8/1/2004	7/1/2034	2738.09	360	360	79.25	7/1/2004	530000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2738.09
59371575	1	N	1	10.05	63000	62944.62	8/1/2004	7/1/2034	555.2	360	360	90	8/1/2004	70000	1	10000	0	1	10.05	0	0			0	0	0	0	0	555.2
59371658	1	O	6	6.75	500000	499136.58	8/1/2004	7/1/2034	3243	360	360	83.89	8/1/2004	596000	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	3243
59371690	5	O	6	9.3	161250	161083.9	8/1/2004	7/1/2034	1332.42	360	360	75	8/1/2004	215000	1	10000	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1332.42
59371914	1	O	6	6.99	189000	188688.63	8/1/2004	7/1/2034	1256.16	360	360	94.5	8/1/2004	200000	1	10000	0	1	6.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	6.99	1256.16
59372078	1	N	1	8.575	126000	125849.13	8/1/2004	7/1/2034	975.54	360	360	90	8/1/2004	140000	1	10000	0	1	8.575	8	6	7/1/2006	8/1/2006	6	6	1	14.575	8.575	975.54
59372110	1	O	1	8	88996	88878.18	8/1/2004	7/1/2034	653.03	360	360	95	8/1/2004	93681	1	10000	0	1	8	8	6	7/1/2008	8/1/2006	6	6	1	14	8	653.03
59372177	1	O	6	6.65	146200	145942.55	8/1/2004	7/1/2034	938.56	360	360	85	7/1/2004	172000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	938.56
59372193	1	O	6	7.7	365000	364477.88	8/1/2004	7/1/2034	2602.31	360	360	78.49	7/1/2004	465000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2602.31
59372318	1	O	6	9.55	63000	62938.43	8/1/2004	7/1/2034	532.04	360	360	90	7/1/2004	70000	1	0	0	1	9.55	0	0			0	0	0	0	0	532.04
59372334	1	O	1	8.78	57800	57733.64	8/1/2004	7/1/2034	455.96	360	360	85	8/1/2004	75000	1	10000	0	1	8.78	8	6	7/1/2007	8/1/2007	6	6	1	14.78	8.78	455.96
59372516	1	O	1	6.7	367080	366439.9	8/1/2004	7/1/2034	2368.69	360	360	80	7/1/2004	458850	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	2368.69
59372631	3	O	6	10.5	64800	64748.25	8/1/2004	7/1/2034	592.76	360	360	90	7/1/2004	72000	1	0	0	1	10.5	8	6	7/1/2008	8/1/2006	6	6	1	16.5	10.5	592.76
59372638	5	O	1	8	232750	232436.62	8/1/2004	7/1/2034	1707.84	360	360	95	8/1/2004	245000	1	10000	0	1	8	0	0			0	0	0	0	0	1707.84
59373035	1	N	6	7.25	55250	55163.52	8/1/2004	7/1/2034	376.91	360	360	85	8/1/2004	65000	1	10000	0	1	7.25	8	6	7/1/2008	8/1/2006	6	6	1	13.25	7.25	376.91
59373274	1	O	6	7.25	234000	233633.8	8/1/2004	7/1/2034	1596.3	360	360	90	7/1/2004	260000	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	5	6	1	13.25	7.25	1596.3
59373357	1	O	6	7.4	142500	142283.18	8/1/2004	7/1/2034	986.65	360	360	95	8/1/2004	150000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	986.65
59373514	7	O	6	7.75	62900	62810.91	8/1/2004	7/1/2034	450.63	360	360	85	8/1/2004	74000	1	10000	0	1	7.75	0	0			0	0	0	0	0	450.63
59373530	1	N	1	8.15	369000	368518.06	8/1/2004	7/1/2034	2746.28	360	360	90	7/1/2004	415000	1	0	0	1	8.15	8	6	7/1/2008	8/1/2006	6	6	1	14.15	8.15	2746.28
59373696	3	O	6	5.8	520000	518880.29	8/1/2004	7/1/2034	2885.22	360	360	80	8/1/2004	650000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	2885.22
59373738	1	O	1	6.05	93600	93414.93	8/1/2004	7/1/2034	564.2	360	360	80	9/1/2004	117000	1	11000	0	1	6.05	8	6	7/1/2007	8/1/2007	6	6	1	12.05	6.05	564.2
59373753	1	O	6	7.3	194000	193699.4	8/1/2004	7/1/2034	1330.01	360	360	88.99	7/1/2004	218000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1330.01
59373837	1	N	1	9.05	270000	269706.98	8/1/2004	7/1/2034	2182.21	360	360	90	7/1/2004	300000	1	0	0	1	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	2182.21
59374116	1	O	1	7.99	171000	170769.28	8/1/2004	7/1/2034	1253.55	360	360	94.48	7/1/2004	181000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1253.55
59374397	2	O	6	6.65	200000	199647.83	8/1/2004	7/1/2034	1283.93	360	360	88.89	8/1/2004	225000	1	10000	0	2	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1283.93
59374496	1	O	6	6.4	90000	89833.64	8/1/2004	7/1/2034	562.96	360	360	90	8/1/2004	100000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	562.96
59374777	1	N	1	7.45	51000	50923.29	8/1/2004	7/1/2034	354.86	360	360	85	7/1/2004	60000	1	0	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	354.86
59375212	1	N	1	10.05	61200	61146.2	8/1/2004	7/1/2034	539.34	360	360	90	8/1/2004	68000	1	10000	0	1	10.05	0	0			0	0	0	0	0	539.34
59375238	7	O	6	8.8	107250	107127.41	8/1/2004	7/1/2034	847.57	360	360	75	7/1/2004	143000	1	0	0	1	8.8	0	0			0	0	0	0	0	847.57
59375253	1	N	1	10.05	60300	60273.6	9/1/2004	8/1/2034	531.41	360	360	90	8/1/2004	67000	1	0	0	1	10.05	0	0			0	0	0	0	0	531.41
59375352	1	O	1	5.85	344000	343293.48	8/1/2004	7/1/2034	2029.4	360	360	80	8/1/2004	430000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	2029.4
59375618	1	O	1	9.5	100700	100600.27	8/1/2004	7/1/2034	846.75	360	360	95	8/1/2004	106000	1	10000	0	1	9.5	0	0			0	0	0	0	0	846.75
59375831	1	O	1	8.75	71250	71167.7	8/1/2004	7/1/2034	560.53	360	360	95	7/1/2004	75000	1	0	0	1	8.75	8	6	7/1/2008	8/1/2006	6	6	1	14.75	8.75	560.53
59375857	1	O	6	7.2	163400	163141.75	8/1/2004	7/1/2034	1109.14	360	360	95	8/1/2004	172000	1	10000	0	1	7.2	8	6	7/1/2008	8/1/2006	6	6	1	13.2	7.2	1109.14
59375931	5	O	6	9.3	260000	259732.19	8/1/2004	7/1/2034	2148.39	360	360	80	7/1/2004	325000	1	0	0	1	9.3	8	6	7/1/2008	8/1/2006	6	6	1	15.3	9.3	2148.39
59375956	1	O	1	7.55	355000	354478.68	8/1/2004	7/1/2034	2494.38	360	360	79.78	7/1/2004	445000	1	0	0	1	7.55	8	6	7/1/2008	8/1/2006	6	6	1	13.55	7.55	2494.38
59376152	1	N	1	7.8	73350	73247.16	8/1/2004	7/1/2034	528.03	360	360	90	8/1/2004	81500	1	10000	0	1	7.8	8	6	7/1/2008	8/1/2006	6	6	1	13.8	7.8	528.03
59376210	3	O	1	7.85	147000	146795.97	8/1/2004	7/1/2034	1063.31	360	360	75	8/1/2004	196000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1063.31
59376277	1	O	6	7.2	303050	302571.03	8/1/2004	7/1/2034	2057.07	360	360	95	8/1/2004	319000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2057.07
59376293	2	N	6	8.45	472500	471919.56	8/1/2004	7/1/2034	3616.39	360	360	90	7/1/2004	525000	1	0	0	2	8.45	8	6	7/1/2008	8/1/2006	6	6	1	14.45	8.45	3616.39
59376590	1	O	6	5.5	428000	427060.91	8/1/2004	7/1/2034	2430.14	360	360	80	8/1/2004	535000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	2430.14
59376772	3	O	1	9.1	50400	50345.86	8/1/2004	7/1/2034	409.17	360	360	90	8/1/2004	56000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	409.17
59376871	1	N	6	7.65	117000	116830.93	8/1/2004	7/1/2034	830.14	360	360	90	7/1/2004	130000	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	830.14
59377275	1	O	1	7.4	324000	323507.85	8/1/2004	7/1/2034	2243.32	360	360	90	8/1/2004	360000	1	10000	0	1	7.4	8	6.5	7/1/2007	8/1/2007	6	6	1	13.4	7.4	2243.32
59377499	1	O	1	8.05	102780	102643.01	8/1/2004	7/1/2034	757.75	360	360	90	7/1/2004	114200	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	757.75
59377598	5	O	1	7.9	104088	103944.99	8/1/2004	7/1/2034	756.52	360	360	80	8/1/2004	130111	1	11000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	756.52
59377713	3	O	1	6.6	490000	489128.75	8/1/2004	7/1/2034	3129.43	360	360	83.05	8/1/2004	590000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	3129.43
59377754	1	N	6	7.55	78200	78084.72	8/1/2004	7/1/2034	549.47	360	360	85	7/1/2004	92000	1	0	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	549.47
59377879	2	N	1	8.5	148500	148319.43	8/1/2004	7/1/2034	1141.84	360	360	90	8/1/2004	170000	1	10000	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1141.84
59377911	1	N	6	7.75	67500	67404.41	8/1/2004	7/1/2034	483.58	360	360	90	7/1/2004	75000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	483.58

59378075	3	N		6	7.65	143100	142893.23	8/1/2004	7/1/2034	1015.32	360	360	90	8/1/2004	156000	1	10000	0	1	7.65	8	8	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1015.32
59378679	1	N		1	8.5	62050	61974.54	8/1/2004	7/1/2034	477.12	360	360	85	7/1/2004	73000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	477.12
59378695	3	N		6	8.5	127500	127344.96	8/1/2004	7/1/2034	980.37	360	360	85	7/1/2004	150000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	980.37
59378851	1	O		6	7.8	107950	107798.64	8/1/2004	7/1/2034	777.11	360	360	85	7/1/2004	127000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	777.11
59378893	1	O		6	6.8	94500	94338.4	8/1/2004	7/1/2034	616.07	360	360	75	8/1/2004	126000	1	10000	0	1	6.8	0	0			0	0	0	0	0	0	616.07
59379230	1	N		6	8.1	232200	231893.63	8/1/2004	7/1/2034	1720.02	360	360	90	7/1/2004	258000	1	0	0	1	8.1	0	0			0	0	0	0	0	0	1720.02
59379412	1	O		1	8.25	192000	191634.69	8/1/2004	7/1/2034	1182.18	360	360	80	8/1/2004	240000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1182.18
59379578	1	O		6	8.65	53125	53062.36	8/1/2004	7/1/2034	414.15	360	360	85	8/1/2004	62500	1	10000	0	1	8.65	0	0			0	0	0	0	0	0	414.15
59379584	1	O		6	8.3	163400	163193.01	8/1/2004	7/1/2034	1233.32	360	360	95	8/1/2004	172000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1233.32
59379636	1	O		6	7.99	135800	135616.77	8/1/2004	7/1/2034	995.51	360	360	89.93	8/1/2004	151000	1	10000	0	1	7.99	8	8	7/1/2007	8/1/2007	6	6	1	13.99	7.99	995.51
59379677	7	O		6	7.35	55000	54862.36	8/1/2004	7/1/2019	505.18	180	180	76.39	8/1/2004	72000	1	10000	0	1	7.35	0	0			0	0	0	0	0	0	505.18
59379875	1	O		8	9.7	93600	93511.36	8/1/2004	7/1/2034	800.74	360	360	80	7/1/2004	104000	1	0	0	1	9.7	0	0			0	0	0	0	0	0	800.74
59379933	3	O		1	7	166800	166525.74	8/1/2004	7/1/2034	1109.73	360	360	80	8/1/2004	209000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1109.73
59379974	1	N		6	8.15	72500	72405.32	8/1/2004	7/1/2034	539.58	360	360	76.32	8/1/2004	95000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	539.58
59380113	1	O		6	9.45	117000	116883.22	8/1/2004	7/1/2034	979.54	360	360	76.97	8/1/2004	152000	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	979.54
59380139	1	O		6	8.7	245000	244683.74	8/1/2004	7/1/2034	1918.68	360	360	74.92	8/1/2004	327000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1918.68
59380154	1	N		1	6.85	68000	67884.85	8/1/2004	7/1/2034	445.58	360	360	85	8/1/2004	80000	1	10000	0	1	6.85	8	6.5	7/1/2007	8/1/2007	6	6	1	12.85	6.85	445.58
59380170	1	N		6	9	63700	63630.14	8/1/2004	7/1/2034	512.55	360	360	70	8/1/2004	91000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	512.55
59380212	1	N		6	6.99	450000	449258.87	8/1/2004	7/1/2034	2990.84	360	360	90	7/1/2004	500000	1	0	0	1	6.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	6.99	2990.84
59380477	1	O		6	8.7	64000	63962.79	8/1/2004	8/1/2034	501.21	360	360	62.87	8/1/2004	101800	1	0	0	1	8.7	0	0			0	0	0	0	0	0	501.21
59380519	1	O		6	7.75	159300	159074.4	8/1/2004	7/1/2034	1141.25	360	360	90	8/1/2004	177000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1141.25
59380873	5	O		6	7.45	159800	159559.68	8/1/2004	7/1/2034	1111.88	360	360	85	7/1/2004	188000	1	0	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1111.88
59380899	1	O		1	6.99	184500	184196.04	8/1/2004	7/1/2034	1226.25	360	360	90	7/1/2004	205000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1226.25
59380915	1	O		6	7.55	135850	135649.74	8/1/2004	7/1/2034	954.54	360	360	95	7/1/2004	143000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	954.54
59381012	1	O		8	8.05	219400	218108.69	8/1/2004	7/1/2034	1610.17	360	360	80	7/1/2004	273000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1610.17
59381251	2	O		1	8.4	280250	279902.17	8/1/2004	7/1/2034	2135.06	360	360	95	7/1/2004	295000	1	0	0	2	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	2135.06
59381418	1	O		1	9.25	142500	142326.14	8/1/2004	7/1/2034	1172.32	360	360	100	8/1/2004	143000	1	10000	0	1	9.25	8	8	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1172.32
59381459	1	N		1	8.85	91800	91674.78	8/1/2004	7/1/2034	728.78	360	360	90	8/1/2004	105000	1	10000	0	1	8.85	8	8	7/1/2006	8/1/2006	6	6	1	14.85	8.85	728.78
59381491	1	O		6	5.85	266000	265453.67	8/1/2004	7/1/2034	1569.25	360	360	73.89	8/1/2004	360000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	1569.25
59381873	1	O		6	10.75	62300	62252.88	8/1/2004	7/1/2034	581.56	360	360	70	7/1/2004	89000	1	0	0	1	10.75	8	6	7/1/2006	8/1/2006	6	6	1	16.75	10.75	581.56
59381715	1	O		1	6.95	63750	63644.13	8/1/2004	7/1/2034	422	360	360	85	8/1/2004	75000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	422
59382077	1	O		1	7.4	106250	106087.46	8/1/2004	7/1/2034	735.66	360	360	85	8/1/2004	125000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	735.66
59382093	1	O		1	7.5	124000	123815.36	8/1/2004	7/1/2034	867.03	360	360	80	8/1/2004	155000	1	10000	0	1	7.5	8	8	7/1/2006	8/1/2006	6	6	1	13.5	7.5	867.03
59382432	1	N		1	8.55	67500	67418.75	8/1/2004	7/1/2034	521.42	360	360	90	7/1/2004	75000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	521.42
59382473	2	N		6	8.35	169200	168987.84	8/1/2004	7/1/2034	1283.06	360	360	90	7/1/2004	188000	1	0	0	2	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1283.06
59382798	3	O		6	7.925	134100	133916.87	8/1/2004	7/1/2034	976.98	360	360	90	7/1/2004	149000	1	0	0	1	7.925	8	6	7/1/2006	8/1/2006	6	6	1	13.925	7.925	976.98
59382894	1	O		1	11.6	31000	30980.52	8/1/2004	7/1/2034	309.36	360	360	20	8/1/2004	155000	2	10000	0	1	11.6	0	0			0	0	0	0	0	0	309.36
59383091	1	O		6	6.75	128250	128028.54	8/1/2004	7/1/2034	831.83	360	360	95	8/1/2004	135000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	831.83
59383158	7	O		6	8.95	65800	65727.09	8/1/2004	7/1/2034	527.08	360	360	70	8/1/2004	94000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	527.08
59383232	1	N		8	8.15	117000	116923.85	9/1/2004	8/1/2034	870.78	360	360	90	8/1/2004	130000	1	0	0	1	8.15	8	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	870.78
59383356	5	O		1	6.45	133600	133355.42	8/1/2004	7/1/2034	840.06	360	360	80	8/1/2004	167000	1	10000	0	1	6.45	6	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	840.06
59383455	2	O		6	8.25	460000	459411.32	8/1/2004	7/1/2034	3455.83	360	360	100	8/1/2004	470000	1	10000	0	2	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	3455.83
59383539	3	N		6	7	50150	50067.54	8/1/2004	7/1/2034	333.65	360	360	85	7/1/2004	59000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	333.65
59383554	1	O		1	11.85	27200	27183.82	8/1/2004	7/1/2034	276.65	360	360	20	7/1/2004	136000	2	0	0	1	11.85	0	0			0	0	0	0	0	0	276.65
59383778	1	N		6	7.99	405000	404453.56	9/1/2004	7/1/2034	2968.93	360	360	90	7/1/2004	450000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2968.93
59384032	3	O		6	5.8	166300	166128	9/1/2004	8/1/2034	975.78	360	360	83.57	8/1/2004	199000	1	0	0	1	5.8	8	4.5	8/1/2007	9/1/2007	6	6	1	11.8	5.8	975.78
59384271	2	O		6	7.4	86000	85934.88	9/1/2004	8/1/2034	595.45	360	360	71.67	8/1/2004	120000	1	0	0	2	7.4	0	0			0	0	0	0	0	0	595.45
59384297	1	O		1	8.6	111800	111533.77	9/1/2004	8/1/2034	866.03	360	360	90	8/1/2004	124000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	866.03
59384511	1	O		6	7	152000	151750.09	8/1/2004	7/1/2034	1011.26	360	360	88.89	8/1/2004	171000	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	1011.26
59384594	1	O		6	8.5	164800	164599.62	8/1/2004	7/1/2034	1267.17	360	360	80	7/1/2004	206000	1	0	0	1	8.5	8	6	7/1/2008	8/1/2008	6	6	1	14.5	8.5	1267.17
59384735	1	O		1	8.1	78182	78076.83	8/1/2004	7/1/2034	579.14	360	360	95	8/1/2004	88400	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	579.14
59384792	1	O		6	7.35	119000	118909	9/1/2004	8/1/2034	819.88	360	360	85	8/1/2004	140000	1	0	0	1	7.35	0	0			0	0	0	0	0	0	819.88
59384859	1	O		6	7.2	101650	101489.34	8/1/2004	7/1/2034	689.99	360	360	95	8/1/2004	107000	1	10000	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	689.99
59385013	1	O		6	7.725	460000	459345.28	8/1/2004	7/1/2034	3287.56	360	360	80	7/1/2004	575000	1	0	0	1	7.725	8	6	7/1/2006	8/1/2006	6	6	1	13.725	7.725	3287.56
59385039	1	O		6	6.2	110700	110487.33	8/1/2004	7/1/2034	678.01	360	360	90	7/1/2004	123000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	678.01
59385098	1	O		6	8.4	75000	74908.92	8/1/2004	7/1/2034	571.38	360	360	78.95	8/1/2004	95000	1	10000	0	1	8.4	0	0			0	0	0	0	0	0	571.38
59385435	1	O		1	8	133955	133774.63	8/1/2004	7/1/2034	982.92	360	360	89.98	7/1/2004	148900	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	982.92
59385856	1	O		8	7.6	83300	83168.35	8/1/2004	7/1/2034	588.17	360	360	85	8/1/2004	98000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	588.17
59385872	1	O		1	9.55	50000	49951.12	8/1/2004	7/1/2034	422.26	360	360	89.29	8/1/2004	56000	1	10000	0	1	9.55	0	0			0	0	0	0	0	0	422.26
59385898	3		2	1	7.2	191250	190947.72	8/1/2004	7/1/2034	1298.19	360	360	85	7/1/2004	225000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1298.19
59386292	1	N		6	8.25	219200	218919.48	8/1/2004	7/1/2034	1646.78	360	360	80	8/1/2004	274000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1646.78
59386391	3	O		6	7.05	142200	141968.47	8/1/2004	7/1/2034	950.85	360	360	90	7/1/2004	158000	1	0	0	1	7.05	8	8	7/1/2008	8/1/2008	6	6	1	13.05	7.05	950.85
59386730	1	N		1	7.6	189000	188724.15	8/1/2004	7/1/2034	1334.49	360	360	90	7/1/2004	210000	1	0	0	1	7.6	0	0			0	0	0	0	0	0	1334.49
59386797	3		2	6	7.6	124000	123819.01	8/1/2004	7/1/2034	875.54	360	360	77.5	8/1/2004	160000	1	10000	0	1	7.6	0	0			0	0	0	0	0	0	875.54
59387092	1	O		8	9.95	97500	97370.12	8/1/2004	7/1/2034	852.04	360	360	75	8/1/2004	130000	1	10000	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	852.04
59387217	1	O		6	7.7	108800	108644.35	8/1/2004	7/1/2034	775.71	360	360	85	7/1/2004	128000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	775.71
59387258	1	N		1	8.1	50400	50333.5	8/1/2004	7/1/2034	373.34	360	360	90	8/1/2004	56000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	373.34
59387316	1	O		1	7.1	199800	199477.91	8/1/2004	7/1/2034	1342.72	360	360	90	8/1/2004	222000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1342.72
59387597	1	O		6	6.3	290000	289453.51	8/1/2004	7/1/2034	1795.03	360	360	84.8	7/1/2004	342000	1	0	0	1	6.3	0	0			0	0	0	0	0	0	1795.03
59387639	7	O		8	8.6	148500	148235.96	8/1/2004	7/1/2034	948.41	360	360	74.25	8/1/2004	200000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	948.41
59387910	1	O		6	7.6	105000	104846.76	8/1/2004	7/1/2034	741.38	360	360	88.24	7/1/2004	119000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	741.38
59387977	1	O		6	6.5	153000	152722.61	8/1/2004	7/1/2034	967.07	360	360	90	7/1/2004	170000	1	0	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	967.07
59388033	2	N		1	8.75	240000	239722.81	8/1/2004	7/1/2034	1888.09	360	360	80	7/1/2004	300000	1	0	0	3	8.75	0	0			0	0	0	0	0	0	1888.09
59388090	1	N		1	8.175	50400	50334.5	8/1/2004	7/1/2034	375.99	360	360	90	8/1/2004	56000	1	10000	0	1	8.175	8	6	7/1/2007	8/1/2007	6	6	1	14.175	8.175	375.99
59388199	2	O		1	8.4	204300	204173.66	9/1/2004	8/1/2034	1556.44	360	360	90	8/1/2004	227000	1	0	0	2	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1556.44
59388231	1	N		1	8.2	112050	111905.13	8/1/2004	7/1/2034	837.86	360	360	90	8/1/2004	124500	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	837.86
59388371	7	O		6	7.6	108500	108341.63	8/1/2004	7/1/2034	766.1	360	360	74.83	7/1/2004	145000	1	0	0	1	7.6	8	6	7/1/2008	8/1/2008	6	6	1	13.6	7.6	766.1

59388413	1 N		1	8	263500	263118.27	8/1/2004	7/1/2034	2080.23	360	360	90	8/1/2004	315000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	2080.23
59388439	1 O		6	8.05	92700	92576.43	8/1/2004	7/1/2034	683.44	360	360	90	8/1/2004	103000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	683.44
59388512	2 N		1	7.45	280000	279578.9	8/1/2004	7/1/2034	1948.23	360	360	80	8/1/2004	350000	1	10000	0	2	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1948.23
59388538	1 O		6	6.925	54000	53909.89	8/1/2004	7/1/2034	356.55	360	360	79.41	8/1/2004	68000	1	10000	0	1	6.925	8	6	7/1/2006	8/1/2006	6	6	1	12.925	6.925	356.55
59388878	2 N		6	7.5	127500	127308.14	8/1/2004	7/1/2034	891.5	360	360	85	8/1/2004	150000	1	10000	0	2	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	891.5
59388991	1 O		1	8.7	108000	107815.09	8/1/2004	7/1/2034	845.79	360	360	90	8/1/2004	120000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	845.79
59389056	1 N		1	8.25	152910	152714.3	8/1/2004	7/1/2034	1148.77	360	360	90	7/1/2004	169900	1	0	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1148.77
59389395	1 O		1	7.4	85650	85463.58	8/1/2004	7/1/2034	592.68	360	360	60	8/1/2004	107000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	592.68
59389577	1 O		6	7.15	62250	62150.62	8/1/2004	7/1/2034	420.45	360	360	75	8/1/2004	83000	1	10000	0	1	7.15	0	0			0	0	0	0	0	420.45
59389692	7 O		1	7.85	84150	84033.2	8/1/2004	7/1/2034	608.69	360	360	85	7/1/2004	99000	1	0	0	1	7.85	0	0			0	0	0	0	0	608.69
59389759	5 N		6	6.75	76000	75868.75	8/1/2004	7/1/2034	492.94	360	360	89.41	7/1/2004	85000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	492.94
59389858	1 O		1	6.35	106000	105802.17	8/1/2004	7/1/2034	659.57	360	360	80	7/1/2004	132500	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	659.57
59389932	1 O		6	10.15	52500	52451.34	8/1/2004	7/1/2034	466.56	360	360	75	8/1/2004	70000	1	10000	0	1	10.15	8	6	7/1/2008	8/1/2006	6	6	1	16.15	10.15	466.56
59389957	1 O		6	7.15	219450	219099.7	8/1/2004	7/1/2034	1482.19	360	360	95	8/1/2004	231000	1	10000	0	1	7.15	0	0			0	0	0	0	0	1482.19
59390138	1 O		6	5.9	324000	323340.84	8/1/2004	7/1/2034	1921.77	360	360	77.14	8/1/2004	420000	1	10000	0	1	5.9	0	0			0	0	0	0	0	1921.77
59390153	1 O		6	7.325	73000	72887.45	8/1/2004	7/1/2034	501.71	360	360	81.11	7/1/2004	90000	1	0	0	1	7.325	8	6	7/1/2006	8/1/2006	6	6	1	13.325	7.325	501.71
59390336	1 N		1	8.45	52700	52635.24	8/1/2004	7/1/2034	403.38	360	360	85	7/1/2004	62000	1	0	0	1	8.45	8	6.5	7/1/2007	8/1/2007	6	6	1	14.45	8.45	403.38
59390351	1	2	1	6.55	141300	141045.71	8/1/2004	7/1/2034	897.77	360	360	90	8/1/2004	275000	1	10000	0	1	6.55	8	4.5	7/1/2007	8/1/2007	6	6	1	12.55	6.55	897.77
59390633	1 N		1	8.05	55800	55725.62	8/1/2004	7/1/2034	411.39	360	360	90	8/1/2004	62000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	411.39
59390858	5 O		6	9.35	110400	110287.46	8/1/2004	7/1/2034	916.25	360	360	80	7/1/2004	138000	1	0	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	916.25
59390872	1 N		1	6.65	100000	99823.91	8/1/2004	7/1/2034	641.97	360	360	80	8/1/2004	125500	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2008	6	6	1	12.65	6.65	641.97
59390997	1 O		1	7.7	77400	77228.1	8/1/2004	7/1/2034	551.84	360	360	90	8/1/2004	86000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	551.84
59391177	3 O		6	8.3	180000	179771.97	8/1/2004	7/1/2034	1358.62	360	360	90	7/1/2004	200000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	1358.62
59391417	1 N		6	9.95	67500	67469.82	9/1/2004	8/1/2034	589.87	360	360	75	8/1/2004	90000	1	0	0	1	9.95	8	6	8/1/2006	9/1/2006	6	6	1	15.95	9.95	589.87
59391474	1 O		6	6.375	105300	105104.41	8/1/2004	7/1/2034	656.94	360	360	90	7/1/2004	117000	1	0	0	1	6.375	8	6	7/1/2008	8/1/2008	6	6	1	12.375	6.375	656.94
59391953	7 N		6	7.05	122400	122200.72	8/1/2004	7/1/2034	818.45	360	360	80	8/1/2004	153000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	818.45
59392092	1 O		6	10.35	182000	181925.3	9/1/2004	8/1/2034	1644.45	360	360	70	8/1/2004	260000	1	0	0	1	10.35	8	6	8/1/2006	9/1/2006	6	6	1	16.35	10.35	1644.45
59392274	1 O		1	5.9	91920	91732.98	8/1/2004	7/1/2034	545.22	360	360	80	7/1/2004	115500	1	0	0	1	5.9	8	6.5	7/1/2008	8/1/2008	6	6	1	11.9	5.9	545.22
59392332	7 O		6	6.6	156000	155722.62	8/1/2004	7/1/2034	996.31	360	360	80	7/1/2004	195000	1	0	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	996.31
59392670	7 O		1	7.2	90400	90257.11	8/1/2004	7/1/2034	613.63	360	360	80	8/1/2004	113000	1	10000	0	1	7.2	0	0			0	0	0	0	0	613.63
59392910	1 O		6	7.55	267750	267355.29	8/1/2004	7/1/2034	1881.33	360	360	85	8/1/2004	315000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1881.33
59393330	1 O		6	7.6	66500	66402.85	8/1/2004	7/1/2034	469.54	360	360	95	8/1/2004	70000	1	10000	0	1	7.6	0	0			0	0	0	0	0	469.54
59393512	1 O		6	8.2	271800	271448.6	8/1/2004	7/1/2034	2032.4	360	360	90	8/1/2004	302000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2008	6	6	1	14.2	8.2	2032.4
59393553	7 O		6	7.6	95200	94960.41	8/1/2004	7/1/2034	672.19	360	360	85	8/1/2004	112000	1	10000	0	1	7.6	0	0			0	0	0	0	0	672.19
59393585	1 O		6	7.55	147000	146783.3	8/1/2004	7/1/2034	1032.89	360	360	84	8/1/2004	175000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1032.89
59393611	7 O		6	8.9	70000	69960.96	9/1/2004	8/1/2034	558.21	360	360	70	8/1/2004	100000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	558.21
59393678	1 O		6	8	75000	74899	8/1/2004	7/1/2034	550.33	360	360	86.21	8/1/2004	87000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	550.33
59393694	1 N		1	8.35	108000	107864.57	8/1/2004	7/1/2034	818.98	360	360	90	7/1/2004	120000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	818.98
59393751	7 O		6	7.75	87600	87475.94	8/1/2004	7/1/2034	627.58	360	360	68.44	8/1/2004	128000	1	10000	0	1	7.75	0	0			0	0	0	0	0	627.58
59394072	1 O		6	6.75	465000	464197.02	8/1/2004	7/1/2034	3015.99	360	360	77.5	7/1/2004	600000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	3015.99
59394155	1 O		6	8.75	199750	199519.3	8/1/2004	7/1/2034	1571.44	360	360	85	8/1/2004	235000	1	10000	0	1	8.75	8	6	7/1/2008	8/1/2006	6	6	1	14.75	8.75	1571.44
59394312	1 O		8	6.7	136000	135762.84	8/1/2004	7/1/2034	877.58	360	360	80	8/1/2004	170000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	877.58
59394338	2 N		1	9.05	108000	107882.78	8/1/2004	7/1/2034	872.89	360	360	90	8/1/2004	120000	1	10000	0	2	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	872.89
59394379	2 O		1	7.9	150000	149897.29	9/1/2004	8/1/2034	1090.21	360	360	75	8/1/2004	267000	1	0	0	2	7.9	0	0			0	0	0	0	0	1090.21
59394395	1 O		6	8.45	178500	178390.74	9/1/2004	8/1/2034	1366.2	360	360	85	8/1/2004	210000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1366.2
59394411	1 O		1	6.55	180000	179676.82	8/1/2004	7/1/2034	1143.65	360	360	80	8/1/2004	225000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1143.65
59394437	1 N		1	9.2	82800	82712.91	8/1/2004	7/1/2034	678.18	360	360	90	8/1/2004	92000	1	10000	0	1	9.2	8	4.5	7/1/2006	8/1/2006	6	6	1	15.2	9.2	678.18
59394452	3 O		1	7.5	215000	214679.86	8/1/2004	7/1/2034	1503.32	360	360	59.56	7/1/2004	361000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1503.32
59394510	1 O		1	6.275	316000	315401.65	8/1/2004	7/1/2034	1950.81	360	360	80	7/1/2004	395000	1	0	0	1	6.275	8	6	7/1/2007	8/1/2007	6	6	1	12.275	6.275	1950.81
59394775	2 N		1	9.35	126000	125871.58	8/1/2004	7/1/2034	1045.72	360	360	90	8/1/2004	140000	1	10000	0	2	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	1045.72
59394874	1 O		6	7.4	157500	157160.15	8/1/2004	7/1/2034	1090.5	360	360	90	8/1/2004	175000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1090.5
59395053	9 N		1	8.1	75000	74901.03	8/1/2004	7/1/2034	555.57	360	360	60	8/1/2004	125000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	555.57
59395095	1 O		1	7.4	195500	195203.03	8/1/2004	7/1/2034	1353.61	360	360	85	7/1/2004	230000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1353.61
59395111	1 N		1	8.15	121500	121341.3	8/1/2004	7/1/2034	904.27	360	360	90	7/1/2004	135000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	904.27
59395434	1 O		1	10.55	79000	78937.61	8/1/2004	7/1/2034	725.6	360	360	20	7/1/2004	395000	2	0	0	1	10.55	0	0			0	0	0	0	0	725.6
59395590	1 O		1	7.95	190000	189741.57	8/1/2004	7/1/2034	1387.54	360	360	95	8/1/2004	200000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1387.54
59395772	1 N		1	10	255600	255372.9	8/1/2004	7/1/2034	2243.08	360	360	90	8/1/2004	284000	1	10000	0	1	10	0	0			0	0	0	0	0	2243.08
59395814	1 N		6	7.95	61200	61116.75	8/1/2004	7/1/2034	446.94	360	360	90	8/1/2004	68000	1	10000	0	1	7.95	0	0			0	0	0	0	0	446.94
59396093	1 O		8	8.2	112500	112354.54	8/1/2004	7/1/2034	841.23	360	360	90	7/1/2004	125000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	841.23
59396119	1 N		1	9.35	60300	60238.54	8/1/2004	7/1/2034	500.45	360	360	90	7/1/2004	67000	1	0	0	1	9.35	0	0			0	0	0	0	0	500.45
59396135	1 N		6	7.4	128700	128504.5	8/1/2004	7/1/2034	891.1	360	360	90	7/1/2004	143000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	891.1
59396572	1 O		6	8.45	69700	69657.33	9/1/2004	8/1/2034	533.47	360	360	85	8/1/2004	82000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	533.47
59396630	5 O		6	6.65	202500	202143.43	8/1/2004	7/1/2034	1299.98	360	360	90	8/1/2004	225000	1	10000	0	1	6.65	8	6	7/1/2008	8/1/2006	6	6	1	12.65	6.65	1299.98
59396895	1 O		6	7.5	175033	174903.1	9/1/2004	8/1/2034	1223.86	360	360	84.97	8/1/2004	206000	1	0	0	1	7.5	8	6	8/1/2008	9/1/2006	6	6	1	13.5	7.5	1223.86
59397034	3 O		1	7.5	170450	170206.18	8/1/2004	7/1/2034	1191.89	360	360	90	8/1/2004	189400	1	10000	0	1	7.5	8	6	7/1/2008	8/1/2006	6	6	1	13.5	7.5	1191.89
59397075	7 O		6	8.25	88000	87887.37	8/1/2004	7/1/2034	661.12	360	360	80	7/1/2004	110000	1	0	0	1	8.25	0	0			0	0	0	0	0	661.12
59397133	1 O		6	6.95	93500	93344.73	8/1/2004	7/1/2034	618.93	360	360	85	8/1/2004	110000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	618.93
59397273	1 N		1	8.15	63000	62959	9/1/2004	8/1/2034	468.88	360	360	90	8/1/2004	70000	1	0	0	1	8.15	0	0			0	0	0	0	0	468.88
59397299	5 N		1	8.85	114669	114474.83	8/1/2004	7/1/2034	751.38	360	360	90	7/1/2004	127410	1	0	0	1	8.85	8	6	7/1/2008	8/1/2006	6	6	1	12.85	6.85	751.38
59397315	1 O		8	6.2	206250	205853.79	8/1/2004	7/1/2034	1263.22	360	360	78.42	8/1/2004	263000	1	10000	0	1	6.2	8	6	7/1/2008	8/1/2006	6	6	1	12.2	6.2	1263.22
59397372	1 O		1	8.75	66600	66523.07	8/1/2004	7/1/2034	523.95	360	360	90	7/1/2004	74000	1	0	0	1	8.75	0	0			0	0	0	0	0	523.95
59397570	1 O		6	8.3	107100	106999.36	9/1/2004	8/1/2034	662.92	360	360	85	8/1/2004	126000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	662.92
59397695	5 O		1	6.75	272000	271530.3	8/1/2004	7/1/2034	1764.19	360	360	80	8/1/2004	340000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1764.19
59398099	1 O		6	9.45	148750	148601.53	8/1/2004	7/1/2034	1245.35	360	360	85	8/1/2004	175000	1	10000	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	1245.35
59398115	2 O		6	7.9	95000	94869.47	8/1/2004	7/1/2034	690.47	360	360	85	7/1/2004	100000	1	0	0	2	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	690.47
59398156	1 O		8	7.2	63750	63648.24	8/1/2004	7/1/2034	432.73	360	360	85	8/1/2004	75000	1	10000	0	1	7.2	8	6.5	7/1/2006	8/1/2006	6	6	1	13.2	7.2	432.73
59398838	1 O		6	9.1	54000	53942	8/1/2004	7/1/2034	438.39	360	360	81.82	8/1/2004	66000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	438.39

59398719	1 N	1	7.7	50400	50327.89	8/1/2004	7/1/2034	359.34	360	360	86.9	7/1/2004	58000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	8	6	1	13.7	7.7	359.34
59398792	1 O	6	6.6	116000	115793.73	8/1/2004	7/1/2034	740.65	360	360	76.82	8/1/2004	151000	1	10000	0	1	6.6	8	6	7/1/2007	8/1/2007	8	6	1	12.6	6.6	740.65
59398875	5 O	1	8.95	181727	181525.63	8/1/2004	7/1/2034	1455.69	360	360	90	7/1/2004	201919	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1455.69
59399014	7 O	1	7.476	76500	76385.53	8/1/2004	7/1/2034	533.65	360	360	85	7/1/2004	90000	1	0	0	1	7.476	8	6	7/1/2007	8/1/2007	6	6	1	13.476	7.476	533.65
59399170	1 O	1	8	206250	205972.3	8/1/2004	7/1/2034	1513.39	360	360	75	7/1/2004	275000	1	0	0	1	8	0	0			0	0	0	0	0	1513.39
59399535	1 O	1	5.8	119960	119711.28	8/1/2004	7/1/2034	703.87	360	360	80	8/1/2004	149950	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	703.87
59399550	1 O	6	8.2	493000	492362.64	8/1/2004	7/1/2034	3686.43	360	360	85	7/1/2004	580000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	3686.43
59399576	7 O	8	7.85	176800	176554.62	8/1/2004	7/1/2034	1278.86	360	360	85	8/1/2004	208000	1	10000	0	1	7.85	0	0			0	0	0	0	0	1278.86
59399972	5 O	6	7.45	266000	265599.96	8/1/2004	7/1/2034	1850.82	360	360	95	8/1/2004	280000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1850.82
59400333	1 O	1	5.7	377600	376802.11	8/1/2004	7/1/2034	2191.6	360	360	80	8/1/2004	472000	1	10000	0	1	5.7	8	6	7/1/2006	8/1/2006	6	6	1	11.7	5.7	2191.6
59400374	5 N	1	6.25	219952	219533.5	8/1/2004	7/1/2034	1354.29	360	360	80	7/1/2004	274940	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1354.29
59400572	1 O	1	6.8	184000	183672.82	8/1/2004	7/1/2034	1175.14	360	360	80	8/1/2004	230000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1175.14
59400937	1 N	6	8.65	112500	112367.36	8/1/2004	7/1/2034	877.02	360	360	90	8/1/2004	125000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	877.02
59401190	1 N	6	7.65	136000	135803.5	8/1/2004	7/1/2034	964.84	360	360	85	7/1/2004	160000	1	0	0	1	7.65	0	0			0	0	0	0	0	964.84
59401315	1 O	6	7.4	141550	141334.58	8/1/2004	7/1/2034	980.07	360	360	95	7/1/2004	149000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	980.07
59401653	1 O	6	7.85	285000	284604.45	8/1/2004	7/1/2034	2061.51	360	360	91.94	8/1/2004	310000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2061.51
59401778	5 O	6	9.25	113600	113481.76	8/1/2004	7/1/2034	934.56	360	360	80	7/1/2004	142000	1	0	0	1	9.25	0	0			0	0	0	0	0	934.56
59401893	7 O	8	8.15	81685	81578.26	8/1/2004	7/1/2034	607.94	360	360	85	8/1/2004	96100	1	10000	0	1	8.15	0	0			0	0	0	0	0	607.94
59401919	3 O	1	8.85	95900	95793.73	8/1/2004	7/1/2034	768.19	360	360	94.96	7/1/2004	100990	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	765.19
59402057	1 N	1	7.35	99000	98848.11	8/1/2004	7/1/2034	682.09	360	360	90	7/1/2004	110000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	682.09
59402131	1 N	6	7.975	216000	215707.69	8/1/2004	7/1/2034	1581.17	360	360	90	9/1/2004	240000	1	11000	0	1	7.975	8	6	7/1/2006	8/1/2006	6	6	1	13.975	7.975	1581.17
59402172	1 N	1	9.45	52700	52647.4	8/1/2004	7/1/2034	441.21	360	360	85	7/1/2004	62000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	441.21
59402313	5 O	1	9.65	93000	92910.99	8/1/2004	7/1/2034	792.2	360	360	100	7/1/2004	93000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	792.2
59402412	1 O	6	7.15	183350	183057.33	8/1/2004	7/1/2034	1238.36	360	360	95	7/1/2004	193000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1238.36
59402834	1 N	6	9.45	63750	63686.35	8/1/2004	7/1/2034	533.73	360	360	85	7/1/2004	75000	1	0	0	1	9.45	8	6	7/1/2007	8/1/2007	6	6	1	15.45	9.45	533.73
59403097	1 O	1	8.5	101610	101548.44	9/1/2004	8/1/2034	781.3	360	360	90	8/1/2004	113500	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	781.3
59403170	1 O	6	7.75	75600	75492.94	8/1/2004	7/1/2034	541.61	360	360	90	8/1/2004	84000	1	10000	0	1	7.75	0	0			0	0	0	0	0	541.61
59403279	1 O	8	9	60350	60283.82	8/1/2004	7/1/2034	485.59	360	360	85	7/1/2004	71000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	485.59
59403477	1 O	1	6.15	105800	105385.18	8/1/2004	7/1/2034	643.35	360	360	80	7/1/2004	132000	1	0	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	643.35
59403535	1 O	1	7.4	143920	143811.03	9/1/2004	8/1/2034	996.48	360	360	80	8/1/2004	179900	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	996.48
59403618	3 O	6	5.5	292500	291857.99	8/1/2004	7/1/2034	1660.79	360	360	88.64	8/1/2004	330000	1	10000	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1660.79
59403717	1 O	6	8.65	323000	322404.65	8/1/2004	7/1/2034	2073.55	360	360	85	8/1/2004	380000	1	10000	0	1	8.65	0	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	2073.55
59404137	1 O	1	6.95	200000	199687.91	8/1/2004	7/1/2034	1323.9	360	360	80	7/1/2004	250000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1323.9
59404152	2 N	1	8.25	61200	61121.67	8/1/2004	7/1/2034	459.78	360	360	90	8/1/2004	68000	1	10000	0	2	8.25	0	0			0	0	0	0	0	459.78
59404178	1 O	6	8.65	142500	142331.99	8/1/2004	7/1/2034	1110.89	360	360	75	8/1/2004	190000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1110.89
59404459	1 O	1	9.85	108000	107900.94	8/1/2004	7/1/2034	935.83	360	360	80	8/1/2004	137000	1	10000	0	1	9.85	8	6	7/1/2007	8/1/2007	6	6	1	15.85	9.85	935.83
59404590	1 N	6	7.95	121500	121334.73	8/1/2004	7/1/2034	887.3	360	360	90	8/1/2004	135000	1	10000	0	1	7.95	0	0			0	0	0	0	0	887.3
59404657	1 O	6	6.4	185250	184907.59	8/1/2004	7/1/2034	1158.75	360	360	95	8/1/2004	195000	1	10000	0	1	6.4	8	4.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1158.75
59404699	1 O	6	6.85	113400	113207.98	8/1/2004	7/1/2034	743.07	360	360	90	7/1/2004	126000	1	0	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	743.07
59404913	5 O	1	7.49	283500	283057.24	8/1/2004	7/1/2034	1980.34	360	360	90	9/1/2004	315000	1	11000	0	1	7.49	8	6	7/1/2006	8/1/2006	6	6	1	13.49	7.49	1980.34
59405357	7 O	6	7.1	76500	76376.67	8/1/2004	7/1/2034	514.11	360	360	84.07	7/1/2004	91000	1	0	0	1	7.1	0	0			0	0	0	0	0	514.11
59405399	1 O	8	8.9	85600	85563.41	9/1/2004	8/1/2034	523.12	360	360	80	8/1/2004	82000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	523.12
59405456	1 O	6	7.99	54900	54825.92	8/1/2004	7/1/2034	402.46	360	360	90	8/1/2004	61000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	402.46
59405514	1 O	6	7.55	247000	246635.68	8/1/2004	7/1/2034	1735.53	360	360	83.16	8/1/2004	297000	1	10000	0	1	7.55	0	0			0	0	0	0	0	1735.53
59405530	1 O	1	7.95	247000	246664.05	8/1/2004	7/1/2034	1803.8	360	360	95	8/1/2004	260000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1803.8
59405613	1 O	1	9.3	121500	121374.85	8/1/2004	7/1/2034	1003.96	360	360	90	8/1/2004	135000	1	10000	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1003.96
59405712	1 O	6	8.35	120700	120548.66	8/1/2004	7/1/2034	915.28	360	360	85	8/1/2004	142000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	915.28
59405753	1 O	6	8.55	76000	75906.54	8/1/2004	7/1/2034	587.07	360	360	95	8/1/2004	80000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	587.07
59405837	1 N	1	8.6	112500	112365.98	8/1/2004	7/1/2034	873.02	360	360	90	8/1/2004	150000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	873.02
59405951	1 O	6	6	195000	194610.77	8/1/2004	7/1/2034	1169.13	360	360	79.59	7/1/2004	245000	1	0	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	1169.13
59406256	1 O	6	7.25	103550	103387.94	8/1/2004	7/1/2034	706.4	360	360	95	7/1/2004	109000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	706.4
59406454	5 O	1	8.1	184050	183807.16	8/1/2004	7/1/2034	1363.35	360	360	90	8/1/2004	204500	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1363.35
59406496	1 O	6	8.35	156750	156553.46	8/1/2004	7/1/2034	1188.65	360	360	95	7/1/2004	165000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1188.65
59406553	1 N	1	9	67500	67425.96	8/1/2004	7/1/2034	543.13	360	360	90	7/1/2004	75000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	543.13
59406678	1 O	6	7.8	95000	94866.81	8/1/2004	7/1/2034	683.88	360	360	95	8/1/2004	100000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	683.88
59406710	1 O	6	7.45	142000	141727.21	8/1/2004	7/1/2034	988.03	360	360	78.89	8/1/2004	180000	1	10000	0	1	7.45	0	0			0	0	0	0	0	988.03
59407056	1 O	6	6.5	256500	256034.98	8/1/2004	7/1/2034	1621.26	360	360	90	8/1/2004	285000	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	1621.26
59407130	1 O	1	8.2	184410	184171.56	8/1/2004	7/1/2034	1378.94	360	360	90	7/1/2004	204900	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1378.94
59407312	1 O	6	7.85	78850	78740.56	8/1/2004	7/1/2034	570.35	360	360	95	7/1/2004	83000	1	0	0	1	7.85	0	0			0	0	0	0	0	570.35
59407478	1 O	1	9.25	171000	170822	8/1/2004	7/1/2034	1406.78	360	360	95	8/1/2004	199000	1	10000	0	1	9.25	8	4.5	7/1/2007	8/1/2007	6	6	1	15.25	9.25	1406.78
59407817	1 O	1	7.35	91800	91659.17	8/1/2004	7/1/2034	632.48	360	360	90	8/1/2004	105000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	632.48
59407833	3 O	1	7.45	111920	111751.68	8/1/2004	7/1/2034	778.74	360	360	80	8/1/2004	139900	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	778.74
59407932	5 O	1	7.3	196000	195696.31	8/1/2004	7/1/2034	1343.72	360	360	80	7/1/2004	245000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1343.72
59408112	5 O	1	7.45	161600	161356.98	8/1/2004	7/1/2034	1124.41	360	360	80	8/1/2004	202000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1124.41
59408136	5 N	1	7.7	111550	111399.41	8/1/2004	7/1/2034	795.38	360	360	90	8/1/2004	125000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	795.38
59408179	1 N	1	7.75	56700	56619.7	8/1/2004	7/1/2034	406.21	360	360	89.29	7/1/2004	63500	1	0	0	1	7.75	8	4.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	406.21
59408815	1 O	6	8.95	112500	112375.34	8/1/2004	7/1/2034	901.16	360	360	90	7/1/2004	125000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	901.16
59409011	7 O	6	8.4	82000	81898.23	8/1/2004	7/1/2034	624.71	360	360	79.61	8/1/2004	103000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	624.71
59409078	3 O	1	7.15	163400	163139.17	8/1/2004	7/1/2034	1103.62	360	360	95	8/1/2004	172000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1103.62
59409557	1 N	1	8	85995	85879.2	8/1/2004	7/1/2034	631.01	360	360	90	7/1/2004	95550	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	631.01
59409631	3 N	1	7.95	138960	138771	8/1/2004	7/1/2034	1014.8	360	360	90	8/1/2004	154400	1	10000	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1014.8
59409755	1 O	8	7	156500	156242.89	8/1/2004	7/1/2034	1041.2	360	360	53.41	8/1/2004	293000	1	10000	0	1	7	0	0			0	0	0	0	0	1041.2
59409771	1 O	6	6.1	162000	161682.76	8/1/2004	7/1/2034	981.72	360	360	90	8/1/2004	180000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	981.72
59410050	1 N	1	7.35	133200	132965.64	8/1/2004	7/1/2034	917.72	360	360	90	7/1/2004	148000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	917.72
59410134	2 N	1	8.25	78750	78649.21	8/1/2004	7/1/2034	591.63	360	360	90	8/1/2004	89000	1	10000	0	2	8.25	0	0			0	0	0	0	0	591.63
59410191	2 N	1	8.25	71910	71817.97	8/1/2004	7/1/2034	540.24	360	360	90	8/1/2004	79900	1	10000	0	2	8.25	0	0			0	0	0	0	0	540.24
59410258	1 N	1	7.25	268200	267780.29	8/1/2004	7/1/2034	1829.6	360	360	90	7/1/2004	298000	1	0	0	1	7.25	0	0			0	0	0	0	0	1829.6

59410431	1	O		1	8.925	66510	66417.36	8/1/2004	7/1/2034	531.57	360	360	90	8/1/2004	73900	1	10000	0	1	8.925	8	6	7/1/2006	8/1/2006	6	6	1	14.925	8.925	531.57
59410472	1	N		1	7.8	72000	71899.65	8/1/2004	7/1/2034	518.31	360	360	90	7/1/2004	80000	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	518.31
59410555	1	O		8	7.55	198600	198307.23	8/1/2004	7/1/2034	1395.45	360	360	76.38	7/1/2004	260000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1395.45
59410571	1	N		1	9.05	121410	121344.36	9/1/2004	8/1/2034	981.27	360	360	90	8/1/2004	135000	1	0	0	1	9.05	0	0			0	0	0	0	0	981.27
59410852	5	N		6	7.75	193950	193675.32	8/1/2004	7/1/2034	1389.49	360	360	90	7/1/2004	215500	1	0	0	1	7.75	8	6	7/1/2008	8/1/2008	6	6	1	13.75	7.75	1389.49
59410894	1	O		1	6.9	361250	360644.24	8/1/2004	7/1/2034	2379.2	360	360	85	7/1/2004	425000	1	0	0	1	6.9	8	6	7/1/2008	8/1/2008	6	6	1	12.9	6.9	2379.2
59410936	1	O		6	9.3	247500	247245.07	8/1/2004	7/1/2034	2045.1	360	360	90	8/1/2004	275000	1	10000	0	1	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	2045.1
59411338	1	O		1	5.3	189600	189188.13	8/1/2004	7/1/2034	1052.86	360	360	80	8/1/2004	237000	1	10000	0	1	5.3	8	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	1052.86
59411454	1	O		1	7.5	310000	309769.93	9/1/2004	8/1/2034	2167.57	360	360	88.11	8/1/2004	360000	1	0	0	1	7.5	8	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	2167.57
59411611	5	N		1	6.85	86400	86253.68	8/1/2004	7/1/2034	566.15	360	360	90	8/1/2004	97000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	566.15
59411637	1	N		6	7.8	64700	64609.29	8/1/2004	7/1/2034	465.76	360	360	89.86	7/1/2004	72000	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	465.76
59411892	3	O		6	8.1	152000	151799.45	8/1/2004	7/1/2034	1125.94	360	360	95	8/1/2004	160000	1	10000	0	1	8.1	8	6	7/1/2008	8/1/2008	6	6	1	14.1	8.1	1125.94
59411918	1	O		6	7.4	112500	112329.11	8/1/2004	7/1/2034	778.93	360	360	90	7/1/2004	125000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	778.93
59412056	1	O		6	6.95	115200	115008.71	8/1/2004	7/1/2034	762.57	360	360	90	8/1/2004	128000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	762.57
59412098	1	O		6	8.2	158000	157898.21	9/1/2004	8/1/2034	1181.46	360	360	71.82	8/1/2004	220000	1	0	0	0	8.2	0	0			0	0	0	0	0	1181.46
59412296	1	O		6	8.2	118500	118346.8	8/1/2004	7/1/2034	886.09	360	360	91.15	8/1/2004	130000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	886.09
59413252	1	O		6	8.35	378000	377526.04	8/1/2004	7/1/2034	2866.41	360	360	90	8/1/2004	420000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2866.41
59413450	1	O		1	9.55	75650	75578.06	8/1/2004	7/1/2034	638.87	360	360	85	7/1/2004	89000	1	0	0	1	9.55	8	6	7/1/2007	8/1/2007	6	6	1	15.55	9.55	638.87
59413476	1	N		1	7.8	53910	53834.41	8/1/2004	7/1/2034	388.09	360	360	90	7/1/2004	59900	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	388.09
59413591	1	O		6	7.95	117000	116840.87	8/1/2004	7/1/2034	854.43	360	360	90	8/1/2004	130000	1	10000	0	1	7.95	8	6	7/1/2008	8/1/2008	6	6	1	13.95	7.95	854.43
59413658	1	O		6	6.8	339750	339169.02	8/1/2004	7/1/2034	2214.92	360	360	75	7/1/2004	453000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2214.92
59413674	1	N		1	7.1	149850	149607.46	8/1/2004	7/1/2034	1007.04	360	360	90	8/1/2004	166500	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1007.04
59413732	2	N		6	7.4	214200	213874.64	8/1/2004	7/1/2034	1483.08	360	360	90	7/1/2004	238000	1	0	0	2	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1483.08
59413872	3	O		1	6.55	85000	84847.38	8/1/2004	7/1/2034	540.06	360	360	85	8/1/2004	100000	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	540.06
59413930	7	O		6	7.45	110500	110333.81	8/1/2004	7/1/2034	768.86	360	360	85	8/1/2004	130000	1	10000	0	1	7.45	0	0			0	0	0	0	0	768.86
59414011	3	O		8	7.65	117900	117729.64	8/1/2004	7/1/2034	836.52	360	360	90	7/1/2004	131000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	836.52
59414193	1	N		6	8.3	72000	71908.79	8/1/2004	7/1/2034	543.45	360	360	90	8/1/2004	80000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	543.45
59414276	7	O		1	6.3	125800	125562.94	8/1/2004	7/1/2034	778.67	360	360	85	8/1/2004	148000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	778.67
59414532	1	O		6	6.99	204000	203663.92	8/1/2004	7/1/2034	1355.85	360	360	80	7/1/2004	255000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1355.85
59414573	1	O		1	6.1	108000	107788.5	8/1/2004	7/1/2034	654.48	360	360	80	8/1/2004	135000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	654.48
59414631	2	O		1	9.3	159650	159485.56	8/1/2004	7/1/2034	1319.19	360	360	100	7/1/2004	159650	1	0	0	2	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1319.19
59414730	1	O		8	7.65	298000	297569.41	8/1/2004	7/1/2034	2114.38	360	360	93.12	7/1/2004	320000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	2114.38
59414813	1	O		6	6.15	340000	339871.12	9/1/2004	8/1/2034	2071.38	360	360	85	8/1/2004	400000	1	0	0	1	6.15	0	0			0	0	0	0	0	2071.38
59414870	1	O		1	8	199500	199231.37	8/1/2004	7/1/2034	1463.87	360	360	95	8/1/2004	210000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1463.87
59415372	1	N		6	8.85	383400	383183.94	9/1/2004	8/1/2034	3043.64	360	360	90	8/1/2004	426000	1	0	0	1	8.85	8	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	3043.64
59415554	1	O		1	9.4	145800	145652.93	8/1/2004	7/1/2034	1215.35	360	360	80	7/1/2004	182000	1	0	0	1	9.4	0	0			0	0	0	0	0	1215.35
59415679	1	O		6	5.99	424000	423152.09	8/1/2004	7/1/2034	2539.37	360	360	80	8/1/2004	530000	1	10000	0	1	5.99	0	0			0	0	0	0	0	2539.37
59415752	7	O		8	6.25	89000	88830.68	8/1/2004	7/1/2034	547.99	360	360	79.46	7/1/2004	112000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	547.99
59415838	2	O		1	9.9	228000	227793.07	8/1/2004	7/1/2034	1984.04	360	360	95	7/1/2004	240000	1	0	0	2	9.9	0	0			0	0	0	0	0	1984.04
59415851	1	N		1	7.55	75650	75538.48	8/1/2004	7/1/2034	531.55	360	360	85	7/1/2004	89000	1	0	0	1	7.55	8	4.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	531.55
59415919	1	N		1	7.3	106800	106715.96	9/1/2004	8/1/2034	745.91	360	360	85	8/1/2004	128000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	745.91
59415976	3	O		6	6.85	132684	132459.3	8/1/2004	7/1/2034	869.43	360	360	80	8/1/2004	165855	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	869.43
59416172	1	O		6	9.35	74250	74174.31	8/1/2004	7/1/2034	616.23	360	360	75	7/1/2004	99000	1	0	0	1	9.35	0	0			0	0	0	0	0	616.23
59416271	5	O		1	7.75	192973	192699.71	8/1/2004	7/1/2034	1382.49	360	360	90	7/1/2004	214415	1	0	0	1	7.75	8	6	7/1/2008	8/1/2008	6	6	1	13.75	7.75	1382.49
59416339	1	N		1	8.375	61200	61123.65	8/1/2004	7/1/2034	465.17	360	360	90	8/1/2004	68000	1	10000	0	1	8.375	8	6	7/1/2006	8/1/2006	6	6	1	14.375	8.375	465.17
59416594	1	O		1	6.2	525000	523991.46	8/1/2004	7/1/2034	3215.47	360	360	63.64	7/1/2004	825000	1	0	0	1	6.2	8	6	7/1/2007	8/1/2007	6	6	1	12.2	6.2	3215.47
59416719	1	O		8	8.95	82650	82604.28	9/1/2004	8/1/2034	662.05	360	360	95	8/1/2004	87000	1	0	0	1	8.95	8	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	662.05
59416875	1	O		1	8.85	208905	208668.68	8/1/2004	7/1/2034	1658.4	360	360	95	7/1/2004	219900	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1658.4
59417139	1	O		6	8.9	80000	79910.41	8/1/2004	7/1/2034	637.96	360	360	80	8/1/2004	100000	1	10000	0	1	8.9	0	0			0	0	0	0	0	637.96
59417238	1	O		1	8.25	223250	222964.29	8/1/2004	7/1/2034	1677.21	360	360	95	7/1/2004	235000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1677.21
59417311	3	N		1	7.85	133200	133015.12	8/1/2004	7/1/2034	963.49	360	360	90	8/1/2004	148000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	963.49
59417576	1	O		6	7.99	91000	90740.86	8/1/2004	7/1/2034	667.1	360	360	68.35	8/1/2004	103000	1	10000	0	1	7.99	0	0			0	0	0	0	0	667.1
59417634	1	O		1	7.95	166250	166023.87	8/1/2004	7/1/2034	1214.1	360	360	95	8/1/2004	175000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1214.1
59417832	1	N		6	9.6	52200	52149.52	8/1/2004	7/1/2034	442.74	360	360	90	8/1/2004	58000	1	10000	0	1	9.6	0	0			0	0	0	0	0	442.74
59417899	1	O		6	6.85	119000	118899.53	9/1/2004	8/1/2034	779.76	360	360	94.44	8/1/2004	126000	1	0	0	1	6.85	0	0			0	0	0	0	0	779.76
59418418	1	O		1	5.75	227200	226724.44	8/1/2004	7/1/2034	1325.88	360	360	80	8/1/2004	284000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1325.88
59418517	1	N		6	7.65	160000	159768.81	8/1/2004	7/1/2034	1135.23	360	360	80	7/1/2004	200000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1135.23
59418616	2	O		6	7.8	155800	155581.57	8/1/2004	7/1/2034	1121.56	360	360	95	7/1/2004	164000	1	0	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1121.56
59418689	1	N		1	6.8	55800	55704.57	8/1/2004	7/1/2034	363.78	360	360	90	8/1/2004	62000	1	10000	0	1	6.8	8	4.5	7/1/2007	8/1/2007	6	6	1	12.8	6.8	363.78
59418798	7	O		1	8.15	75000	74951.19	9/1/2004	8/1/2034	558.19	360	360	75	8/1/2004	100000	1	0	0	1	8.15	0	0			0	0	0	0	0	558.19
59419119	1	O		6	7.05	185250	184948.4	9/1/2004	7/1/2034	1238.7	360	360	95	8/1/2004	195000	1	10000	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	1238.7
59419135	1		2	6	7.75	212000	211699.77	8/1/2004	7/1/2034	1518.8	360	360	84.8	7/1/2004	250000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1518.8
59419192	1	O		8	8.6	151000	150820.13	8/1/2004	7/1/2034	1171.78	360	360	100	8/1/2004	151000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1171.78
59419317	1	N		1	7.25	396000	395380.29	8/1/2004	7/1/2034	2701.42	360	360	90	8/1/2004	440000	1	10000	0	1	7.25	8	4.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2701.42
59419432	1	O		1	8.8	72000	71917.7	8/1/2004	7/1/2034	569	360	360	90	7/1/2004	80000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	569
59419457	1	N		1	7.05	99000	98838.82	8/1/2004	7/1/2034	661.98	360	360	90	7/1/2004	110000	1	0	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	661.98
59419572	1	O		1	8.95	120650	120516.32	8/1/2004	7/1/2034	966.44	360	360	95	8/1/2004	127000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	966.44
59419812	5	O		1	7.9	172000	171763.67	8/1/2004	7/1/2034	1250.11	360	360	80	7/1/2004	215000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1250.11
59419853	1	O		6	7.65	370000	369465.38	8/1/2004	7/1/2034	2625.21	360	360	89.18	8/1/2004	415000	1	10000	0	1	7.65	0	0			0	0	0	0	0	2625.21
59419994	1	N		1	8.75	64800	64725.15	8/1/2004	7/1/2034	509.79	360	360	90	7/1/2004	72000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	509.79
59420232	1	O		6	7.15	147050	146815.27	8/1/2004	7/1/2034	993.19	360	360	85	8/1/2004	173000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	993.19
59420497	2	O		6	9.5	396000	395608.88	8/1/2004	7/1/2034	3329.79	360	360	90	8/1/2004	440000	1	10000	0	2	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	3329.79
59420598	2	O		1	8.25	388000	387503.48	8/1/2004	7/1/2034	2914.92	360	360	80	7/1/2004	485000	1	0	0	3	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	2914.92
59420679	7	O		8	9.15	50625	50571.19	8/1/2004	7/1/2034	412.82	360	360	75	8/1/2004	67500	1	10000	0	1	9.15	0	0			0	0	0	0	0	412.82
59421214	1	O		6	6.7	171000	170701.81	8/1/2004	7/1/2034	1103.43	360	360	90	8/1/2004	190000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1103.43
59421354	2	O		6	7.8	177650	177390.71	8/1/2004	7/1/2034	1254.35	360	360	95	7/1/2004	187000	1	0	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1254.35
59421495	1	O		6	7.95	143000	142805.49	8/1/2004	7/1/2034	1044.31	360	360	93.18	8/1/2004	153500	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1044.31

59421677	2	O		1	6.8	198000	197661.4	8/1/2004	7/1/2034	1290.82	360	360	90	8/1/2004	220000	1	10000	0	2	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	1290.82
59421719	1	O		1	8.4	85500	85393.87	8/1/2004	7/1/2034	651.38	360	360	90	8/1/2004	104000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	651.38
59421974	3	O		1	8.94	356155	355759.54	8/1/2004	7/1/2034	2850.35	360	360	95	7/1/2004	374900	1	0	0	1	8.94	8	6	7/1/2007	8/1/2007	6	6	1	14.94	8.94	2850.35
59422071	1	O		1	8.9	301150	300812.83	8/1/2004	7/1/2034	2401.49	360	360	95	7/1/2004	317000	1	0	0	1	8.9	8	6	7/1/2008	8/1/2006	6	6	1	14.9	8.9	2401.49
59422113	1	N		1	7.99	67200	67109.32	8/1/2004	7/1/2034	492.63	360	360	80	7/1/2004	84000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	492.63
59422212	1	N		6	8.1	180000	179782.5	8/1/2004	7/1/2034	1333.35	360	360	90	8/1/2004	200000	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1333.35
59422477	2	N		6	8.5	112500	112363.21	8/1/2004	7/1/2034	865.03	360	360	90	7/1/2004	125000	1	0	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	865.03
59422634	1	O		6	8.9	201000	200831.96	9/1/2004	8/1/2034	1323.79	360	360	79.76	8/1/2004	252000	1	0	0	1	8.9	8	6	8/1/2008	9/1/2006	6	6	1	12.9	6.9	1323.79
59422790	1	O		6	8.4	78500	78405.05	8/1/2004	7/1/2034	582.81	360	360	85	8/1/2004	90000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	582.81
59422816	1	O		6	8.1	194750	194493.04	8/1/2004	7/1/2034	1442.61	360	360	95	8/1/2004	205000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1442.61
59422873	7	O		6	6.8	90000	89846.09	8/1/2004	7/1/2034	586.74	360	360	75	8/1/2004	120000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	586.74
59422956	3	O		6	6.99	191700	191542.55	9/1/2004	8/1/2034	1274.1	360	360	90	8/1/2004	213000	1	0	0	1	6.99	0	0			0	0	0	0	0	1274.1
59422998	1	N		1	8.95	52700	52641.59	8/1/2004	7/1/2034	422.15	360	360	85	7/1/2004	62000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	422.15
59423152	2	O		6	7.625	277000	276597.75	8/1/2004	7/1/2034	1960.59	360	360	87.38	7/1/2004	317000	1	0	0	2	7.625	8	6	7/1/2008	8/1/2006	6	6	1	13.625	7.625	1960.59
59423251	1	O		1	7.99	148500	148299.84	8/1/2004	7/1/2034	1088.61	360	360	90	8/1/2004	165000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1088.61
59423277	1	O		8	6.8	124450	123848.71	8/1/2004	7/1/2019	1104.73	180	180	90.18	7/1/2004	138000	1	0	0	1	6.8	0	0			0	0	0	0	0	1104.73
59423418	1	O		1	7.45	75050	74931.53	8/1/2004	7/1/2034	522.2	360	360	95	8/1/2004	79000	1	11000	0	1	7.45	0	0			0	0	0	0	0	522.2
59423491	5	O		1	8.9	80750	80658.58	8/1/2004	7/1/2034	643.94	360	360	85	7/1/2004	95000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	643.94
59423558	1	O		6	9.35	82170	82086.24	8/1/2004	7/1/2034	681.96	360	360	90	7/1/2004	91300	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	681.96
59423574	1	O		1	9.1	86355	86215.35	7/1/2004	6/1/2034	701.06	360	360	95	8/1/2004	93000	1	110000	0	1	9.1	8	6	6/1/2006	7/1/2006	6	6	1	15.1	9.1	701.06
59423731	1	O		1	7	82605	82468.38	8/1/2004	7/1/2034	416.52	360	360	95	8/1/2004	68000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	416.52
59423954	1	O		6	6.95	155700	155441.46	8/1/2004	7/1/2034	1030.68	360	360	90	8/1/2004	173000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1030.68
59423996	1	N		6	8.65	67500	67420.42	8/1/2004	7/1/2034	526.21	360	360	88.82	8/1/2004	76000	1	10000	0	1	8.65	0	0			0	0	0	0	0	526.21
59424010	1	O		6	8.99	198000	197782.43	8/1/2004	7/1/2034	1591.73	360	360	90	7/1/2004	220000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1591.73
59425017	2	N		1	8.95	68000	67924.65	8/1/2004	7/1/2034	544.7	360	360	85	7/1/2004	80000	1	0	0	2	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	544.7
59425090	1	O		6	8.625	113400	113265.6	8/1/2004	7/1/2034	882.02	360	360	90	8/1/2004	126000	1	10000	0	1	8.625	8	6	7/1/2006	8/1/2006	6	6	1	14.625	8.625	882.02
59425298	1	O		6	8.65	84000	83906.96	8/1/2004	7/1/2034	654.84	360	360	75	7/1/2004	112000	1	0	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	654.84
59425538	1	O		6	7.55	389500	389925.83	8/1/2004	7/1/2034	2736.79	360	360	95	7/1/2004	410000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	2736.79
59425652	1	N		1	6.55	108000	107806.09	8/1/2004	7/1/2034	686.19	360	360	90	7/1/2004	120000	1	0	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	686.19
59425793	1	O		6	6.75	133000	132770.33	8/1/2004	7/1/2034	862.64	360	360	64.88	8/1/2004	205000	1	10000	0	1	6.75	0	0			0	0	0	0	0	862.64
59425818	2	O		6	7.95	425000	424421.95	8/1/2004	7/1/2034	3103.7	360	360	63.62	8/1/2004	668000	1	10000	0	4	7.95	8	6	7/1/2008	8/1/2006	6	6	1	13.95	7.95	3103.7
59426015	2	N		1	7.25	225250	224847.83	8/1/2004	7/1/2034	1536.61	360	360	85	8/1/2004	265000	1	10000	0	4	7.25	8	6	7/1/2008	8/1/2006	6	6	1	13.25	7.25	1536.61
59426056	1	O		8	8.75	94500	94390.85	8/1/2004	7/1/2034	743.44	360	360	75	7/1/2004	126000	1	0	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	743.44
59426072	1	O		6	7	490000	489194.34	8/1/2004	7/1/2034	3259.99	360	360	79.03	8/1/2004	620000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	3259.99
59426114	1	N		1	8.8	67500	67422.84	8/1/2004	7/1/2034	533.44	360	360	90	7/1/2004	75000	1	0	0	1	8.8	8	4.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	533.44
59426254	1	O		6	7.15	284750	284295.47	8/1/2004	7/1/2034	1923.23	360	360	85	8/1/2004	335000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1923.23
59426353	3	N		1	7.3	171000	170735.04	8/1/2004	7/1/2034	1172.33	360	360	90	7/1/2004	190000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1172.33
59426395	2	O		1	7.25	83600	83469.17	8/1/2004	7/1/2034	570.3	360	360	95	7/1/2004	88000	1	0	0	2	7.25	0	0			0	0	0	0	0	570.3
59426536	3	O		6	6.65	116000	115795.74	8/1/2004	7/1/2034	744.68	360	360	82.86	8/1/2004	140000	1	10000	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	744.68
59426593	3	O		1	7.35	144000	143779.09	8/1/2004	7/1/2034	992.12	360	360	90	8/1/2004	160000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	992.12
59426833	1	O		6	7.6	76000	75869.08	8/1/2004	7/1/2034	536.62	360	360	80	7/1/2004	95000	1	0	0	1	7.6	0	0			0	0	0	0	0	536.62
59426932	1	O		1	8.9	127200	126988.71	8/1/2004	7/1/2034	837.74	360	360	80	7/1/2004	159000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	837.74
59426973	7	O		6	6.85	152800	152440.68	8/1/2004	7/1/2034	1001.24	360	360	84.89	8/1/2004	180000	1	10000	0	1	6.85	0	0	0	0	0	0	0	0	0	1001.24
59427153	1	O		6	7.45	75200	75086.9	8/1/2004	7/1/2034	523.24	360	360	80	7/1/2004	94000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	523.24
59427195	1	O		6	6.95	490000	489186.38	8/1/2004	7/1/2034	3243.55	360	360	75.38	7/1/2004	650000	1	0	0	1	6.95	0	0			0	0	0	0	0	3243.55
59427591	1	O		6	7.1	99600	99439.43	8/1/2004	7/1/2034	669.35	360	360	83	7/1/2004	120000	1	0	0	1	7.1	8	6	7/1/2008	8/1/2006	6	6	1	13.1	7.1	669.35
59427732	5	O		6	7.05	199500	199175.19	8/1/2004	7/1/2034	1333.99	360	360	95	7/1/2004	210000	1	0	0	1	7.05	8	6	7/1/2008	8/1/2006	6	6	1	13.05	7.05	1333.99
59427757	1	O		6	8.4	420000	419478.74	8/1/2004	7/1/2034	3199.72	360	360	75	8/1/2004	560000	1	10000	0	1	8.4	8	6	7/1/2008	8/1/2006	6	6	1	14.4	8.4	3199.72
59427773	1	O		8	6.15	188000	187635.37	8/1/2004	7/1/2034	1145.35	360	360	91.71	8/1/2004	205000	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1145.35
59427815	7	O		1	7.7	96000	95862.11	8/1/2004	7/1/2034	684.45	360	360	80	8/1/2004	120000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	684.45
59427856	1	O		1	6.775	90400	90244.65	8/1/2004	7/1/2034	587.84	360	360	80	7/1/2004	125000	1	0	0	1	6.775	8	6	7/1/2006	8/1/2006	6	6	1	12.775	6.775	587.84
59427914	1	O		6	9.35	105750	105642.2	8/1/2004	7/1/2034	877.66	360	360	75	8/1/2004	141000	1	10000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	877.66
59428052	1	O		1	6.6	200000	199644.38	8/1/2004	7/1/2034	1277.32	360	360	80	8/1/2004	250000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1277.32
59428177	1	O		6	6.35	352000	351343.06	8/1/2004	7/1/2034	2190.27	360	360	80	8/1/2004	440000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2190.27
59428391	1	O		1	8.2	157600	157297.24	8/1/2004	7/1/2034	965.28	360	360	80	8/1/2004	202000	1	10000	0	1	8.2	8	6	7/1/2008	8/1/2006	6	6	1	12.2	8.2	965.28
59428433	1	O		8	9.15	127000	126932.77	9/1/2004	8/1/2034	1035.61	360	360	84.67	8/1/2004	150000	1	0	0	1	9.15	0	0			0	0	0	0	0	1035.61
59428474	7	O		6	8.05	102400	102263.51	8/1/2004	7/1/2034	754.95	360	360	80	8/1/2004	128000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	754.95
59428573	1	O		6	7.5	109650	109486.42	8/1/2004	7/1/2034	766.69	360	360	85	8/1/2004	129000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	766.69
59428599	1	O		1	11.55	39400	39374.98	8/1/2004	7/1/2034	391.68	360	360	20	8/1/2004	202000	2	10000	0	1	11.55	0	0			0	0	0	0	0	391.68
59428631	1	O		6	8.85	204250	204018.94	8/1/2004	7/1/2034	1621.45	360	360	95	7/1/2004	215000	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1621.45
59428979	1	O		6	7.99	131100	130923.11	8/1/2004	7/1/2034	961.06	360	360	95	8/1/2004	138000	1	10000	0	1	7.99	0	0			0	0	0	0	0	961.06
59428995	2	O		1	7.25	346500	345957.74	8/1/2004	7/1/2034	2363.75	360	360	90	7/1/2004	385000	1	0	0	4	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2363.75
59429019	1	N		6	8.95	123000	122863.7	8/1/2004	7/1/2034	985.27	360	360	68.33	8/1/2004	180000	1	10000	0	1	8.95	8	6	7/1/2008	8/1/2006	6	6	1	14.95	8.95	985.27
59429092	1	O		6	10.3	150500	150355.77	8/1/2004	7/1/2034	1354.23	360	360	70	8/1/2004	215000	1	10000	0	1	10.3	8	6	7/1/2006	8/1/2006	6	6	1	16.3	10.3	1354.23
59429191	1	O		8	6.6	97600	97426.44	8/1/2004	7/1/2034	623.34	360	360	80	7/1/2004	122000	1	0	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	623.34
59429274	5	O		6	6.7	120000	119790.74	8/1/2004	7/1/2034	774.34	360	360	80	8/1/2004	150000	1	10000	0	1	6.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	774.34
59429456	5	N		1	8.45	226789	228507.95	8/1/2004	7/1/2034	1751.09	360	360	89.5	7/1/2004	475000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1751.09
59429652	1	O		6	7.6	308750	308299.39	8/1/2004	7/1/2034	2180.01	360	360	95	7/1/2004	325000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2180.01
59430118	5	O		6	6.4	271000	270499.07	8/1/2004	7/1/2034	1695.13	360	360	84.69	7/1/2004	320000	1	0	0	1	6.4	0	0			0	0	0	0	0	1695.13
59430157	1	O		8	6.95	144000	143760.89	8/1/2004	7/1/2034	953.21	360	360	90	8/1/2004	160000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	953.21
59430215	1	N		1	8.35	148500	148313.8	8/1/2004	7/1/2034	1126.09	360	360	90	8/1/2004	165000	1	10000	0	1	8.35	8	6	7/1/2008	8/1/2006	6	6	1	14.35	8.35	1126.09
59430413	1	O		8	9.5	52200	52148.44	8/1/2004	7/1/2034	438.93	360	360	90	7/1/2004	58000	1	0	0	1	9.5	8	6	7/1/2008	8/1/2006	6	6	1	15.5	9.5	438.93
59430454	1	O		8	8.95	92000	91923.83	9/1/2004	8/1/2034	609	360	360	80	8/1/2004	115000	1	0	0	1	8.95	8	6	8/1/2008	9/1/2006	6	6	1	12.95	6.95	609
59430710	1		2	1	8.1	110720	110573.91	8/1/2004	7/1/2034	820.16	360	360	80	8/1/2004	138400	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	820.16
59430850	1	O		1	6.75	218000	217623.54	8/1/2004	7/1/2034	1413.95	360	360	80	7/1/2004	272500	1	0	0	1	6.75	8	6	7/1/2008	8/1/2006	6	6	1	12.75	6.75	1413.95
59430934	3	N		1	8.6	161500	161307.63	8/1/2004	7/1/2034	1253.28	360	360	85	8/1/2004	190000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	1253.28
59431072	3	O		1	8.1	148200	148004.46	8/1/2004	7/1/2034	1097.79	360	360	95	7/1/2004	156000	1	0	0	1	8.1	8	6	7/1/2008	8/1/2006	6	6	1	14.1	8.1	1097.79

59431155	7	O		6	7.45	56000	55958.02	8/1/2004	8/1/2034	389.65	360	360	80	8/1/2004	70000	1	0	0	1	7.45	0	0			0	0	0	0	0	389.65
59431437	1	O		6	7.05	256000	255583.22	8/1/2004	7/1/2034	1711.78	360	360	80	8/1/2004	320000	1	10000	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1711.78
59431577	3	O		1	7.15	91200	91054.41	8/1/2004	7/1/2034	615.98	360	360	80	8/1/2004	114000	1	10000	0	1	7.15	6	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	615.98
59431874	1	O		6	6.35	181500	181161.26	8/1/2004	7/1/2034	1129.36	360	360	86.43	7/1/2004	210000	1	0	0	1	6.35	6	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	1129.36
59432013	3	O		6	8.7	109800	109671.88	8/1/2004	7/1/2034	859.88	360	360	90	8/1/2004	122000	1	10000	0	1	8.7	0	0			0	0	0	0	0	859.88
59432096	1	O		6	6.4	75000	74861.37	8/1/2004	7/1/2034	469.13	360	360	88.24	8/1/2004	85000	1	10000	0	1	6.4	6	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	469.13
59432252	1	O		6	7.85	217500	217198.12	8/1/2004	7/1/2034	1573.26	360	360	84.96	8/1/2004	256000	1	10000	0	1	7.85	6	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1573.26
59432336	2	O		6	6.4	520000	519038.83	8/1/2004	7/1/2034	3252.64	360	360	80	8/1/2004	650000	1	10000	0	3	6.4	6	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	3252.64
59432351	3		2	6	7.425	500000	499244.29	8/1/2004	7/1/2034	3470.44	360	360	83.33	7/1/2004	600000	1	0	0	1	7.425	6	6	7/1/2007	8/1/2007	6	6	1	13.425	7.425	3470.44
59432658	1	N		6	8.3	126000	125840.39	8/1/2004	7/1/2034	951.03	360	360	88.73	7/1/2004	142000	1	0	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	951.03
59432718	2	O		1	7.85	110400	110245.32	8/1/2004	7/1/2034	798.57	360	360	80	8/1/2004	138000	1	10000	0	2	7.85	6	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	798.57
59432914	7	O		1	8.75	72000	71776.63	8/1/2004	7/1/2024	636.28	240	240	72.67	7/1/2004	99000	1	0	0	1	8.75	0	0			0	0	0	0	0	636.28
59433011	1	O		1	8.6	68425	68343.49	8/1/2004	7/1/2034	530.99	360	360	85	8/1/2004	80500	1	10000	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	530.99
59433110	2	O		6	8	450000	449394.09	8/1/2004	7/1/2034	3301.95	360	360	90	8/1/2004	500000	1	10000	0	2	8	0	0			0	0	0	0	0	3301.95
59433375	1	O		1	6.95	104800	104619.67	8/1/2004	7/1/2034	693.73	360	360	79.94	8/1/2004	140000	1	10000	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	693.73
59433391	1	O		6	7.55	85500	85373.96	8/1/2004	7/1/2034	600.76	360	360	95	8/1/2004	90000	1	10000	0	1	7.55	6	4.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	600.76
59433631	1	O		6	8.4	178500	178278.45	8/1/2004	7/1/2034	1359.89	360	360	85	8/1/2004	210000	1	10000	0	1	8.4	6	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	1359.89
59433839	1	O		1	12.35	26200	26162.39	8/1/2004	7/1/2034	276.58	360	360	20	8/1/2004	131000	2	10000	0	1	12.35	0	0			0	0	0	0	0	276.58
59434233	1	N		1	7.6	81000	80881.77	8/1/2004	7/1/2034	571.93	360	360	90	8/1/2004	90000	1	10000	0	1	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	571.93
59434316	1	O		1	10	153000	152864.06	8/1/2004	7/1/2034	1342.69	360	360	90	7/1/2004	170000	1	0	0	1	10	6	6	7/1/2007	8/1/2007	6	6	1	16	10	1342.69
59434472	1	O		6	10.5	125100	124981.35	8/1/2004	7/1/2034	1144.34	360	360	90	8/1/2004	139000	1	10000	0	1	10.5	6	6	7/1/2007	8/1/2007	6	6	1	16.5	10.5	1144.34
59434654	1		2	6	7.5	98400	98253.48	8/1/2004	7/1/2034	688.03	360	360	80	7/1/2004	123000	1	0	0	1	7.5	0	0			0	0	0	0	0	688.03
59434738	1	O		1	6.35	237600	237378.86	9/1/2004	8/1/2034	1478.44	360	360	90	8/1/2004	264000	1	0	0	1	6.35	6	6	8/1/2007	9/1/2007	6	6	1	12.35	6.35	1478.44
59435073	3	N		1	7.5	103120	102968.44	8/1/2004	7/1/2034	721.04	360	360	80	7/1/2004	128900	1	0	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	721.04
59435156	2	O		1	8.75	117325	117189.5	8/1/2004	7/1/2034	923	360	360	95	7/1/2004	125000	1	0	0	2	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	923
59435214	2	O		1	7.9	300000	299587.81	8/1/2004	7/1/2034	2180.42	360	360	93.75	7/1/2004	320000	1	0	0	2	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2180.42
59435370	1	O		6	7.9	75000	74896.94	8/1/2004	7/1/2034	545.11	360	360	75	7/1/2004	100000	1	0	0	1	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	545.11
59435396	1	O		1	9.15	122400	122335.2	9/1/2004	8/1/2034	998.1	360	360	90	8/1/2004	136000	1	0	0	1	9.15	0	0			0	0	0	0	0	998.1
59435537	3	O		6	11	67500	67451.84	8/1/2004	7/1/2034	642.82	360	360	74.75	8/1/2004	90300	1	10000	0	1	11	6	6	7/1/2006	8/1/2006	6	6	1	17	11	642.82
59435702	7	O		6	7.4	90950	90811.85	8/1/2004	7/1/2034	629.72	360	360	85	8/1/2004	107000	1	10000	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	629.72
59435891	2	N		6	10.75	50000	49962.17	8/1/2004	7/1/2034	466.75	360	360	76.92	8/1/2004	65000	1	10000	0	2	10.75	0	0			0	0	0	0	0	466.75
59435990	2	O		6	7.9	351500	351017.04	8/1/2004	7/1/2034	2554.73	360	360	95	7/1/2004	370000	1	0	0	2	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2554.73
59436576	5	O		6	7.7	463600	462936.63	8/1/2004	7/1/2034	3305.29	360	360	95	7/1/2004	488000	1	0	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	3305.29
59436972	2	O		6	11.15	146500	149396.32	8/1/2004	7/1/2034	1440.7	360	360	54.56	8/1/2004	274000	1	10000	0	4	11.15	6	4.5	7/1/2006	8/1/2006	6	6	1	17.15	11.15	1440.7
59436998	2	N		1	7.35	150100	149869.72	8/1/2004	7/1/2034	1034.15	360	360	89.99	8/1/2004	166800	1	10000	0	2	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1034.15
59437210	1	O		1	9.75	58500	58445.18	8/1/2004	7/1/2034	502.61	360	360	90	7/1/2004	65000	1	0	0	1	9.75	6	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	502.61
59437277	7	O		6	8.35	69300	69213.1	8/1/2004	7/1/2034	525.51	360	360	70	7/1/2004	99000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	525.51
59437335	1	O		1	6.9	148720	148470.61	8/1/2004	7/1/2034	979.48	360	360	80	7/1/2004	185900	1	0	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	979.48
59437418	1	O		1	5.95	258000	257480.09	8/1/2004	7/1/2034	1538.56	360	360	80	8/1/2004	323000	1	10000	0	1	5.95	6	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1538.56
59437533	3	O		1	8.7	68400	68320.17	8/1/2004	7/1/2034	535.67	360	360	95	8/1/2004	72000	1	10000	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	535.67
59437632	1	O		6	7.15	112000	111910.87	9/1/2004	8/1/2034	756.46	360	360	80	8/1/2004	140000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	756.46
59437798	3		2	1	7.975	450000	449391.01	8/1/2004	7/1/2034	3294.11	360	360	90	7/1/2004	500000	1	0	0	1	7.975	6	6	7/1/2006	8/1/2006	6	6	1	13.975	7.975	3294.11
59438077	1	O		6	8.65	76500	76409.79	8/1/2004	7/1/2034	596.38	360	360	90	7/1/2004	85000	1	0	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	596.38
59438176	1	O		8	6.85	101250	100853.01	8/1/2004	7/1/2024	775.9	240	240	75	8/1/2004	135000	1	10000	0	1	6.85	0	0			0	0	0	0	0	775.9
59438259	1	N		1	8.1	121500	121339.7	8/1/2004	7/1/2034	900.01	360	360	90	8/1/2004	135000	1	10000	0	1	8.1	6	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	900.01
59438291	1	O		1	5.95	111200	110975.92	8/1/2004	7/1/2034	663.13	360	360	80	8/1/2004	139000	1	10000	0	1	5.95	6	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	663.13
59438418	1	N		6	6.8	124100	123887.78	8/1/2004	7/1/2034	809.04	360	360	85	8/1/2004	146000	1	10000	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	809.04
59438515	1	O		6	8.05	133000	132822.73	8/1/2004	7/1/2034	980.55	360	360	95	8/1/2004	140000	1	10000	0	1	8.05	0	0			0	0	0	0	0	980.55
59438885	7	O		6	6.8	82800	82729.4	9/1/2004	8/1/2034	539.8	360	360	90	8/1/2004	92000	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	539.8
59438911	1	O		1	7.6	97600	97457.55	8/1/2004	7/1/2034	689.13	360	360	80	8/1/2004	123000	1	10000	0	1	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	689.13
59439075	1	O		1	7.2	121200	121008.43	8/1/2004	7/1/2034	822.7	360	360	80	8/1/2004	163000	1	10000	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	822.7
59439133	1	O		1	8.1	144900	144708.81	8/1/2004	7/1/2034	1073.35	360	360	90	7/1/2004	161000	1	0	0	1	8.1	6	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1073.35
59439638	7	O		1	7.7	75650	75541.77	8/1/2004	7/1/2034	539.36	360	360	85	8/1/2004	89000	1	10000	0	1	7.7	0	0			0	0	0	0	0	539.36
59439695	1	O		1	8.4	82650	82598.89	9/1/2004	8/1/2034	629.66	360	360	95	8/1/2004	87000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	629.66
59439893	1	O		6	7.15	161500	161242.2	8/1/2004	7/1/2034	1090.79	360	360	85	8/1/2004	190000	1	10000	0	1	7.15	0	0			0	0	0	0	0	1090.79
59439919	1	O		6	7.55	109250	109088.94	8/1/2004	7/1/2034	767.64	360	360	95	7/1/2004	115000	1	0	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	767.64
59439992	2	N		1	9.4	68000	67931.41	8/1/2004	7/1/2034	566.83	360	360	85	7/1/2004	80000	1	0	0	2	9.4	6	6	7/1/2007	8/1/2007	6	6	1	15.4	9.4	566.83
59440115	1	O		6	7.2	256500	256094.59	8/1/2004	7/1/2034	1741.1	360	360	90	7/1/2004	285000	1	0	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1741.1
59440131	1	O		6	7.15	152000	151757.38	8/1/2004	7/1/2034	1026.62	360	360	80	8/1/2004	190000	1	10000	0	1	7.15	6	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1026.62
59440693	7	O		6	9.025	50000	49945.44	8/1/2004	7/1/2034	403.22	360	360	71.43	8/1/2004	70000	1	10000	0	1	9.025	0	0			0	0	0	0	0	403.22
59440719	1	O		6	8.5	170000	169793.29	8/1/2004	7/1/2034	1307.18	360	360	79.07	8/1/2004	215000	1	10000	0	1	8.5	6	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1307.18
59440818	1	N		1	7.6	103950	103798.28	8/1/2004	7/1/2034	733.97	360	360	90	8/1/2004	117000	1	10000	0	1	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	733.97
59440917	2	N		6	9.3	72000	71925.83	8/1/2004	7/1/2034	594.94	360	360	80	7/1/2004	90000	1	0	0	2	9.3	0	0			0	0	0	0	0	594.94
59440974	1	O		1	8.9	171000	170808.55	8/1/2004	7/1/2034	1363.62	360	360	95	8/1/2004	215000	1	10000	0	1	8.9	6	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1363.62
59441030	5	O		6	5.85	123250	122996.65	8/1/2004	7/1/2034	727.11	360	360	85	7/1/2004	145000	1	0	0	1	5.85	6	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	727.11
59441097	1	O		6	6.85	153000	152292.71	8/1/2004	7/1/2034	1002.55	360	360	85	7/1/2004	180000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1002.55
59441113	7	O		1	8.05	82500	82390.03	8/1/2004	7/1/2034	608.24	360	360	75	6/1/2004	110000	1	10000	0	1	8.05	0	0			0	0	0	0	0	608.24
59441170	1	O		6	7.7	342000	341510.78	8/1/2004	7/1/2034	2438.33	360	360	90	7/1/2004	380000	1	0	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2438.33
59441337	7	O		1	6.3	86600	86436.79	8/1/2004	7/1/2034	536.04	360	360	80	7/1/2004	108250	1	0	0	1	6.3	0	0			0	0	0	0	0	536.04
59441394	5	O		6	7.65	115200	115033.53	8/1/2004	7/1/2034	817.37	360	360	90	8/1/2004	128000	1	10000	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	817.37
59441535	2	N		1	8.5	158400	158207.4	8/1/2004	7/1/2034	1217.96	360	360	90	7/1/2004	176000	2	0	0	2	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1217.96
59441717	8	O		6	8.05	94500	94374.04	8/1/2004	7/1/2034	696.71	360	360	90	8/1/2004	105000	1	10000	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	696.71
59441857	1	O		6	5.35	110500	110250.64	8/1/2004	7/1/2034	617.05	360	360	85	8/1/2004	130000	1	10000	0	1	5.35	6	4.5	7/1/2006	8/1/2006	6	6	1	11.35	5.35	617.05
59441972	2	N		6	9.275	72000	71925.43	8/1/2004	7/1/2034	593.64	360	360	67.61	7/1/2004	106500	1	0	0	2	9.275	0	0			0	0	0	0	0	593.64
59442095	1	O		1	7.35	95795	95647.62	8/1/2004	7/1/2034	660.01	360	360	85	8/1/2004	112700	1	10000	0	1	7.35	6	4.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	660.01
59442236	1	O		6	6.8	113670	113475.61	8/1/2004	7/1/2034	741.05	360	360	90	7/1/2004	126300	1	0	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	741.05
59442293	2	O		6	8.9	68000	67635.98	8/1/2004	7/1/2019	685.67	180	180	85	7/1/2004	80000	1	0	0	2	8.9	0	0			0	0	0	0	0	685.67

59442376	1	O		6	9.95	91500	91417.84	8/1/2004	7/1/2034	799.6	360	360	75	8/1/2004	122000	1	10000	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	799.6
59442392	1	O		1	10.2	67500	67442.52	8/1/2004	7/1/2034	602.37	360	360	90	8/1/2004	75000	1	10000	0	1	10.2	8	6	7/1/2006	8/1/2006	6	6	1	16.2	10.2	602.37
59442756	1	O		1	8.55	500000	495898.14	8/1/2004	7/1/2034	3862.3	360	360	78.75	8/1/2004	634900	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	3862.3
59442897	7	O		6	7.9	122400	122231.83	8/1/2004	7/1/2034	889.81	360	360	85	8/1/2004	144000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	889.81
59442913	1	N		1	8.2	132000	131829.34	8/1/2004	7/1/2034	987.04	360	360	89.8	8/1/2004	150000	1	10000	0	1	8.2	0	0			0	0	0	0	0	987.04
59443077	2	O		1	8.55	179550	178558.32	8/1/2004	7/1/2019	1773.37	180	180	95	8/1/2004	189000	1	10000	0	2	8.55	0	0			0	0	0	0	0	1773.37
59443259	1	O		1	8.3	230000	229708.84	8/1/2004	7/1/2034	1736.01	360	360	100	7/1/2004	250000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1736.01
59443390	1	N		6	9.5	60350	60290.39	8/1/2004	7/1/2034	507.46	360	360	85	7/1/2004	71000	1	0	0	1	9.5	8	4.5	7/1/2006	8/1/2006	6	6	1	15.5	9.5	507.46
59443418	1	O		6	7.9	182500	182249.28	8/1/2004	7/1/2034	1326.42	360	360	94.81	8/1/2004	192500	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1326.42
59443556	1	O		6	7.95	73800	73699.62	8/1/2004	7/1/2034	538.95	360	360	90	7/1/2004	82000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	538.95
59443871	1	N		1	9.25	70200	70126.93	8/1/2004	7/1/2034	577.52	360	360	90	7/1/2004	78000	1	0	0	1	9.25	0	0			0	0	0	0	0	577.52
59443879	5	O		6	6	95600	95409.16	8/1/2004	7/1/2034	573.18	360	360	84.6	7/1/2004	113000	1	0	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	573.18
59443911	7	O		6	7.825	151500	151268.54	8/1/2004	7/1/2034	1093.23	360	360	75	8/1/2004	202000	1	10000	0	1	7.825	8	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	1093.23
59444232	5	O		6	7.95	172900	172664.83	8/1/2004	7/1/2034	1262.66	360	360	95	8/1/2004	182000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1262.66
59444273	7	O		6	7.65	96000	95881.28	8/1/2004	7/1/2034	681.14	360	360	80	8/1/2004	120000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	681.14
59444554	1	O		1	8.85	100700	100588.07	8/1/2004	7/1/2034	799.42	360	360	95	7/1/2004	106000	1	0	0	1	8.85	0	0			0	0	0	0	0	799.42
59444794	1	N		1	8.45	158400	158205.4	8/1/2004	7/1/2034	1212.36	360	360	90	8/1/2004	176000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1212.36
59444919	1	O		6	7.2	142500	142274.77	8/1/2004	7/1/2034	967.28	360	360	95	8/1/2004	150000	1	10000	0	1	7.2	0	0			0	0	0	0	0	967.28
59445155	1	O		6	7.9	145800	145599.68	8/1/2004	7/1/2034	1059.69	360	360	90	8/1/2004	162000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1059.69
59445197	2	O		6	7.8	270000	269605.94	8/1/2004	7/1/2034	1906.41	360	360	90	7/1/2004	300000	1	0	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1906.41
59445296	1	O		6	7.65	104400	104249.14	8/1/2004	7/1/2034	740.74	360	360	90	7/1/2004	116000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	740.74
59445312	1	O		6	10.85	126000	125906.74	8/1/2004	7/1/2034	1185.67	360	360	69.23	8/1/2004	182000	1	10000	0	1	10.85	8	6	7/1/2007	8/1/2007	6	6	1	16.85	10.85	1185.67
59445353	5	O		6	7.15	144400	144169.5	8/1/2004	7/1/2034	975.29	360	360	95	8/1/2004	152000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	975.29
59445437	5	O		6	5.95	348000	347298.73	8/1/2004	7/1/2034	2075.27	360	360	80	7/1/2004	435000	1	0	0	1	5.95	8	4.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	2075.27
59445676	5	O		1	8.1	152000	151702.34	8/1/2004	7/1/2034	921.12	360	360	80	8/1/2004	190000	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	12.1	6.1	921.12
59445775	2	O		6	6.55	285000	284488.29	8/1/2004	7/1/2034	1810.78	360	360	95	8/1/2004	300000	1	10000	0	2	6.55	0	0			0	0	0	0	0	1810.78
59445916	1	O		6	6.8	148000	147748.92	8/1/2004	7/1/2034	964.85	360	360	80	7/1/2004	185000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	964.85
59446013	5	O		1	8.8	107525	107402.08	8/1/2004	7/1/2034	849.75	360	360	89.98	7/1/2004	119500	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	849.75
59446096	1	O		6	5.25	387000	386110.25	8/1/2004	7/1/2034	2137.03	360	360	90	8/1/2004	430000	1	10000	0	1	5.25	8	6	7/1/2006	8/1/2006	6	6	1	11.25	5.25	2137.03
59446351	1	N		1	9.1	135000	134855.01	8/1/2004	7/1/2034	1095.97	360	360	90	7/1/2004	150000	1	0	0	1	9.1	0	0			0	0	0	0	0	1095.97
59446718	1	O		6	8.45	150000	149815.73	8/1/2004	7/1/2034	1148.06	360	360	77.32	8/1/2004	194000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1148.06
59447037	1	N		1	7.1	155700	155448.99	8/1/2004	7/1/2034	1046.36	360	360	90	7/1/2004	173000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	1046.36
59447714	5	O		6	7.9	125400	125227.69	8/1/2004	7/1/2034	911.42	360	360	95	8/1/2004	132000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	911.42
59447839	1	O		1	6.45	188000	187655.84	8/1/2004	7/1/2034	1182.12	360	360	80	8/1/2004	235000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1182.12
59447938	5		2	1	8.35	153500	153298.48	8/1/2004	7/1/2034	1164.01	360	360	89.99	8/1/2004	170571	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1164.01
59447953	7	O		1	9.6	52000	51949.7	8/1/2004	7/1/2034	441.05	360	360	65	7/1/2004	80000	1	0	0	1	9.6	0	0			0	0	0	0	0	441.05
59447995	5	O		6	9.4	198000	197799.84	8/1/2004	7/1/2034	1650.47	360	360	90	8/1/2004	220000	1	10000	0	1	9.4	8	6	7/1/2007	8/1/2007	6	6	1	15.4	9.4	1650.47
59448159	2	O		1	7.6	465500	464820.83	8/1/2004	7/1/2034	3286.78	360	360	95	7/1/2004	500000	1	0	0	2	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	3286.78
59448357	3	N		1	7.6	76500	76388.35	8/1/2004	7/1/2034	540.15	360	360	90	7/1/2004	85000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	540.15
59448498	3	O		6	6.05	200000	199604.59	8/1/2004	7/1/2034	1205.54	360	360	80	8/1/2004	250000	1	10000	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	1205.54
59448555	1	O		6	9.25	153000	152840.73	8/1/2004	7/1/2034	1258.7	360	360	85	8/1/2004	180000	1	10000	0	1	9.25	0	0			0	0	0	0	0	1258.7
59448894	3	O		1	8.75	73150	73065.51	8/1/2004	7/1/2034	575.48	360	360	95	8/1/2004	77000	1	10000	0	1	8.75	0	0			0	0	0	0	0	575.48
59448977	1	O		6	7.6	112200	112038.24	8/1/2004	7/1/2034	792.22	360	360	85	8/1/2004	132000	1	10000	0	1	7.6	8	6.5	7/1/2007	8/1/2007	6	6	1	13.6	7.6	792.22
59449033	1	O		1	6.5	211500	211116.55	8/1/2004	7/1/2034	1336.83	360	360	90	7/1/2004	235000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1336.83
59449056	1	N		6	7.4	187200	186915.65	8/1/2004	7/1/2034	1296.14	360	360	90	7/1/2004	208000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1296.14
59449118	2	N		6	10.25	180000	179924.51	8/1/2004	8/1/2034	1612.99	360	360	60	8/1/2004	300000	1	0	0	4	10.25	8	6	8/1/2006	9/1/2006	6	6	1	16.25	10.25	1612.99
59449132	1	O		1	11.2	41400	41371.59	8/1/2004	7/1/2034	400.54	360	360	20	8/1/2004	207000	2	10000	0	1	11.2	0	0			0	0	0	0	0	400.54
59449173	3	O		6	6.55	189500	189159.76	8/1/2004	7/1/2034	1204.01	360	360	84.98	8/1/2004	223000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1204.01
59449215	5	N		1	8.05	207315	207038.67	8/1/2004	7/1/2034	1528.44	360	360	85	7/1/2004	243900	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1528.44
59449579	2	N		1	9.25	207000	206784.54	8/1/2004	7/1/2034	1702.94	360	360	90	7/1/2004	230000	1	0	0	2	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1702.94
59450114	1	O		8	8.825	130500	130351.59	8/1/2004	7/1/2034	1033.65	360	360	90	7/1/2004	145000	1	0	0	1	8.825	8	6	7/1/2007	8/1/2007	6	6	1	14.825	8.825	1033.65
59450213	1	O		6	7	81000	80866.71	8/1/2004	7/1/2034	538.9	360	360	90	8/1/2004	90000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	538.9
59450270	5		2	6	6.95	150000	149750.92	8/1/2004	7/1/2034	992.93	360	360	80.65	7/1/2004	186000	1	0	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	992.93
59450379	1	O		6	7.75	82450	82333.22	8/1/2004	7/1/2034	590.69	360	360	85	7/1/2004	97000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	590.69
59450411	1	N		1	8.2	54000	53930.18	8/1/2004	7/1/2034	403.79	360	360	90	8/1/2004	60000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	403.79
59450510	1	O		8	8.15	100260	100129.04	8/1/2004	7/1/2034	746.19	360	360	90	7/1/2004	111400	1	0	0	1	8.15	8	6.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	746.19
59450817	7	O		6	8	125375	125206.18	8/1/2004	7/1/2034	919.96	360	360	85	8/1/2004	147500	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	919.96
59451153	3	O		1	7.99	104400	104259.13	8/1/2004	7/1/2034	765.33	360	360	79.09	7/1/2004	132000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	765.33
59451237	5	O		1	7.2	127898	127695.85	8/1/2004	7/1/2034	868.18	360	360	89.19	8/1/2004	143404	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	868.18
59451294	2	O		6	5.45	325000	324280.17	8/1/2004	7/1/2034	1835.14	360	360	63.66	8/1/2004	495000	1	10000	0	3	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	1835.14
59451419	1	O		1	8.775	128250	128102.64	8/1/2004	7/1/2034	1011.24	360	360	95	7/1/2004	136000	1	0	0	1	8.775	8	6	7/1/2007	8/1/2007	6	6	1	14.775	8.775	1011.24
59451658	1	O		1	9.15	370500	370106.21	8/1/2004	7/1/2034	3021.21	360	360	95	8/1/2004	390000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	3021.21
59451690	1	O		6	6.09	150000	149705.7	8/1/2004	7/1/2034	908.03	360	360	81.08	8/1/2004	185000	1	10000	0	1	6.09	8	6	7/1/2006	8/1/2006	6	6	1	12.09	6.09	908.03
59451799	1	O		6	5.75	104000	103782.3	8/1/2004	7/1/2034	606.92	360	360	65	8/1/2004	160000	1	10000	0	1	5.75	8	4.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	606.92
59452094	1	O		1	5.8	344800	344085.08	8/1/2004	7/1/2034	2023.13	360	360	80	7/1/2004	431000	1	0	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	2023.13
59452110	1	O		6	8.95	67875	67799.79	8/1/2004	7/1/2034	543.7	360	360	75	7/1/2004	90500	1	0	0	1	8.95	0	0			0	0	0	0	0	543.7
59452136	1	O		6	8.05	189000	188748.09	8/1/2004	7/1/2034	1393.41	360	360	90	7/1/2004	210000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1393.41
59452292	7	O		1	9.225	75750	75670.73	8/1/2004	7/1/2034	621.81	360	360	75	7/1/2004	101000	1	0	0	1	9.225	0	0			0	0	0	0	0	621.81
59452417	2	N		6	8	135000	134818.22	8/1/2004	7/1/2034	990.59	360	360	90	8/1/2004	150000	1	10000	0	2	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	990.59
59452509	1	O		1	6.85	304000	303485.22	8/1/2004	7/1/2034	1991.99	360	360	95	7/1/2004	320000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1991.99
59452771	2	N		1	8.25	78300	78199.78	8/1/2004	7/1/2034	588.25	360	360	90	7/1/2004	87000	1	0	0	2	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	588.25
59452797	2	O		6	8.8	428000	427490.17	8/1/2004	7/1/2034	3321.34	360	360	77.12	7/1/2004	555000	1	0	0	4	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	3321.34
59452854	1	O		6	8.15	101150	101064.17	9/1/2004	8/1/2034	752.81	360	360	85	8/1/2004	119000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	752.81
59452912	1	N		1	9.8	166500	166345.65	8/1/2004	7/1/2034	1436.81	360	360	90	7/1/2004	185000	1	0	0	1	9.8	8	6	7/1/2006	8/1/2006	6	6	1	15.8	9.8	1436.81
59452953	2	N		6	8.65	76000	75910.38	8/1/2004	7/1/2034	592.48	360	360	80	7/1/2004	95000	1	0	0	4	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	592.48
59453019	1	O		1	7.55	81600	81479.7	8/1/2004	7/1/2034	573.36	360	360	80	8/1/2004	102000	1	10000	0	1	7.55	8	8.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	573.36
59453258	1	O		6	8.9	237500	237234.09	8/1/2004	7/1/2034	1893.92	360	360	95	7/1/2004	250000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	1893.92

59453274	2	O	6	7.3	240000	239628.11	8/1/2004	7/1/2034	1845.38	360	360	87.27	8/1/2004	275000	1	10000	0	2	7.3	6	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1845.38
59453357	1	N	1	8.65	116900	116762.17	8/1/2004	7/1/2034	911.32	360	360	89.99	8/1/2004	129900	1	10000	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	911.32
59453530	1	O	6	8.2	170100	169860.07	8/1/2004	7/1/2034	1271.94	360	360	90	8/1/2004	189000	1	10000	0	1	8.2	6	6.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1271.94
59453639	1	O	6	6.75	283000	282511.3	8/1/2004	7/1/2034	1835.54	360	360	89.84	7/1/2004	315000	1	0	0	1	6.75	6	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1835.54
59453878	7	O	6	6.7	177650	177340.22	8/1/2004	7/1/2034	1146.34	360	360	85	8/1/2004	209000	1	10000	0	1	6.7	6	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	1146.34
59453910	1	O	6	8.65	241500	241215.28	8/1/2004	7/1/2034	1882.66	360	360	75	8/1/2004	322000	1	10000	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1882.66
59454090	1	O	8	8.3	80750	80647.71	8/1/2004	7/1/2034	609.49	360	360	95	7/1/2004	85000	1	0	0	1	8.3	0	0			0	0	0	0	0	0	609.49
59454157	1	O	6	10.85	105000	104922.28	8/1/2004	7/1/2034	988.06	360	360	70	7/1/2004	150000	1	0	0	1	10.85	6	6	7/1/2007	8/1/2007	6	6	1	16.85	10.85	988.06
59454314	1	O	1	5.9	92720	92436.35	7/1/2004	6/1/2034	549.96	360	360	80	8/1/2004	120000	1	110000	0	1	5.9	6	6	6/1/2006	7/1/2006	6	6	1	11.9	5.9	549.96
59454439	1	O	6	7.2	160000	159745.23	8/1/2004	7/1/2034	1086.07	360	360	83.33	8/1/2004	192000	1	10000	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1086.07
59454454	1	O	1	8.35	373500	373266.65	9/1/2004	8/1/2034	2832.29	360	360	90	8/1/2004	415000	1	0	0	1	8.35	6	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	2832.29
59454470	1	N	1	7.25	207000	206676.05	8/1/2004	7/1/2034	1412.11	360	360	90	7/1/2004	230000	1	0	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1412.11
59454595	1	O	6	8.75	262500	262191.9	8/1/2004	7/1/2034	2065.09	360	360	75	8/1/2004	350000	1	10000	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	2065.09
59454710	1	O	6	9.1	152000	151836.76	8/1/2004	7/1/2034	1233.98	360	360	95	7/1/2004	160000	1	0	0	1	9.1	6	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	1233.98
59454918	1	O	6	7.1	119225	119032.35	8/1/2004	7/1/2034	801.24	360	360	95	8/1/2004	125500	1	10000	0	1	7.1	6	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	801.24
59455055	1	O	6	8.675	189000	188778.3	8/1/2004	7/1/2034	1476.76	360	360	90	8/1/2004	210000	1	10000	0	1	8.675	0	0			0	0	0	0	0	0	1476.76
59455279	7	O	6	7.175	185000	184706.16	8/1/2004	7/1/2034	1252.63	360	360	82.22	8/1/2004	225000	1	10000	0	1	7.175	6	6	7/1/2006	8/1/2006	6	6	1	13.175	7.175	1252.63
59455311	2	N	1	9.6	78300	78224.28	8/1/2004	7/1/2034	664.11	360	360	90	8/1/2004	87000	1	10000	0	2	9.6	6	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	664.11
59455535	1	O	6	6.55	380000	379317.74	8/1/2004	7/1/2034	2414.37	360	360	95	8/1/2004	400000	1	10000	0	1	6.55	0	0			0	0	0	0	0	0	2414.37
59455634	1	N	6	8.4	51000	50936.7	8/1/2004	7/1/2034	388.54	360	360	85	7/1/2004	60000	1	0	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	388.54
59455733	2	O	6	7.45	343560	343043.33	8/1/2004	7/1/2034	2390.47	360	360	84	8/1/2004	409000	1	10000	0	2	7.45	6	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	2390.47
59456038	1	O	1	9.35	481500	481009.21	8/1/2004	7/1/2034	3996.13	360	360	90	8/1/2004	535000	1	10000	0	1	9.35	6	6.5	7/1/2006	8/1/2006	6	6	1	15.35	9.35	3996.13
59456095	1	O	1	7.1	185600	185333.03	8/1/2004	7/1/2034	1112.89	360	360	90	8/1/2004	184000	1	10000	0	1	7.1	6	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1112.89
59456137	5	O	6	9.3	94400	94302.78	8/1/2004	7/1/2034	780.03	360	360	80	7/1/2004	118000	1	0	0	1	9.3	6	6.5	7/1/2007	8/1/2007	6	6	1	15.3	9.3	780.03
59456319	1	N	6	7.25	108000	107830.97	8/1/2004	7/1/2034	736.76	360	360	80	8/1/2004	135000	1	10000	0	1	7.25	6	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	736.76
59456335	3	O	1	6.75	136000	135785.14	8/1/2004	7/1/2034	882.1	360	360	80	8/1/2004	170000	1	10000	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	882.1
59456491	1	N	1	7.95	157500	157285.77	8/1/2004	7/1/2034	1150.2	360	360	90	7/1/2004	175000	1	0	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1150.2
59456772	5	O	6	8.05	233750	232290.18	8/1/2004	7/1/2034	1723.33	360	360	85	8/1/2004	275000	1	10000	0	1	8.05	0	0			0	0	0	0	0	0	1723.33
59456913	3	O	1	7.825	100000	99860.49	8/1/2004	7/1/2034	721.61	360	360	80	8/1/2004	125000	1	10000	0	1	7.825	6	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	721.61
59457010	1	N	1	8.05	79200	79094.43	8/1/2004	7/1/2034	583.91	360	360	90	8/1/2004	88000	1	10000	0	1	8.05	6	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	583.91
59457390	1	O	1	7.15	107200	107026.88	8/1/2004	7/1/2034	724.04	360	360	80	8/1/2004	134000	1	10000	0	1	7.15	0	0			0	0	0	0	0	0	724.04
59457614	1	O	1	8.3	453045	452759.04	9/1/2004	8/1/2034	3419.52	360	360	95	8/1/2004	476890	1	0	0	1	8.3	6	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	3419.52
59457796	1	N	9	6.8	87045	86896.15	8/1/2004	7/1/2034	567.47	360	360	89.74	7/1/2004	97000	1	0	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	567.47
59457895	1	N	6	7.75	139500	139302.44	8/1/2004	7/1/2034	999.4	360	360	90	8/1/2004	155000	1	10000	0	1	7.75	6	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	999.4
59457952	1	O	6	8.18	103550	103415.58	8/1/2004	7/1/2034	772.85	360	360	95	7/1/2004	109000	1	0	0	1	8.18	6	6	7/1/2007	8/1/2007	6	6	1	14.18	8.18	772.85
59457978	3	O	6	9.15	68400	68327.28	8/1/2004	7/1/2034	557.77	360	360	90	7/1/2004	76000	1	0	0	1	9.15	6	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	557.77
59458059	7	O	1	8.1	69360	69268.47	8/1/2004	7/1/2034	513.79	360	360	85	7/1/2004	81600	1	0	0	1	8.1	0	0			0	0	0	0	0	0	513.79
59458091	1	O	1	9.25	147079	146925.9	8/1/2004	7/1/2034	1209.99	360	360	90	7/1/2004	163442	1	0	0	1	9.25	6	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1209.99
59458133	1	O	1	8.15	149850	149654.28	8/1/2004	7/1/2034	1115.26	360	360	90	8/1/2004	166500	1	10000	0	1	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1115.26
59458174	1	O	6	8.75	99000	98885.66	8/1/2004	7/1/2034	778.84	360	360	90	8/1/2004	110000	1	10000	0	1	8.75	0	0			0	0	0	0	0	0	778.84
59458232	1	O	6	6.75	175000	174697.8	8/1/2004	7/1/2034	1135.05	360	360	83.33	7/1/2004	210000	1	0	0	1	6.75	0	0			0	0	0	0	0	0	1135.05
59458414	1	N	1	8.15	157500	157294.28	8/1/2004	7/1/2034	1172.2	360	360	90	7/1/2004	175000	1	0	0	1	8.15	6	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1172.2
59458455	3	O	1	7.8	205200	204912.31	8/1/2004	7/1/2034	1477.18	360	360	90	7/1/2004	230000	1	0	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1477.18
59458471	1	O	6	8.3	162500	162193.77	8/1/2004	7/1/2034	1005.84	360	360	65	7/1/2004	250000	1	0	0	1	8.3	6	6	7/1/2007	8/1/2007	6	6	1	12.3	8.3	1005.84
59458638	3	O	6	8.7	168000	167803.95	8/1/2004	7/1/2034	1315.67	360	360	88.42	7/1/2004	190000	1	0	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	1315.67
59458794	5	O	1	7.4	159500	159257.72	8/1/2004	7/1/2034	1104.35	360	360	95	7/1/2004	167900	1	0	0	1	7.4	6	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1104.35
59458935	5	O	8	8.8	78850	78424.11	8/1/2004	7/1/2019	790.4	180	180	95	8/1/2004	83000	1	10000	0	1	8.8	0	0			0	0	0	0	0	0	790.4
59458950	3	O	1	8.6	168150	167949.7	8/1/2004	7/1/2034	1304.87	360	360	95	8/1/2004	177000	1	10000	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1304.87
59458976	2	O	6	8.45	208000	207744.48	8/1/2004	7/1/2034	1591.98	360	360	80	7/1/2004	260000	1	0	0	2	8.45	6	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1591.98
59459032	1	O	6	7.4	78200	78715.89	8/1/2004	7/1/2019	729.71	180	180	90	8/1/2004	88000	1	10000	0	1	7.4	0	0			0	0	0	0	0	0	729.71
59459115	9	O	6	8.35	76500	76404.07	8/1/2004	7/1/2034	580.11	360	360	85	8/1/2004	90000	1	10000	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	580.11
59459651	1	O	1	8.5	85000	84896.84	8/1/2004	7/1/2034	653.58	360	360	87.36	7/1/2004	97300	1	0	0	1	8.5	0	0			0	0	0	0	0	0	653.58
59459693	5	O	6	8.75	104800	104678.96	8/1/2004	7/1/2034	824.47	360	360	80	8/1/2004	131000	1	10000	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	824.47
59459834	2	O	1	7.2	316000	315500.55	8/1/2004	7/1/2034	2144.98	360	360	80	8/1/2004	395000	1	10000	0	2	7.2	6	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	2144.98
59459917	7	N	1	8.1	76500	76398.2	8/1/2004	7/1/2034	566.68	360	360	85	8/1/2004	90000	1	10000	0	1	8.1	6	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	566.68
59460030	1	O	6	7.55	408000	405538.84	8/1/2004	7/1/2019	3793.82	180	180	80	8/1/2004	510000	1	10000	0	1	7.55	0	0			0	0	0	0	0	0	3793.82
59460055	1	O	8	7.4	61600	61553.36	9/1/2004	8/1/2034	426.51	360	360	80	8/1/2004	77000	1	0	0	1	7.4	0	0			0	0	0	0	0	0	426.51
59460378	3	O	1	9.15	232750	232502.62	8/1/2004	7/1/2034	1897.94	360	360	95	7/1/2004	245000	1	0	0	1	9.15	6	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1897.94
59460394	7	O	8	7.55	54400	54319.8	8/1/2004	7/1/2034	382.24	360	360	80	7/1/2004	68000	1	0	0	1	7.55	0	0			0	0	0	0	0	0	382.24
59460410	2	O	8	7.1	137750	137639.29	9/1/2004	8/1/2034	925.73	360	360	85	8/1/2004	145000	1	0	0	2	7.1	6	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	925.73
59460477	1	N	1	8.2	50400	50334.84	8/1/2004	7/1/2034	376.87	360	360	90	8/1/2004	56000	1	10000	0	1	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	376.87
59460774	1	O	6	9.05	108000	107882.78	8/1/2004	7/1/2034	872.89	360	360	90	7/1/2004	120000	1	0	0	1	9.05	6	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	872.89
59460956	5	O	1	6.95	260000	259568.28	8/1/2004	7/1/2034	1721.07	360	360	80	8/1/2004	325000	1	10000	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1721.07
59460972	3	O	1	8.65	268500	268183.44	8/1/2004	7/1/2034	2093.15	360	360	85	7/1/2004	315900	1	0	0	1	8.65	6	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	2093.15
59460998	1	O	6	8.05	176000	175765.41	8/1/2004	7/1/2034	1297.57	360	360	80	8/1/2004	220000	1	10000	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1297.57
59461079	1	O	1	5.2	211200	210709.88	8/1/2004	7/1/2034	1159.73	360	360	80	8/1/2004	266000	1	10000	0	1	5.2	6	6	7/1/2006	8/1/2006	6	6	1	11.2	5.2	1159.73
59461111	1	O	6	7.45	146000	145780.43	8/1/2004	7/1/2034	1015.86	360	360	94.81	7/1/2004	154000	1	0	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1015.86
59461251	1	O	6	9.9	55000	54950.07	8/1/2004	7/1/2034	478.61	360	360	61.11	8/1/2004	90000	1	10000	0	1	9.9	6	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	478.61
59461293	1	O	6	8.3	212500	212230.82	8/1/2004	7/1/2034	1603.92	360	360	85	7/1/2004	250000	1	0	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1603.92
59461475	1	O	1	6.75	153000	152868.27	9/1/2004	8/1/2034	992.36	360	360	85	8/1/2004	180000	1	0	0	1	6.75	6	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	992.36
59461814	1	N	6	7.85	185400	185142.68	8/1/2004	7/1/2034	1341.07	360	360	90	8/1/2004	206000	1	10000	0	1	7.85	6	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1341.07
59462531	1	N	6	7.75	56250	56170.31	8/1/2004	7/1/2034	402.99	360	360	75	8/1/2004	75000	1	10000	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	402.99
59462655	1	O	6	7	113000	112814.2	8/1/2004	7/1/2034	751.8	360	360	75.33	8/1/2004	150000	1	10000	0	1	7	6	6.5	7/1/2006	8/1/2006	6	6	1	13	7	751.8
59462770	3	O	1	5.95	112000	111774.29	8/1/2004	7/1/2034	667.91	360	360	80	8/1/2004	140000	1	10000	0	1	5.95	6	6	7/1/2007	8/1/2007	6	6	1	11.95	5.95	667.91
59462798	1	O	1	5.25	152000	151650.54	8/1/2004	7/1/2034	839.35	360	360	80	8/1/2004	190000	1	10000	0	1	5.25	6	4.5	7/1/2007	8/1/2007	6	6	1	11.25	5.25	839.35
59462853	1	O	1	8.5	51920	51836.73	8/1/2004	7/1/2034	399.22	360	360	80	8/1/2004	64900	1	10000	0	1	8.5	0	0			0	0	0	0	0	0	399.22
59462978	1	O	1	6.45	198000	197634.42	8/1/2004	7/1/2034	1245	360	360	80	8/1/2004	247500	1	10000	0	1	6.45	6	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1245

59463158		1	O		6	8.2	193500	193249.83	8/1/2004	7/1/2034	1446.91	360	360	90	7/1/2004	215000	1	0	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	1446.91
59463299		1	O		6	8.1	297000	296608.12	8/1/2004	7/1/2034	2200.03	360	360	90	8/1/2004	330000	1	10000	0	1	8.1	8	6	7/1/2008	8/1/2006	6	6	1	14.1	8.1	2200.03
59463568		7	O		6	7.275	204000	203682.32	8/1/2004	7/1/2034	1395.11	360	360	85	8/1/2004	250000	1	10000	0	1	7.275	8	6	7/1/2006	8/1/2006	6	6	1	13.275	7.275	1395.11
59463711		1	N		6	9.05	56700	56638.45	8/1/2004	7/1/2034	458.27	360	360	90	7/1/2004	63000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	458.27
59463737		1	O		6	8.99	229500	229247.81	8/1/2004	7/1/2034	1844.96	360	360	90	7/1/2004	255000	1	0	0	1	8.99	8	6	7/1/2007	8/1/2007	6	6	1	14.99	8.99	1844.96
59464438		1	N		1	8.175	193500	193374.7	9/1/2004	8/1/2034	1443.52	360	360	90	8/1/2004	268000	1	0	0	1	8.175	8	6	8/1/2007	9/1/2007	6	6	1	14.175	8.175	1443.52
59464552		2	N		8	7.95	81900	81844.48	9/1/2004	8/1/2034	598.11	360	360	90	8/1/2004	91000	1	0	0	2	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	598.11
59464677		2	N		1	8.4	66300	66217.71	8/1/2004	7/1/2034	505.1	360	360	88.4	7/1/2004	75000	1	0	0	2	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	505.1
59464693		1	N		1	8.2	57600	57525.53	8/1/2004	7/1/2034	430.71	360	360	90	8/1/2004	64000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	430.71
59464719		1	N		6	7.95	97750	97683.73	9/1/2004	8/1/2034	713.86	360	360	85	8/1/2004	115000	1	0	0	1	7.95	8	6	8/1/2008	9/1/2006	6	6	1	13.95	7.95	713.86
59464859		7	O		6	7.375	172000	171737.42	8/1/2004	7/1/2034	1187.97	360	360	78.18	8/1/2004	220000	1	10000	0	1	7.375	8	6	7/1/2008	8/1/2006	6	6	1	13.375	7.375	1187.97
59465278		1	O		6	8.3	423225	422688.89	8/1/2004	7/1/2034	3194.44	360	360	95	8/1/2004	445500	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	3194.44
59465294		1	O		6	6.65	104000	103818.86	8/1/2004	7/1/2034	667.65	360	360	81.25	7/1/2004	128000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	667.65
59465617		1	N		6	8.95	55250	55188.78	8/1/2004	7/1/2034	442.57	360	360	85	8/1/2004	65000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	442.57
59465831		1	O		6	7.9	93750	93201.52	8/1/2004	7/1/2019	890.53	180	180	73.24	8/1/2004	128000	1	10000	0	1	7.9	0	0	0	0	0	0	0	0	0	0	890.53
59465955		1	N		1	7	30000	89852.01	8/1/2004	7/1/2034	598.78	360	360	90	7/1/2004	100000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	598.78
59465997		1	O		1	8.65	150120	149943.01	8/1/2004	7/1/2034	1170.29	360	360	89.95	8/1/2004	166900	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1170.29
59466037		2	N		8	6.7	76350	76216.87	8/1/2004	7/1/2034	492.67	360	360	67.76	8/1/2004	87000	1	10000	0	2	6.7	8	6	7/1/2008	8/1/2006	6	6	1	12.7	6.7	492.67
59466177		1	O		8	6.25	170400	170075.78	8/1/2004	7/1/2034	1049.19	360	360	80	8/1/2004	213000	1	10000	0	1	6.25	8	6	7/1/2008	8/1/2006	6	6	1	12.25	6.25	1049.19
59466235		1	O		1	8.7	147250	147078.16	8/1/2004	7/1/2034	1153.17	360	360	95	7/1/2004	155000	1	0	0	1	8.7	8	6	7/1/2008	8/1/2006	6	6	1	14.7	8.7	1153.17
59466278		3	O		6	7.75	133000	132811.65	8/1/2004	7/1/2034	952.83	360	360	95	8/1/2004	140000	1	10000	0	1	7.75	8	6	7/1/2008	8/1/2006	6	6	1	13.75	7.75	952.83
59466474		1	N		1	7.6	129600	129505.72	9/1/2004	8/1/2034	915.08	360	360	90	8/1/2004	144000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	915.08
59466516		7	O		6	7.45	181600	181326.88	8/1/2004	7/1/2034	1263.57	360	360	80	8/1/2004	227000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1263.57
59466532		1	O		6	9.65	93600	93510.42	8/1/2004	7/1/2034	797.31	360	360	80	8/1/2004	117000	1	10000	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	797.31
59466831		1	O		8	9.4	57600	57541.89	8/1/2004	7/1/2034	480.14	360	360	80	8/1/2004	72000	1	10000	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	480.14
59466872		1	N		6	7.75	83375	83285.25	8/1/2004	7/1/2034	454.03	360	360	75	8/1/2004	84500	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	454.03
59466912		1	O		1	8.25	474999	474391.13	8/1/2004	7/1/2034	3568.51	360	360	95	7/1/2004	499999	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	3568.51
59466979		5	O		8	8.85	301500	301158.93	8/1/2004	7/1/2034	2393.47	360	360	90	7/1/2004	335000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	2393.47
59467019		1	O		6	7.1	72000	71883.92	8/1/2004	7/1/2034	483.87	360	360	90	8/1/2004	80000	1	10000	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	483.87
59467035		1	O		6	8.45	311250	310867.84	8/1/2004	7/1/2034	2382.23	360	360	75	7/1/2004	415000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	2382.23
59467233		1	O		1	8.25	151050	150856.49	8/1/2004	7/1/2034	1134.79	360	360	95	8/1/2004	159000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1134.79
59467415		1	O		1	7.55	114000	113831.93	8/1/2004	7/1/2034	801.02	360	360	80	7/1/2004	170000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	801.02
59467456		1	N		1	7.35	360000	359447.71	8/1/2004	7/1/2034	2480.3	360	360	90	7/1/2004	400000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2480.3
59467597		1	O		6	8.5	135900	135734.74	8/1/2004	7/1/2034	1044.96	360	360	90	8/1/2004	151000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1044.96
59467738		1	O		6	8.7	83700	83602.32	8/1/2004	7/1/2034	655.49	360	360	90	7/1/2004	93000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	655.49
59467795		1	O		1	8.99	240000	239604.61	8/1/2004	7/1/2034	1595.12	360	360	80	8/1/2004	300000	1	10000	0	1	8.99	8	6	7/1/2008	8/1/2006	6	6	1	12.99	6.99	1595.12
59468017		1	O		8	6.375	138500	138242.76	8/1/2004	7/1/2034	864.06	360	360	78.25	8/1/2004	177000	1	10000	0	1	6.375	8	6	7/1/2008	8/1/2006	6	6	1	12.375	6.375	864.06
59468116		1	N		6	8.325	83120	83015.23	8/1/2004	7/1/2034	628.85	360	360	80	7/1/2004	103900	1	0	0	1	8.325	8	6	7/1/2006	8/1/2006	6	6	1	14.325	8.325	628.85
59468157		1	O		1	5.9	297500	296894.75	8/1/2004	7/1/2034	1764.59	360	360	85	7/1/2004	350000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1764.59
59468413		1	N		1	7	91800	91649.06	8/1/2004	7/1/2034	610.75	360	360	90	7/1/2004	102000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	610.75
59468837		3	N		1	8.45	113310	113170.79	8/1/2004	7/1/2034	867.25	360	360	90	8/1/2004	125900	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	867.25
59468710		1	O		6	9.4	229500	229268.52	8/1/2004	7/1/2034	1913.04	360	360	90	8/1/2004	255000	1	10000	0	1	9.4	8	6	7/1/2007	8/1/2007	6	6	1	15.4	9.4	1913.04
59468736		1	O		1	8.45	52700	52655.25	8/1/2004	7/1/2034	403.36	360	360	85	8/1/2004	62000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	403.36
59468793		1		2	1	7.05	99000	98838.82	8/1/2004	7/1/2034	661.98	360	360	90	8/1/2004	110000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	661.98
59468975		1	O		6	8.8	130900	130750.38	8/1/2004	7/1/2034	1034.47	360	360	85	8/1/2004	154000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1034.47
59469098		9	N		6	8.1	119000	118842.99	8/1/2004	7/1/2034	881.49	360	360	82.07	8/1/2004	145000	1	10000	0	1	8.1	8	6	7/1/2008	8/1/2006	6	6	1	14.1	8.1	881.49
59469155		1	O		1	8.5	111600	111532.39	9/1/2004	8/1/2034	858.11	360	360	90	8/1/2004	124000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	858.11
59469437		1	O		6	7.8	222300	221967.61	8/1/2004	7/1/2034	1600.28	360	360	90	8/1/2004	247000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1600.28
59469452		1	N		1	7.88	274500	274121.32	8/1/2004	7/1/2034	1991.27	360	360	90	7/1/2004	305000	1	0	0	1	7.88	8	6	7/1/2006	8/1/2006	6	6	1	13.88	7.88	1991.27
59469593		1	O		6	9.25	202500	202289.23	8/1/2004	7/1/2034	1665.92	360	360	75	8/1/2004	270000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1665.92
59469718		5	N		1	7.95	158627	158510.96	8/1/2004	7/1/2034	1159.89	360	360	90	7/1/2004	176475	1	0	0	1	7.95	8	5.65	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1159.89
59469734		5	O		1	6.4	110400	110105.94	8/1/2004	7/1/2034	690.56	360	360	80	7/1/2004	138000	1	0	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	690.56
59469759		1	O		1	7.15	142405	142177.68	8/1/2004	7/1/2034	961.82	360	360	95	7/1/2004	150000	1	0	0	1	7.15	0	0			0	0	0	0	0	961.82
59469957		7	O		1	9	101500	101388.68	8/1/2004	7/1/2034	816.7	360	360	70	8/1/2004	145000	1	10000	0	1	9	8	4.5	7/1/2006	8/1/2008	6	6	1	15	9	816.7
59470054		1	O		6	5.99	79475	79318.05	8/1/2004	7/1/2034	475.99	360	360	85	7/1/2004	93500	1	0	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	475.99
59470153		1	N		1	7.95	144000	143804.13	8/1/2004	7/1/2034	1051.61	360	360	90	7/1/2004	160000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1051.61
59470211		3	O		1	8.05	112000	111925.8	9/1/2004	8/1/2034	825.73	360	360	80	8/1/2004	150000	1	0	0	1	8.05	8	6	9/1/2006	9/1/2006	6	6	1	14.05	8.05	825.73
59470633		1	N		1	8.1	63000	62918.86	8/1/2004	7/1/2034	466.68	360	360	90	7/1/2004	74000	1	0	0	1	8.1	8	4.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	466.68
59470757		5	O		6	6.85	214200	213837.28	8/1/2004	7/1/2034	1403.57	360	360	90	7/1/2004	238000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1403.57
59470799		7	O		6	6.5	155550	155267.98	8/1/2004	7/1/2034	983.19	360	360	85	7/1/2004	183000	1	0	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	983.19
59470955		5	O		1	8.5	238138	237848.45	8/1/2004	7/1/2034	1831.06	360	360	95	7/1/2004	250670	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1831.06
59470971		1	O		6	8.6	472500	471937.17	8/1/2004	7/1/2034	3666.66	360	360	90	8/1/2004	525000	1	10000	0	1	8.6	8	6	7/1/2008	8/1/2006	6	6	1	14.6	8.6	3666.66
59471235		2	O		6	8.5	92150	92037.92	8/1/2004	7/1/2034	708.58	360	360	95	8/1/2004	97000	1	10000	0	2	8.5	8	6	7/1/2008	8/1/2006	6	6	1	14.5	8.5	708.58
59471292		1	O		8	8.99	495000	494184.53	8/1/2004	7/1/2034	3289.93	360	360	90	8/1/2004	550000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	3289.93
59471334		1	O		1	9.25	250000	249739.79	8/1/2004	7/1/2034	2056.69	360	360	100	7/1/2004	250000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	2056.69
59471391		5	N		1	8.15	277200	276834.03	8/1/2004	7/1/2034	2063.06	360	360	90	8/1/2004	308000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2063.06
59471639		1	N		1	8.25	122400	122243.34	8/1/2004	7/1/2034	919.56	360	360	80	7/1/2004	153000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	919.56
59472050		1	O		6	6.75	272000	271530.3	8/1/2004	7/1/2034	1764.19	360	360	85	8/1/2004	320000	1	10000	0	1	6.75	8	6	7/1/2008	8/1/2006	6	6	1	12.75	6.75	1764.19
59472078		7	O		6	6.3	243750	243290.67	8/1/2004	7/1/2034	1508.75	360	360	75	8/1/2004	325000	1	10000	0	1	6.3	8	6	7/1/2008	8/1/2006	6	6	1	12.3	6.3	1508.75
59472175		1	N		1	8.9	50004	49948	8/1/2004	7/1/2034	398.76	360	360	90	8/1/2004	55560	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	398.76
59472555		5	O		6	8.4	182000	181798.94	8/1/2004	7/1/2034	1234.18	360	360	87.57	7/1/2004	185000	1	0	0	1	8.4	8	6	7/1/2008	8/1/2006	6	6	1	14.4	8.4	1234.18
59472571		1	O		8	8.125	248000	247674.43	8/1/2004	7/1/2034	1841.4	360	360	80	7/1/2004	310000	1	0	0	1	8.125	8	6	7/1/2008	8/1/2006	6	6	1	14.125	8.125	1841.4
59472597		1	O		6	8.7	441000	440485.4	8/1/2004	7/1/2034	3453.62	360	360	90	7/1/2004	490000	1	0	0	1	8.7	8	6	7/1/2008	8/1/2006	6	6	1	14.7	8.7	3453.62
59472811		1	O		6	7.8	90950	90822.48	8/1/2004	7/1/2034	654.73	360	360	85	8/1/2004	107000	1	10000	0	1	7.8	8	6	7/1/2008	8/1/2006	6	6	1	13.8	7.8	654.73
59472878		3	O		1	8.35	123920	123688.71	8/1/2004	7/1/2034	771.08	360	360	80	8/1/2004	154900	1	10000	0	1	8.35	8	6	7/1/2008	8/1/2006	6	6	1	12.35	6.35	771.08
59472951		5	O		6	7.05	250800	250391.68	8/1/2004	7/1/2034	1677.01	360	360	95	7/1/2004	264000	1	0	0	1	7.05	8	4.5	7/1/2008	8/1/2006	6	6	1	13.05	7.05	1677.01
59473116		1	N		6	7.99	153000	152793.57	8/1/2004	7/1/2034	1121.6	360	360	90	7/1/2004	170000	1	0	0	1	7.99	8	6.5	7/1/2008	8/1/2006	6	6	1	13.99	7.99	1121.6

59473199	1	O	6	7.55	114500	114329.6	8/1/2004	7/1/2034	804.53	360	360	84.81	8/1/2004	135000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	804.53
59473215	1	O	6	6.1	231200	230747.27	8/1/2004	7/1/2034	1401.06	360	360	85	8/1/2004	272000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	1401.06
59473397	5	O	6	7.85	200000	199861.66	9/1/2004	8/1/2034	1446.67	360	360	78.43	8/1/2004	255000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1446.67
59473454	1	O	6	8	50000	49932.66	8/1/2004	7/1/2034	366.89	360	360	79.37	8/1/2004	63000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	366.89
59473579	1	O	6	8.55	78750	78655.21	8/1/2004	7/1/2034	608.32	360	360	75	7/1/2004	105000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	608.32
59473878	3	O	6	7.55	126000	125814.26	8/1/2004	7/1/2034	885.33	360	360	90	8/1/2004	140000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	885.33
59474114	1	O	6	7.85	180500	180249.48	8/1/2004	7/1/2034	1305.62	360	360	95	8/1/2004	190000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1305.62
59474171	2	N	6	8.15	112500	112353.07	8/1/2004	7/1/2034	837.28	360	360	90	7/1/2004	125000	1	0	0	2	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	837.28
59474254	3	O	6	9.338	101250	101146.53	8/1/2004	7/1/2034	839.43	360	360	75	7/1/2004	135000	1	0	0	1	9.338	8	6	7/1/2006	8/1/2006	6	6	1	15.338	9.338	839.43
59474759	9	O	6	8.15	121500	121333.25	8/1/2004	7/1/2034	904.27	360	360	90	8/1/2004	135000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	904.27
59474775	1	N	6	7.25	129000	128798.13	8/1/2004	7/1/2034	880.01	360	360	87.76	8/1/2004	147000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	880.01
59475558	1	O	1	6.35	184000	183656.59	8/1/2004	7/1/2034	1144.92	360	360	80	8/1/2004	234000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1144.92
59475798	1	O	6	7.45	225500	225330.96	9/1/2004	8/1/2034	1569.02	360	360	82	8/1/2004	275000	1	0	0	1	7.45	0	0			0	0	0	0	0	1569.02
59475871	3	O	6	5.8	84000	83825.82	8/1/2004	7/1/2034	492.88	360	360	80	8/1/2004	105000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	492.88
59476556	1	O	6	7.3	99000	98848.59	8/1/2004	7/1/2034	678.72	360	360	90	8/1/2004	110000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	678.72
59476572	2	O	1	6.65	146800	146541.5	8/1/2004	7/1/2034	942.41	360	360	80	8/1/2004	183500	1	10000	0	2	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	942.41
59476994	1	N	1	8.25	184000	183764.51	8/1/2004	7/1/2034	1382.34	360	360	80	8/1/2004	230000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1382.34
59477190	5	N	6	7.85	75475	75031.5	8/1/2004	7/1/2019	714.76	180	180	69.24	8/1/2004	109000	1	10000	0	1	7.85	0	0			0	0	0	0	0	714.76
59477398	1	O	6	8.9	88000	87732.12	8/1/2004	7/1/2024	786.11	240	240	80	7/1/2004	110000	1	0	0	1	8.9	0	0			0	0	0	0	0	786.11
59477570	1	N	6	9.65	71200	71131.86	8/1/2004	7/1/2034	606.5	360	360	89	7/1/2004	80000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	606.5
59477653	1	O	6	7.99	198000	197732.85	8/1/2004	7/1/2034	1451.48	360	360	81.82	8/1/2004	242000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1451.48
59477711	1	O	6	5.7	61000	60871.09	8/1/2004	7/1/2034	354.05	360	360	48.26	8/1/2004	126400	1	10000	0	1	5.7	8	4.5	7/1/2006	8/1/2006	6	6	1	11.7	5.7	354.05
59477794	1	O	6	7	132300	132082.47	8/1/2004	7/1/2034	880.2	360	360	90	8/1/2004	147000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	880.2
59477935	1	N	1	9	70650	70572.53	8/1/2004	7/1/2034	568.47	360	360	90	8/1/2004	79500	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	568.47
59478438	2	N	1	8.2	328500	328074.67	8/1/2004	7/1/2034	2456.38	360	360	90	8/1/2004	365000	1	10000	0	2	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	2456.38
59478552	1	O	6	7.55	198000	197708.1	8/1/2004	7/1/2034	1391.24	360	360	90	7/1/2004	220000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1391.24
59478636	1	O	6	8.15	68400	68310.66	8/1/2004	7/1/2034	509.07	360	360	95	8/1/2004	72000	1	10000	0	1	8.15	0	0			0	0	0	0	0	509.07
59478818	1	O	6	7.75	391000	390446.28	8/1/2004	7/1/2034	2801.18	360	360	85	8/1/2004	460000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2801.18
59478990	7	O	6	6.9	68000	67885.97	8/1/2004	7/1/2034	447.85	360	360	85	7/1/2004	80000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	447.85
59479212	1	O	6	6.35	128000	127761.09	8/1/2004	7/1/2034	798.47	360	360	77.58	8/1/2004	165000	1	10000	0	1	6.35	0	0			0	0	0	0	0	796.47
59479410	1	O	6	7.9	160200	159979.88	8/1/2004	7/1/2034	1164.35	360	360	90	8/1/2004	178000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1164.35
59479519	1	O	1	8.8	63000	62927.98	8/1/2004	7/1/2034	497.88	360	360	90	7/1/2004	70000	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	497.88
59479634	1	N	1	6.8	186300	185981.42	8/1/2004	7/1/2034	1214.54	360	360	90	8/1/2004	207000	1	10000	0	1	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	1214.54
59479691	1	O	1	6.85	114000	113871.03	8/1/2004	7/1/2034	905	360	360	95	7/1/2004	120000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	905
59479873	1	O	6	8.6	450000	449463.97	8/1/2004	7/1/2034	3492.06	360	360	90	8/1/2004	500000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	3492.06
59479956	3	O	6	6.45	168000	167692.46	8/1/2004	7/1/2034	1056.36	360	360	80	8/1/2004	210000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1056.36
59479972	5	O	1	8.25	223807	223520.59	8/1/2004	7/1/2034	1681.39	360	360	90	7/1/2004	248675	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1681.39
59480077	3	O	1	8.55	84600	84498.17	8/1/2004	7/1/2034	653.51	360	360	90	8/1/2004	94000	1	10000	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	653.51
59480616	2	O	6	7.35	144000	143779.09	8/1/2004	7/1/2034	992.12	360	360	90	8/1/2004	160000	1	10000	0	2	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	992.12
59480954	1	O	6	7.4	83200	83073.62	8/1/2004	7/1/2034	576.06	360	360	80	7/1/2004	104000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	576.06
59481036	1	O	1	6.35	316000	315765.9	9/1/2004	8/1/2034	1966.27	360	360	80	8/1/2004	430000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	1966.27
59481119	7	O	8	8.55	101500	101377.84	8/1/2004	7/1/2034	784.05	360	360	70	7/1/2004	145000	1	0	0	1	8.55	0	0			0	0	0	0	0	784.05
59481150	1	O	1	7.85	116910	116747.72	8/1/2004	7/1/2034	845.66	360	360	90	7/1/2004	130000	1	0	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	845.66
59481473	1	O	6	8.55	66500	66419.85	8/1/2004	7/1/2034	513.69	360	360	69.86	8/1/2004	74000	1	10000	0	1	8.55	8	6	7/1/2005	8/1/2006	6	6	1	14.55	8.55	513.69
59481556	2	N	6	7.55	150300	150078.42	8/1/2004	7/1/2034	1056.08	360	360	90	8/1/2004	167000	1	10000	0	2	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1056.08
59481713	1	O	8	8.75	108000	107875.27	8/1/2004	7/1/2034	849.64	360	360	80	7/1/2004	135000	1	0	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	849.64
59482034	1	O	6	8.7	90000	89894.98	8/1/2004	7/1/2034	704.82	360	360	90	8/1/2004	100000	1	10000	0	1	8.7	0	0			0	0	0	0	0	704.82
59482331	1	O	1	11	32400	32376.77	8/1/2004	7/1/2034	308.56	360	360	20	8/1/2004	162000	2	10000	0	1	11	0	0			0	0	0	0	0	308.56
59482372	5	O	1	5.5	247200	246857.6	8/1/2004	7/1/2034	1403.58	360	360	80	7/1/2004	309000	1	0	0	1	5.5	8	6	7/1/2007	8/1/2007	6	6	1	11.5	5.5	1403.58
59482653	1	O	1	7.35	104696	104615.93	9/1/2004	8/1/2034	721.33	360	360	80	8/1/2004	131000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	721.33
59482752	1	O	1	11.05	26174	26164.78	9/1/2004	8/1/2034	250.26	360	360	20	8/1/2004	131000	2	0	0	1	11.05	0	0			0	0	0	0	0	250.26
59482778	2	O	1	7.1	357750	357173.27	8/1/2004	7/1/2034	2404.2	360	360	90	7/1/2004	397500	1	0	0	2	7.1	8	4.5	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2404.2
59482836	1	O	1	6.95	136710	136483	8/1/2004	7/1/2034	904.95	360	360	90	7/1/2004	151900	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	904.95
59482877	1	O	6	6.85	132000	131776.46	8/1/2004	7/1/2034	864.95	360	360	52.8	8/1/2004	250000	1	10000	0	1	6.85	0	0			0	0	0	0	0	864.95
59482950	5	O	8	8.75	119700	119561.74	8/1/2004	7/1/2034	941.69	360	360	90	8/1/2004	133000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	941.69
59483255	1	O	1	9.65	108800	108695.65	8/1/2004	7/1/2034	926.79	360	360	85	8/1/2004	128000	1	10000	0	1	9.65	0	0			0	0	0	0	0	926.79
59483479	1	O	1	6.65	104000	103816.86	8/1/2004	7/1/2034	667.65	360	360	80	9/1/2004	130000	1	11000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	667.65
59483495	1	N	6	6.9	90000	89849.07	8/1/2004	7/1/2034	592.75	360	360	90	7/1/2004	100000	1	0	0	1	6.9	0	0			0	0	0	0	0	592.75
59483693	1	N	1	8.25	51300	51234.35	8/1/2004	7/1/2034	385.4	360	360	90	8/1/2004	57000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	385.4
59483719	5	O	6	7.5	429400	428760.65	8/1/2004	7/1/2034	3002.43	360	360	95	7/1/2004	452000	1	0	0	1	7.5	9	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	3002.43
59483891	3	O	1	8.8	132400	132173.6	8/1/2004	7/1/2034	863.15	360	360	80	8/1/2004	165500	1	10000	0	1	8.8	8	6.5	7/1/2007	8/1/2007	6	6	1	12.8	6.8	863.15
59484139	1	O	6	7.75	82650	82532.95	8/1/2004	7/1/2034	592.12	360	360	95	7/1/2004	87000	1	0	0	1	7.75	0	0			0	0	0	0	0	592.12
59484295	5	O	6	7.4	451250	450908.34	9/1/2004	8/1/2034	3124.37	360	360	95	8/1/2004	475000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	3124.37
59484337	1	O	1	9.3	73150	73074.65	8/1/2004	7/1/2034	604.44	360	360	95	7/1/2004	77000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	604.44
59484451	1	O	6	8.95	99000	98890.3	8/1/2004	7/1/2034	793.02	360	360	75	7/1/2004	132000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	793.02
59484691	1	O	6	7.7	190800	190527.07	8/1/2004	7/1/2034	1360.33	360	360	90	7/1/2004	212000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1360.33
59484899	1	O	6	6.8	458850	458065.36	8/1/2004	7/1/2034	2991.36	360	360	95	7/1/2004	483000	1	0	0	1	6.8	0	0			0	0	0	0	0	2991.36
59484931	1	O	1	9.75	82710	82614.48	8/1/2004	7/1/2034	650.68	360	360	90	8/1/2004	93000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	650.68
59484956	1	O	6	8.7	210750	210504.07	8/1/2004	7/1/2034	1650.48	360	360	75	7/1/2004	281000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1650.48
59484998	1	O	6	9.1	51000	50945.21	8/1/2004	7/1/2034	414.04	360	360	75	8/1/2004	68000	1	10000	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	414.04
59485052	1	N	6	9.6	54000	53947.77	8/1/2004	7/1/2034	458.01	360	360	90	7/1/2004	60000	1	0	0	1	9.6	0	0			0	0	0	0	0	458.01
59485474	1	O	6	11.4	133000	132912.69	8/1/2004	7/1/2034	1306.95	360	360	70	8/1/2004	190000	1	10000	0	1	11.4	8	6	7/1/2008	8/1/2008	6	6	1	17.4	11.4	1306.95
59485516	3	O	6	9.15	140000	139851.19	8/1/2004	7/1/2034	1141.62	360	360	84.85	8/1/2004	165000	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	1141.62
59485771	1	O	6	7.99	211500	211214.65	8/1/2004	7/1/2034	1550.44	360	360	90	8/1/2004	235000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1550.44
59485912	1	O	6	7.9	74235	73800.7	8/1/2004	7/1/2019	705.15	180	180	54.99	8/1/2004	135000	1	10000	0	1	7.9	0	0			0	0	0	0	0	705.15
59486076	1	N	1	7.85	71100	71001.3	8/1/2004	7/1/2034	514.3	360	360	80	7/1/2004	79000	1	0	0	1	7.85	0	0			0	0	0	0	0	514.3
59486134	1	O	6	6.9	80750	80614.59	8/1/2004	7/1/2034	531.82	360	360	85	8/1/2004	95000	1	10000	0	1	6.9	8	6	7/1/2008	8/1/2008	6	6	1	12.9	6.9	531.82

59486233	2	O		1	8.7	160000	159813.29	8/1/2004	7/1/2034	1253.02	360	360	80	7/1/2004	200000	1	0	0	2	8.7	0	0			0	0	0	0	0	1253.02
59486530	1	O		1	7	377100	376479.98	8/1/2004	7/1/2034	2508.86	360	360	90	7/1/2004	419000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	2508.86
59486571	1	N		1	8.9	113400	113273.03	8/1/2004	7/1/2034	904.3	360	360	90	7/1/2004	126000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	904.3
59486878	1	O		1	6.7	271680	271206.24	8/1/2004	7/1/2034	1753.1	360	360	80	8/1/2004	350000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1753.1
59486894	1	O		6	9.3	60000	59938.18	8/1/2004	7/1/2034	495.79	360	360	62.5	8/1/2004	96000	1	10000	0	1	9.3	0	0			0	0	0	0	0	495.79
59487173	1	O		6	7.2	233700	233330.64	8/1/2004	7/1/2034	1586.33	360	360	95	8/1/2004	246000	1	10000	0	1	7.2	0	0			0	0	0	0	0	1586.33
59487272	1	O		6	7	87750	87605.71	8/1/2004	7/1/2034	583.81	360	360	75	8/1/2004	117000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	583.81
59487652	2	N		1	6.8	130500	130276.83	8/1/2004	7/1/2034	850.77	360	360	90	8/1/2004	145000	1	10000	0	2	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	850.77
59487793	1	N		1	6.9	67500	67388.81	8/1/2004	7/1/2034	444.56	360	360	90	7/1/2004	80000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	444.56
59487819	5	O		1	6.5	102400	102214.36	8/1/2004	7/1/2034	647.24	360	360	80	8/1/2004	128000	1	10000	0	1	6.5	8	6.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	647.24
59487991	5	O		1	7.098	170000	169725.83	8/1/2004	7/1/2034	1142.23	360	360	85	8/1/2004	200000	1	10000	0	1	7.098	8	6	7/1/2006	8/1/2006	6	6	1	13.098	7.098	1142.23
59488072	1	O		6	9.5	237500	237265.43	8/1/2004	7/1/2034	1997.03	360	360	95	7/1/2004	250000	1	0	0	1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	1997.03
59488718	1	O		6	8.35	125000	124843.26	8/1/2004	7/1/2034	947.89	360	360	84.75	7/1/2004	147500	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	947.89
59488890	5	O		6	6.95	215900	215541.51	8/1/2004	7/1/2034	1429.15	360	360	85	7/1/2004	254000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1429.15
59489138	3	N		6	8.2	66800	66513.89	8/1/2004	7/1/2034	498.01	360	360	90	7/1/2004	74000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	498.01
59489195	1	O		6	8.625	122300	122155.06	8/1/2004	7/1/2034	951.24	360	360	89.93	8/1/2004	136000	1	10000	0	1	8.625	8	6	7/1/2006	8/1/2006	6	6	1	14.625	8.625	951.24
59489351	3	O		1	8.2	152535	152436.73	9/1/2004	8/1/2034	1140.59	360	360	85	8/1/2004	179454	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1140.59
59489393	1	O		6	8.5	197600	197241.76	8/1/2004	7/1/2034	1248.97	360	360	84.09	8/1/2004	235000	1	10000	0	1	8.5	0	0			0	0	0	0	0	1248.97
59489435	1	O		1	6.85	117200	117001.53	8/1/2004	7/1/2034	767.97	360	360	80	8/1/2004	146500	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	767.97
59489534	1	N		1	7.6	203040	202743.66	8/1/2004	7/1/2034	1433.62	360	360	80	7/1/2004	257500	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1433.62
59489757	1	N		1	8.5	68400	68318.83	8/1/2004	7/1/2034	525.94	360	360	90	8/1/2004	76000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	525.94
59489773	2	O		6	8	480000	479353.71	8/1/2004	7/1/2034	3522.07	360	360	90.06	7/1/2004	533000	1	0	0	2	8	0	0			0	0	0	0	0	3522.07
59489815	7	O		1	7.5	79900	79781.02	8/1/2004	7/1/2034	558.68	360	360	85	8/1/2004	94000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	558.68
59489914	1	O		6	5.8	347000	346280.52	8/1/2004	7/1/2034	2036.04	360	360	69.4	8/1/2004	500000	1	10000	0	1	5.8	0	0			0	0	0	0	0	2036.04
59490037	1	O		6	8.1	136850	136669.43	8/1/2004	7/1/2034	1013.72	360	360	85	8/1/2004	161000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1013.72
59490151	5		2	1	7.7	257190	256822.09	8/1/2004	7/1/2034	1833.67	360	360	90	7/1/2004	285770	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1833.67
59490177	3	O		1	6.55	200000	199640.92	8/1/2004	7/1/2034	1270.72	360	360	80	8/1/2004	250000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1270.72
59490359	1	N		6	8.125	69700	69608.49	8/1/2004	7/1/2034	517.53	360	360	85	7/1/2004	82000	1	0	0	1	8.125	8	6	7/1/2007	8/1/2007	6	6	1	14.125	8.125	517.53
59490615	1	O		6	7.55	51200	51124.51	8/1/2004	7/1/2034	359.76	360	360	80	7/1/2004	64000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	359.76
59490771	1	O		6	5.75	500000	498953.42	8/1/2004	7/1/2034	2917.87	360	360	78.12	8/1/2004	640000	1	10000	0	1	5.75	8	6	7/1/2007	8/1/2007	6	6	1	11.75	5.75	2917.87
59490953	1	O		6	7.5	140000	139791.53	8/1/2004	7/1/2034	978.91	360	360	80	7/1/2004	175000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	978.91
59491050	7	O		6	7.6	100000	99854.04	8/1/2004	7/1/2034	706.08	360	360	78.12	8/1/2004	128000	1	10000	0	1	7.6	0	0			0	0	0	0	0	706.08
59491290	1	O		6	5.1	450500	449435.01	8/1/2004	7/1/2034	2445.99	360	360	93.85	7/1/2004	480000	1	0	0	1	5.1	8	6	7/1/2006	8/1/2006	6	6	1	11.1	5.1	2445.99
59491654	1	O		6	6.4	103180	102989.28	8/1/2004	7/1/2034	645.4	360	360	77	8/1/2004	134000	1	10000	0	1	6.4	8	6.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	645.4
59491878	1	O		6	6.55	116730	116589.5	8/1/2004	7/1/2034	901.7	360	360	90	8/1/2004	129700	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	901.7
59492058	3	N		6	8.2	63000	62918.54	8/1/2004	7/1/2034	471.09	360	360	90	7/1/2004	70000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	471.09
59492116	1	O		1	7.05	160000	159739.5	8/1/2004	7/1/2034	1069.87	360	360	80	7/1/2004	200000	1	0	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	1069.87
59492199	1	O		6	8.55	135900	135736.44	8/1/2004	7/1/2034	1049.78	360	360	90	8/1/2004	151000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1049.78
59492256	1	O		6	6.55	198400	198043.77	8/1/2004	7/1/2034	1260.56	360	360	80	8/1/2004	248000	1	10000	0	1	6.55	0	0			0	0	0	0	0	1260.56
59492371	1	O		1	8.1	121410	121249.8	8/1/2004	7/1/2034	899.35	360	360	90	8/1/2004	134900	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	899.35
59492579	1	O		6	7.45	265500	265100.71	8/1/2004	7/1/2034	1847.34	360	360	90	7/1/2004	295000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1847.34
59492892	1	O		6	8.9	181800	181596.45	8/1/2004	7/1/2034	1449.75	360	360	90	7/1/2004	202000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1449.75
59492934	1	O		1	6.85	154400	154138.53	8/1/2004	7/1/2034	1011.73	360	360	80	7/1/2004	193000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1011.73
59493239	2	O		6	7.99	297500	297098.61	8/1/2004	7/1/2034	2180.88	360	360	85	8/1/2004	350000	1	10000	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2180.88
59493270	1	N		1	8.5	263500	263179.61	8/1/2004	7/1/2034	2026.09	360	360	85	7/1/2004	310000	1	0	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	2026.09
59493353	5	O		1	10.2	97110	97027.33	8/1/2004	7/1/2034	866.6	360	360	90	8/1/2004	108000	1	10000	0	1	10.2	8	6	7/1/2006	8/1/2006	6	6	1	16.2	10.2	866.6
59493437	1	N		1	7.5	72000	71882.79	8/1/2004	7/1/2034	503.44	360	360	90	7/1/2004	81000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	503.44
59493510	1	O		1	5.45	211200	210732.22	8/1/2004	7/1/2034	1192.56	360	360	80	8/1/2004	264000	1	10000	0	1	5.45	6	6	7/1/2007	8/1/2007	6	6	1	11.45	5.45	1192.56
59493577	1	N		6	7.95	117000	116840.87	8/1/2004	7/1/2034	854.43	360	360	90	8/1/2004	130000	1	10000	0	1	7.95	0	0			0	0	0	0	0	854.43
59493619	1	N		1	7.65	82800	82680.36	8/1/2004	7/1/2034	587.48	360	360	90	8/1/2004	92000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	587.48
59493775	1	O		1	9.95	376000	375662.38	8/1/2004	7/1/2034	3285.79	360	360	80	8/1/2004	470000	1	10000	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	3285.79
59493916	1	O		1	8.7	98550	98435	8/1/2004	7/1/2034	771.78	360	360	90	8/1/2004	110000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	771.78
59494179	5	O		6	6.8	413250	412543.32	8/1/2004	7/1/2034	2694.09	360	360	95	8/1/2004	435000	1	10000	0	1	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	2694.09
59494195	1	O		6	8	131100	130923.47	8/1/2004	7/1/2034	961.97	360	360	85	7/1/2004	138000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	981.97
59494336	1	O		1	8	207000	206721.27	8/1/2004	7/1/2034	1518.9	360	360	90	7/1/2004	230000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1518.9
59494377	1	O		6	6.65	292000	291485.84	8/1/2004	7/1/2034	1874.54	360	360	88.48	8/1/2004	330000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1874.54
59494393	1	O		6	8.25	204000	203738.93	8/1/2004	7/1/2034	1532.59	360	360	85	7/1/2004	240000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1532.59
59494518	1	O		1	9.15	115045	114984.09	9/1/2004	8/1/2034	938.13	360	360	95	8/1/2004	121100	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	938.13
59494534	1	N		1	8.4	153050	152860.04	8/1/2004	7/1/2034	1166	360	360	89.98	8/1/2004	170100	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1166
59494773	1	O		6	7.8	130050	129867.66	8/1/2004	7/1/2034	936.2	360	360	85	7/1/2004	153000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	936.2
59494799	1	O		6	9.6	63000	62939.06	8/1/2004	7/1/2034	534.35	360	360	90	7/1/2004	70000	1	0	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	534.35
59494957	1	O		1	6.9	173850	173558.48	8/1/2004	7/1/2034	1144.98	360	360	94.74	8/1/2004	183500	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1144.98
59495218	1	O		6	8.4	74700	74604.05	8/1/2004	7/1/2034	569.1	360	360	90	8/1/2004	83000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	569.1
59495416	5	O		1	7.4	103920	103762.13	8/1/2004	7/1/2034	719.53	360	360	80	8/1/2004	129900	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	719.53
59495556	7	O		6	7.65	73950	73741.13	8/1/2004	7/1/2034	524.69	360	360	65	8/1/2004	87000	1	10000	0	1	7.65	0	0			0	0	0	0	0	524.69
59495671	2	N		1	8.65	270000	269681.68	8/1/2004	7/1/2034	2104.84	360	360	90	7/1/2004	300000	1	0	0	2	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	2104.84
59495911	1	O		6	6.95	252000	251581.57	8/1/2004	7/1/2034	1668.11	360	360	90	8/1/2004	280000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1668.11
59495978	1	O		1	7.8	83125	83003.68	8/1/2004	7/1/2034	588.93	360	360	95	8/1/2004	87500	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	588.93
59496257	1	O		1	7.15	134000	133786.1	8/1/2004	7/1/2034	905.05	360	360	80	7/1/2004	171000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	905.05
59496430	1	O		6	6.35	275000	274486.76	8/1/2004	7/1/2034	1711.15	360	360	78.57	7/1/2004	350000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1711.15
59496513	5	O		1	9.1	332405	332048.01	8/1/2004	7/1/2034	2698.56	360	360	95	8/1/2004	349900	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	2698.56
59496570	1	O		6	7.9	104500	104356.41	8/1/2004	7/1/2034	759.52	360	360	95	7/1/2004	110000	1	0	0	1	7.9	0	0			0	0	0	0	0	759.52
59496737	1	O		6	7.25	132000	131693.3	8/1/2004	7/1/2034	900.48	360	360	80	8/1/2004	165000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	900.48
59496877	1	N		1	6.85	68310	67870.68	8/1/2004	7/1/2034	447.61	360	360	90	7/1/2004	80000	1	0	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	447.61
59496893	1	O		6	8.15	157250	156944.99	8/1/2004	7/1/2034	958.02	360	360	85	7/1/2004	185000	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	12.15	8.15	958.02
59497057	1	N		1	8.95	92700	92597.28	8/1/2004	7/1/2034	742.56	360	360	90	8/1/2004	103000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	742.56
59497115	1	O		1	8.3	153000	152806.17	8/1/2004	7/1/2034	1154.83	360	360	90	7/1/2004	170000	1	0	0	1	8.3	0	0			0	0	0	0	0	1154.83

59497131	1	N		6	6.67	164500	164211.45	8/1/2004	7/1/2034	1058.22	360	360	70	7/1/2004	235000	1	0	0	1	6.67	8	6	7/1/2006	8/1/2006	6	6	1	12.67	6.67	1058.22
59497354	1	N		1	8.25	62100	62020.52	8/1/2004	7/1/2034	466.54	360	360	90	7/1/2004	69000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	466.54
59497495	1	O		6	6.9	297000	296501.97	8/1/2004	7/1/2034	1956.05	360	360	92.81	7/1/2004	320000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1956.05
59497651	1	N		1	7.9	95500	85382.52	8/1/2004	7/1/2034	621.42	360	360	90	7/1/2004	95000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	621.42
59497735	1	O		1	8.35	95920	95740.98	8/1/2004	7/1/2034	596.85	360	360	80	8/1/2004	122000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	596.85
59498097	5	O		1	9.15	179100	178969.63	8/1/2004	7/1/2034	1460.46	360	360	90	8/1/2004	199000	1	10000	0	1	9.15	0	0			0	0	0	0	0	0	1460.46
59498451	5	O		6	5.4	220000	219508.16	8/1/2004	7/1/2034	1235.37	360	360	82.71	8/1/2004	266000	1	10000	0	1	5.4	8	6	7/1/2008	8/1/2008	6	6	1	11.4	5.4	1235.37
59498519	1	O		6	6.6	144000	143743.96	8/1/2004	7/1/2034	919.67	360	360	80	8/1/2004	180000	1	10000	0	1	6.6	0	0			0	0	0	0	0	0	919.67
59498717	5	O		1	9.95	236284	236071.82	8/1/2004	7/1/2034	2064.84	360	360	95	7/1/2004	248720	1	0	0	1	9.95	0	0			0	0	0	0	0	0	2064.84
59499251	1	O		1	7.15	80750	80621.09	8/1/2004	7/1/2034	545.4	360	360	85	7/1/2004	95000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	545.4
59499293	5	O		1	7.7	177200	176946.51	8/1/2004	7/1/2034	1263.37	360	360	80	8/1/2004	221500	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1263.37
59499830	1	N		1	9.175	51120	51065.94	8/1/2004	7/1/2034	417.78	360	360	90	8/1/2004	70000	1	10000	0	1	9.175	0	0			0	0	0	0	0	0	417.78
59499855	3	O		6	7.9	63750	63662.41	8/1/2004	7/1/2034	463.34	360	360	85	8/1/2004	75000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	463.34
59499897	2	O		1	8.3	500000	499366.62	8/1/2004	7/1/2034	3773.93	360	360	82.64	7/1/2004	605000	1	0	0	2	8.3	8	6.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	3773.93
59499996	1	N		1	8.25	268200	267856.68	8/1/2004	7/1/2034	2014.9	360	360	90	8/1/2004	298000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	2014.9
59500454	1	O		6	8.6	135850	135420.53	8/1/2004	7/1/2024	1187.56	240	240	95	7/1/2004	143000	1	0	0	1	8.6	0	0			0	0	0	0	0	0	1187.56
59500470	1	O		6	7.35	144000	143779.09	8/1/2004	7/1/2034	992.12	360	360	82.29	7/1/2004	175000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	992.12
59500512	3	O		6	7.825	99900	99731.33	8/1/2004	7/1/2034	720.89	360	360	90	8/1/2004	111000	1	10000	0	1	7.825	8	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	720.89
59500595	1	N		6	8.85	50000	49731.13	8/1/2004	7/1/2019	502.69	180	180	66.67	8/1/2004	75000	1	10000	0	1	8.85	0	0			0	0	0	0	0	0	502.69
59500652	5	N		1	8.5	162900	162701.91	8/1/2004	7/1/2034	1252.57	360	360	80.01	7/1/2004	203600	1	0	0	1	8.5	8	6	7/1/2008	8/1/2008	6	6	1	14.5	8.5	1252.57
59501072	1	O		6	8.75	315000	314636.21	8/1/2004	7/1/2034	2478.11	360	360	87.5	7/1/2004	360000	1	0	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	2478.11
59501270	1	O		6	8.5	215000	214738.57	8/1/2004	7/1/2034	1653.17	360	360	93.89	8/1/2004	229000	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1653.17
59501379	1	O		6	8.6	162000	161807.03	8/1/2004	7/1/2034	1257.14	360	360	87.57	7/1/2004	185000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1257.14
59501718	1	O		1	8.75	72000	71916.84	8/1/2004	7/1/2034	566.43	360	360	90	7/1/2004	80000	1	0	0	1	8.75	0	0			0	0	0	0	0	0	566.43
59501734	1	O		6	6.65	202500	202143.43	8/1/2004	7/1/2034	1299.98	360	360	76.7	7/1/2004	264000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1299.98
59501775	1	O		6	8.75	92000	91893.74	8/1/2004	7/1/2034	723.77	360	360	76.03	7/1/2004	121000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	723.77
59501791	2	O		6	8.75	98800	98685.68	8/1/2004	7/1/2034	777.27	360	360	95	7/1/2004	104000	1	0	0	2	8.75	0	0			0	0	0	0	0	0	777.27
59502112	1	N		1	7.35	81450	81325.04	8/1/2004	7/1/2034	561.17	360	360	90	7/1/2004	90500	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	561.17
59502278	1	O		1	8.35	111600	111460.05	8/1/2004	7/1/2034	846.28	360	360	90	7/1/2004	124000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	846.28
59502799	1	O		6	8.95	71250	71171.04	8/1/2004	7/1/2034	570.74	360	360	95	8/1/2004	75000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	570.74
59503052	3	N		1	8.05	146349	146153.93	8/1/2004	7/1/2034	1078.97	360	360	90	8/1/2004	162610	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1078.97
59503094	1	O		6	7.55	85000	84874.69	8/1/2004	7/1/2034	597.25	360	360	85	8/1/2004	100000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	597.25
59503417	1	O		1	6.55	229500	229087.93	8/1/2004	7/1/2034	1458.16	360	360	90	7/1/2004	255000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1458.16
59503458	1	O		6	8.35	162000	161796.88	8/1/2004	7/1/2034	1228.46	360	360	90	8/1/2004	180000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1228.46
59503474	1	O		6	6.65	304300	303764.18	8/1/2004	7/1/2034	1953.5	360	360	85	8/1/2004	358000	1	10000	0	1	6.65	8	6.5	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1953.5
59503516	1	N		1	7.4	88650	88515.34	8/1/2004	7/1/2034	613.8	360	360	90	7/1/2004	114000	1	0	0	1	7.4	8	4.5	7/1/2007	8/1/2007	6	6	1	13.4	7.4	613.8
59503938	1		2	6	9.4	70000	69929.39	8/1/2004	7/1/2034	583.5	360	360	72.92	8/1/2004	96000	1	10000	0	1	9.4	0	0			0	0	0	0	0	0	583.5
59503979	1	O		1	6.25	99920	99644.67	8/1/2004	7/1/2034	615.23	360	360	80	8/1/2004	127000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	615.23
59504134	1	O		6	7.9	60000	59917.55	8/1/2004	7/1/2034	436.09	360	360	75	8/1/2004	80000	1	10000	0	1	7.9	8	6.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	436.09
59504318	9	O		6	7.7	178500	178244.65	8/1/2004	7/1/2034	1272.64	360	360	85	7/1/2004	210000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1272.64
59504514	7	O		1	7.15	75200	75140.16	9/1/2004	8/1/2034	507.91	360	360	80	8/1/2004	94000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	507.91
59504639	3	O		1	7.6	143120	142911.12	8/1/2004	7/1/2034	1010.54	360	360	80	8/1/2004	179000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1010.54
59504738	1	O		1	7.55	216600	216280.69	8/1/2004	7/1/2034	1521.93	360	360	95	7/1/2004	228000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1521.93
59504779	1	O		6	8.6	86250	86147.25	8/1/2004	7/1/2034	669.32	360	360	75	8/1/2004	115000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	669.32
59505057	1	O		1	7.4	170620	170360.84	8/1/2004	7/1/2034	1181.34	360	360	95	8/1/2004	179600	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1181.34
59505198	1	N		1	7.8	280000	279607.45	8/1/2004	7/1/2034	2015.64	360	360	80	8/1/2004	350000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2015.64
59505230	1	O		6	7.8	147900	147692.65	8/1/2004	7/1/2034	1064.69	360	360	85	8/1/2004	174000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1064.69
59505354	1	O		1	6.4	267700	267205.19	8/1/2004	7/1/2034	1674.48	360	360	84.98	8/1/2004	315000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1674.48
59505438	5	N		1	7.65	468000	467323.79	8/1/2004	7/1/2034	3320.53	360	360	90	7/1/2004	520000	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	3320.53
59505479	1	O		6	7	56000	55907.53	8/1/2004	7/1/2034	372.57	360	360	80	8/1/2004	70000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	372.57
59505735	1	O		6	7.175	119000	118810.98	8/1/2004	7/1/2034	805.75	360	360	81.51	7/1/2004	146000	1	0	0	1	7.175	8	6.5	7/1/2006	8/1/2006	6	6	1	13.175	7.175	805.75
59505750	1	O		8	5.95	170000	169657.43	8/1/2004	7/1/2034	1013.78	360	360	89.01	7/1/2004	191000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1013.78
59505875	2	O		1	10.7	126000	125903.65	8/1/2004	7/1/2034	1171.46	360	360	90	7/1/2004	140000	1	0	0	2	10.7	8	6	7/1/2006	8/1/2006	6	6	1	16.7	10.7	1171.46
59506394	1	O		1	8.55	123000	122851.97	8/1/2004	7/1/2034	950.13	360	360	100	8/1/2004	128000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	950.13
59506451	1	O		6	9.2	84600	84511	8/1/2004	7/1/2034	692.93	360	360	90	7/1/2004	94000	1	0	0	1	9.2	8	6	7/1/2008	8/1/2008	6	6	1	15.2	9.2	692.93
59506576	1	O		8	6.45	65000	64879.72	8/1/2004	7/1/2034	408.71	360	360	78.31	8/1/2004	83000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	408.71
59506675	7	O		1	7.9	77200	77093.92	8/1/2004	7/1/2034	561.1	360	360	80	7/1/2004	96500	1	0	0	1	7.9	0	0			0	0	0	0	0	0	561.1
59506774	1	N		6	7.6	126000	125908.34	9/1/2004	8/1/2034	889.66	360	360	90	8/1/2004	140000	1	0	0	1	7.6	8	6	8/1/2006	8/1/2006	6	6	1	13.6	7.6	889.66
59507194	1	N		6	8.4	80580	80379.29	8/1/2004	7/1/2034	613.89	360	360	85	8/1/2004	94800	1	10000	0	1	8.4	0	0			0	0	0	0	0	0	613.89
59507210	1	O		1	7.35	178500	178226.15	8/1/2004	7/1/2034	1229.82	360	360	85	8/1/2004	210000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1229.82
59507277	1	O		6	8.65	156750	156565.19	8/1/2004	7/1/2034	1221.98	360	360	95	8/1/2004	165000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1221.98
59507335	1	N		1	7	52700	52613.34	8/1/2004	7/1/2034	350.62	360	360	85	7/1/2004	62000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	350.62
59507378	1	O		1	6.85	357000	356395.47	8/1/2004	7/1/2034	2339.28	360	360	85	7/1/2004	420000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2339.28
59507618	1	O		6	8.05	216000	215712.1	8/1/2004	7/1/2034	1592.47	360	360	90	8/1/2004	240000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1592.47
59507798	1	O		1	5.95	152000	151693.7	8/1/2004	7/1/2034	906.44	360	360	80	8/1/2004	190000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	906.44
59508275	1	O		1	7.05	248000	247596.24	8/1/2004	7/1/2034	1658.29	360	360	80	8/1/2004	310000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1658.29
59508374	1	O		1	8.35	123500	123345.13	8/1/2004	7/1/2034	936.52	360	360	95	8/1/2004	130000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	936.52
59508770	1	O		6	8.85	90000	89949.28	9/1/2004	8/1/2034	714.47	360	360	90	8/1/2004	100000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	714.47
59509059	1	O		8	6.1	144500	144217.02	8/1/2004	7/1/2034	875.67	360	360	82.57	8/1/2004	175000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	875.67
59509513	1	O		6	7.8	91000	90872.41	8/1/2004	7/1/2034	655.09	360	360	81.25	8/1/2004	112000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	655.09
59509653	1	O		1	8.2	118400	118246.91	8/1/2004	7/1/2034	885.35	360	360	79.46	7/1/2004	149000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	885.35
59509752	1		2	1	6.65	198000	197651.34	8/1/2004	7/1/2034	1271.1	360	360	89.59	8/1/2004	225000	1	10000	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1271.1
59509778	5	O		1	8.2	475000	474385.9	8/1/2004	7/1/2034	3551.84	360	360	95	7/1/2004	500000	1	0	0	1	8.2	8	4.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	3551.84
59509784	1	O		8	8.05	112000	111811.02	9/1/2004	8/1/2024	940.31	240	240	79.43	8/1/2004	141000	1	0	0	1	8.05	0	0			0	0	0	0	0	0	940.31
59509919	1	O		6	7.55	221000	220674.22	8/1/2004	7/1/2034	1552.84	360	360	88.76	8/1/2004	249000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1552.84
59510594	1	O		1	6.35	94978	94797.71	8/1/2004	7/1/2034	590.98	360	360	80	8/1/2004	118770	1	10000	0	1	6.35	8	4.5	7/1/2006	8/1/2006	6	6	1	12.35	6.35	590.98
59510719	9	N		1	8.4	81900	81798.35	8/1/2004	7/1/2034	623.95	360	360	90	8/1/2004	91000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	623.95

59510875	1	O		1	5.95	272000	271451.88	8/1/2004	7/1/2034	1622.05	360	360	80	7/1/2004	340000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1622.05
59511030	1	O		1	8	286650	286070.72	8/1/2004	7/1/2034	2103.34	360	360	90	8/1/2004	318500	1	11000	0	1	8	0	0			0	0	0	0	0	2103.34
59511170	1	O		1	8.75	424150	423417.57	8/1/2004	7/1/2034	2751.03	360	360	85	8/1/2004	499000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	2751.03
59511253	1	O		6	7.85	173800	173558.78	8/1/2004	7/1/2034	1257.18	360	360	94.97	7/1/2004	183000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1257.18
59511717	1	O		8	7.05	144000	143765.55	8/1/2004	7/1/2034	962.88	360	360	80	8/1/2004	180000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	962.88
59511774	1	O		1	8.15	406000	405469.74	8/1/2004	7/1/2034	3021.65	360	360	94.97	8/1/2004	427500	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	3021.65
59511915	1	O		6	8.3	216000	215726.38	8/1/2004	7/1/2034	1630.34	360	360	90	7/1/2004	240000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1630.34
59512210	1	O		6	7.65	64000	63907.53	8/1/2004	7/1/2034	454.09	360	360	80	8/1/2004	80000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	454.09
59512293	2	O		6	8.95	123250	123113.43	8/1/2004	7/1/2034	987.27	360	360	85	8/1/2004	145000	1	10000	0	2	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	987.27
59512475	1	O		6	10.4	133200	133091.35	8/1/2004	7/1/2034	1208.49	360	360	90	8/1/2004	148000	1	10000	0	1	10.4	0	0			0	0	0	0	0	1208.49
59512832	1	O		6	7.7	332000	331525.08	8/1/2004	7/1/2034	2367.03	360	360	80	8/1/2004	415000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2367.03
59512954	1	O		6	7.925	175000	174760.71	8/1/2004	7/1/2034	1274.96	360	360	89.74	8/1/2004	195000	1	10000	0	1	7.925	8	6	7/1/2007	8/1/2007	6	6	1	13.925	7.925	1274.96
59512970	1	O		6	7.75	237500	237332.37	9/1/2004	8/1/2034	1701.48	360	360	95	8/1/2004	250000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	1701.48
59513234	7	O		6	7.7	111750	111590.13	8/1/2004	7/1/2034	796.74	360	360	73.04	7/1/2004	153000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	796.74
59513358	1	O		1	8.4	125050	124892.63	8/1/2004	7/1/2034	952.68	360	360	90	8/1/2004	138950	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	952.68
59513432	9	N		1	8.7	81900	81804.43	8/1/2004	7/1/2034	641.39	360	360	90	8/1/2004	91000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	641.39
59513473	1	O		6	6.75	68250	68132.15	8/1/2004	7/1/2034	442.67	360	360	79.36	8/1/2004	86000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	442.67
59513572	1	O		6	7.35	68400	68295.06	8/1/2004	7/1/2034	471.26	360	360	95	7/1/2004	72000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	471.26
59513598	1	O		6	8.65	91800	91691.76	8/1/2004	7/1/2034	715.65	360	360	90	7/1/2004	102000	1	0	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	715.65
59513798	1	O		1	6.8	115200	115003	8/1/2004	7/1/2034	751.02	360	360	80	8/1/2004	144000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	751.02
59513812	1	O		6	7.65	134900	134712.77	8/1/2004	7/1/2034	975.78	360	360	95	8/1/2004	142000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	975.78
59514091	1	O		8	6.85	160000	159729.06	8/1/2004	7/1/2034	1048.42	360	360	80	7/1/2004	200000	1	90000	0	1	6.85	0	0			0	0	0	0	0	1048.42
59514331	1	O		6	9.4	73100	73063.28	9/1/2004	8/1/2034	609.34	360	360	85	8/1/2004	86000	1	0	0	1	9.4	8	6	8/1/2006	8/1/2006	6	6	1	15.4	9.4	609.34
59514638	1	O		6	8.9	549000	548385.35	8/1/2004	7/1/2034	4377.94	360	360	90	8/1/2004	610000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	4377.94
59514879	1	N		6	6.45	216000	215604.58	8/1/2004	7/1/2034	1358.18	360	360	90	7/1/2004	240000	2	0	0	1	6.45	8	4.5	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1358.18
59514752	1	O		1	9	85000	84906.79	8/1/2004	7/1/2034	683.93	360	360	100	8/1/2004	85000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	683.93
59514836	1	N		6	6.85	297500	296996.23	8/1/2004	7/1/2034	1949.4	360	360	85	8/1/2004	350000	1	10000	0	1	6.85	0	0			0	0	0	0	0	1949.4
59514950	1	O		6	5.6	121500	121238.37	8/1/2004	7/1/2034	697.51	360	360	90	8/1/2004	135000	1	10000	0	1	5.6	8	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	697.51
59514992	1	O		8	6.5	195000	194646.47	8/1/2004	7/1/2034	1232.54	360	360	84.78	7/1/2004	230000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1232.54
59515130	1	O		6	9.45	247000	246753.48	8/1/2004	7/1/2034	2067.91	360	360	65	7/1/2004	380000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	2067.91
59515213	1	O		8	7.15	171700	171425.92	8/1/2004	7/1/2034	1159.68	360	360	85	7/1/2004	202000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1159.68
59515353	1	O		6	6.8	72250	72115.48	8/1/2004	7/1/2034	461.44	360	360	85	8/1/2004	85000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	461.44
59515536	1	N		6	7.05	85000	84484.4	8/1/2004	7/1/2019	766.39	180	180	85	7/1/2004	100000	1	0	0	1	7.05	0	0			0	0	0	0	0	766.39
59515635	1	O		1	7.9	360000	359505.38	8/1/2004	7/1/2034	2616.5	360	360	90	8/1/2004	400000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2616.5
59516393	1	O		6	8.95	152000	151830.81	8/1/2004	7/1/2034	1217.57	360	360	93.8	8/1/2004	162400	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1217.57
59516478	1	O		6	8.5	152000	151815.18	8/1/2004	7/1/2034	1168.75	360	360	95	7/1/2004	160000	1	0	0	1	8.5	0	0			0	0	0	0	0	1168.75
59516575	2	N		1	7.79	292500	292069.1	8/1/2004	7/1/2034	2103.6	360	360	90	7/1/2004	325000	1	0	0	2	7.79	8	6	7/1/2006	8/1/2006	6	6	1	13.79	7.79	2103.6
59516690	1	O		8	8.75	475000	474451.43	8/1/2004	7/1/2034	3736.83	360	360	95	8/1/2004	500000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	3736.83
59516815	1	O		1	9.25	194750	194547.28	8/1/2004	7/1/2034	1602.17	360	360	95	7/1/2004	205000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1602.17
59516971	1	O		6	7.5	117300	117125.35	8/1/2004	7/1/2034	820.18	360	360	85	8/1/2004	138000	1	10000	0	1	7.5	0	0			0	0	0	0	0	820.18
59516997	1	O		6	8.45	121975	121825.15	8/1/2004	7/1/2034	933.57	360	360	85	8/1/2004	143500	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	933.57
59517052	3	O		6	7.45	274000	273587.93	8/1/2004	7/1/2034	1906.48	360	360	94.48	8/1/2004	290000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1906.48
59517334	7	O		1	8.6	73100	73012.92	8/1/2004	7/1/2034	567.27	360	360	85	7/1/2004	86000	1	0	0	1	8.6	0	0			0	0	0	0	0	567.27
59517797	1	O		1	7.975	106250	106106.2	8/1/2004	7/1/2034	777.78	360	360	85	7/1/2004	125000	1	0	0	1	7.975	8	6	7/1/2006	8/1/2006	6	6	1	13.975	7.975	777.78
59517839	1	N		1	8.7	98300	98187.12	8/1/2004	7/1/2034	754.16	360	360	90	8/1/2004	107000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	754.16
59517870	5		2	1	7.7	156600	156375.86	8/1/2004	7/1/2034	1116.5	360	360	90	8/1/2004	175000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1116.5
59518076	1	O		6	9.9	142500	142370.68	8/1/2004	7/1/2034	1240.03	360	360	74.61	7/1/2004	191000	1	0	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	1240.03
59518175	1	O		3	7.5	234650	234300.61	8/1/2004	7/1/2034	1640.71	360	360	95	8/1/2004	247000	1	10000	0	1	7.5	0	0			0	0	0	0	0	1640.71
59518258	1	O		1	7.3	140000	139783.08	8/1/2004	7/1/2034	959.8	360	360	80	7/1/2004	175000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	959.8
59518316	1	O		6	8.35	209000	208737.93	8/1/2004	7/1/2034	1584.87	360	360	95	7/1/2004	220000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1584.87
59518597	1	O		6	6.95	80000	79867.16	8/1/2004	7/1/2034	529.56	360	360	84.21	7/1/2004	95000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	529.56
59518738	3	O		1	9.35	159000	158837.93	8/1/2004	7/1/2034	1319.6	360	360	100	8/1/2004	159000	1	10000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1319.6
59518894	1	N		6	9.15	76500	76418.68	8/1/2004	7/1/2034	623.82	360	360	90	7/1/2004	85000	1	0	0	1	9.15	0	0			0	0	0	0	0	623.82
59519074	5	O		6	10.2	99375	98902.2	8/1/2004	7/1/2019	1080.09	180	180	75	8/1/2004	132500	1	10000	0	1	10.2	0	0			0	0	0	0	0	1080.09
59519215	7	O		1	8.75	70500	70459.43	9/1/2004	8/1/2034	554.63	360	360	75	8/1/2004	94000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	554.63
59519314	1	O		3	8.05	112100	111950.57	8/1/2004	7/1/2034	826.47	360	360	95	7/1/2004	118000	1	0	0	1	8.05	0	0			0	0	0	0	0	826.47
59519579	3	N		1	8.95	56700	56637.16	8/1/2004	7/1/2034	454.19	360	360	90	7/1/2004	63000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	454.19
59519586	1	O		6	8.65	77900	77808.15	8/1/2004	7/1/2034	607.29	360	360	95	8/1/2004	82000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	607.29
59519793	1	O		6	7.75	166250	166014.56	8/1/2004	7/1/2034	1191.04	360	360	95	8/1/2004	175000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1191.04
59519835	1	N		8	7.9	120000	119835.12	8/1/2004	7/1/2034	872.17	360	360	77.92	7/1/2004	154000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	872.17
59519959	1	O		1	6.25	116000	115779.28	8/1/2004	7/1/2034	714.24	360	360	80	8/1/2004	150000	1	10000	0	1	6.25	8	6	7/1/2007	8/1/2007	6	6	1	12.25	6.25	714.24
59520155	1	O		1	10.2	180000	179848.75	8/1/2004	7/1/2034	1606.3	360	360	90	7/1/2004	200000	1	0	0	1	10.2	8	6	7/1/2006	8/1/2006	6	6	1	16.2	10.2	1606.3
59520171	1	O		8	9.9	61650	61468.46	8/1/2004	7/1/2034	536.48	360	360	90	8/1/2004	68500	1	10000	0	1	9.9	0	0			0	0	0	0	0	536.48
59520395	2	N		6	9.9	58500	58446.89	8/1/2004	7/1/2034	509.07	360	360	90	7/1/2004	65000	1	0	0	2	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	509.07
59520577	2	O		6	6.8	313500	312963.91	8/1/2004	7/1/2034	2043.79	360	360	95	7/1/2004	330000	1	0	0	2	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2043.79
59520676	2	N		1	8.3	183600	183367.42	8/1/2004	7/1/2034	1385.79	360	360	80	7/1/2004	229500	1	0	0	3	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1385.79
59520692	1	O		6	6.35	270000	269496.09	8/1/2004	7/1/2034	1680.04	360	360	83.08	7/1/2004	325000	2	0	0	1	6.35	8	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	1680.04
59520734	1	N		6	8.925	72000	71919.8	8/1/2004	7/1/2034	575.45	360	360	88.89	8/1/2004	81000	1	10000	0	1	8.925	0	0			0	0	0	0	0	575.45
59520775	1	N		1	8.15	133560	133385.56	8/1/2004	7/1/2034	994.02	360	360	90	8/1/2004	148840	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	994.02
59520890	5	O		1	6.75	158840	158565.71	8/1/2004	7/1/2034	1030.24	360	360	95	8/1/2004	167200	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1030.24
59520957	5	O		1	5.45	223200	222109.13	8/1/2004	7/1/2034	1260.32	360	360	80	8/1/2004	280000	1	10000	0	1	5.45	8	6	7/1/2007	8/1/2007	6	6	1	11.45	5.45	1260.32
59520973	1	N		8	7.35	77000	76881.87	8/1/2004	7/1/2034	530.51	360	360	77	7/1/2004	100000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	530.51
59520999	1	O		6	7.55	77040	76926.42	8/1/2004	7/1/2034	541.32	360	360	90	8/1/2004	85600	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	541.32
59521070	1	N		1	7.25	139500	139281.69	8/1/2004	7/1/2034	951.64	360	360	60	7/1/2004	155000	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	951.64
59521096	1	O		3	7.6	179000	178738.75	8/1/2004	7/1/2034	1263.88	360	360	74.58	7/1/2004	240000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1263.88
59521195	1		2	1	7.2	77400	77339.01	9/1/2004	8/1/2034	525.39	360	360	90	8/1/2004	86000	1	0	0	1	7.2	0	0			0	0	0	0	0	525.39
59521211	1	N		8	8.25	60800	60721.95	8/1/2004	7/1/2034	456.78	360	360	80	8/1/2004	76000	1	10000	0	1	8.25	0	0			0	0	0	0	0	456.78

59521393	2	O		1	9.05	196000	195787.29	8/1/2004	7/1/2034	1584.12	360	360	70	7/1/2004	280000	1	0	0	3	9.05	0	0			0	0	0	0	0	1584.12
59521450	1	O		6	7.05	70000	69943.18	9/1/2004	8/1/2034	468.07	360	360	73.68	8/1/2004	95000	1	0	0	1	7.05	0	0			0	0	0	0	0	468.07
59521591	1	O		6	6.15	101150	100953.8	8/1/2004	7/1/2034	616.24	360	360	85	8/1/2004	119000	1	10000	0	1	6.15	8	6	7/1/2007	8/1/2007	6	6	1	12.15	6.15	616.24
59521617	5	O		1	5.45	331200	330468.44	8/1/2004	7/1/2034	1870.15	360	360	80	7/1/2004	414000	1	0	0	1	5.45	8	6	7/1/2006	8/1/2008	6	6	1	11.45	5.45	1870.15
59521716	1	O		6	10.15	127500	127390.27	8/1/2004	7/1/2034	1133.07	360	360	75	7/1/2004	170000	1	0	0	1	10.15	8	6	7/1/2006	8/1/2006	6	6	1	16.15	10.15	1133.07
59521831	1	O		6	7.1	296000	295422.22	8/1/2004	7/1/2034	1989.22	360	360	77.69	8/1/2004	381000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2008	6	6	1	13.1	7.1	1989.22
59522011	1	O		1	8.6	147250	147074.6	8/1/2004	7/1/2034	1142.68	360	360	95	8/1/2004	156000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1142.68
59522052	1	O		1	7.7	149245	149031.51	8/1/2004	7/1/2034	1064.08	360	360	95	8/1/2004	157100	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1064.08
59522078	1	O		6	6.15	85500	85334.15	8/1/2004	7/1/2034	520.9	360	360	90	8/1/2004	95000	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	520.9
59522136	1	N		6	8.925	65700	65626.81	8/1/2004	7/1/2034	525.1	360	360	90	8/1/2004	73000	1	10000	0	1	8.925	0	0			0	0	0	0	0	525.1
59522278	1	O		6	7.25	170000	169733.96	8/1/2004	7/1/2034	1159.7	360	360	89.47	8/1/2004	190000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1159.7
59522375	1	N		1	9.35	50400	50348.62	8/1/2004	7/1/2034	418.29	360	360	90	7/1/2004	56000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	418.29
59522839	1	O		6	8.15	180000	179764.9	8/1/2004	7/1/2034	1339.65	360	360	90	8/1/2004	200000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1339.65
59522995	1	N		1	7.4	63000	62904.31	8/1/2004	7/1/2034	436.2	360	360	90	7/1/2004	70000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	436.2
59523050	5	O		1	6.7	201600	201248.44	8/1/2004	7/1/2034	1300.89	360	360	80	8/1/2004	252000	1	10000	0	1	6.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	1300.89
59523373	1	O		1	8.5	97665	97546.24	8/1/2004	7/1/2034	750.96	360	360	85	8/1/2004	114900	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	750.98
59523498	7	N		1	8.35	65600	65517.73	8/1/2004	7/1/2034	497.46	360	360	80	7/1/2004	83000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	497.46
59523870	1	N		1	9.35	57600	57541.27	8/1/2004	7/1/2034	478.05	360	360	90	7/1/2004	64000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	478.05
59523753	1	O		1	8.7	93100	93045.88	9/1/2004	8/1/2034	729.1	360	360	95	8/1/2004	98000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	729.1
59523811	1	O		1	8.225	224100	223956.38	9/1/2004	8/1/2034	1679.66	360	360	90	8/1/2004	249000	1	0	0	1	8.225	8	6	8/1/2007	9/1/2007	6	6	1	14.225	8.225	1679.66
59523910	2	N		1	9.45	68400	68331.71	8/1/2004	7/1/2034	572.66	360	360	90	7/1/2004	76000	1	0	0	2	9.45	0	0			0	0	0	0	0	572.66
59524090	1	O		6	8.2	178500	178385	9/1/2004	8/1/2034	1334.75	360	360	85	8/1/2004	210000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1334.75
59524132	1	O		6	8.15	162000	161788.4	8/1/2004	7/1/2034	1205.69	360	360	90	7/1/2004	180000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1205.89
59524173	1	O		1	6.5	107200	107005.65	8/1/2004	7/1/2034	677.58	360	360	80	8/1/2004	134000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	677.58
59524256	9	O		8	8.7	178600	178496.17	9/1/2004	8/1/2034	1398.68	360	360	95	8/1/2004	188000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1398.68
59524454	2	O		1	10.65	33700	33673.94	9/1/2004	8/1/2034	312.06	360	360	20	7/1/2004	168500	2	0	0	2	10.65	0	0			0	0	0	0	0	312.06
59524512	1	O		6	8.5	255500	255189.33	8/1/2004	7/1/2034	1964.58	360	360	94.28	8/1/2004	271000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1964.58
59524975	1	O		1	7.05	154400	154148.62	8/1/2004	7/1/2034	1032.42	360	360	80	7/1/2004	193000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1032.42
59525071	1	O		1	8.35	160200	160099.92	9/1/2004	8/1/2034	1214.81	360	360	90	8/1/2004	178000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1214.81
59525154	3	O		1	6.3	86800	86636.43	8/1/2004	7/1/2034	537.27	360	360	80	8/1/2004	108500	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	537.27
59525170	1	N		8	6.95	112140	111953.8	8/1/2004	7/1/2034	742.31	360	360	90	7/1/2004	124600	1	0	0	1	6.95	8	6	7/1/2003	8/1/2006	6	6	1	12.95	6.95	742.31
59525758	1	O		1	8.6	53600	53536.14	8/1/2004	7/1/2034	415.95	360	360	80	8/1/2004	67000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	415.95
59525915	5	O		1	9	90000	89901.29	8/1/2004	7/1/2034	724.17	360	360	90	8/1/2004	111000	1	10000	0	1	9	8	6.5	7/1/2006	8/1/2006	6	6	1	15	9	724.17
59526137	5		2	1	7.85	199750	199472.75	8/1/2004	7/1/2034	1444.87	360	360	85	7/1/2004	235000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1444.87
59526236	1	N		1	7.55	117000	116827.51	8/1/2004	7/1/2034	822.1	360	360	90	7/1/2004	130000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	822.1
59526558	1	N		6	8.925	76500	76414.78	8/1/2004	7/1/2034	611.42	360	360	90	8/1/2004	85000	1	10000	0	1	8.925	0	0			0	0	0	0	0	611.42
59526657	1	O		6	8.9	96300	96192.18	8/1/2004	7/1/2034	767.94	360	360	87.55	8/1/2004	110000	1	10000	0	1	8.9	0	0			0	0	0	0	0	767.94
59526772	1	O		1	9.25	54625	54562.09	8/1/2004	7/1/2034	449.39	360	360	95	8/1/2004	57500	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	449.39
59527275	1	O		6	7.05	117000	116809.51	8/1/2004	7/1/2034	782.34	360	360	90	7/1/2004	130000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	782.34
59527390	1	O		1	9.1	94905	94803.07	8/1/2004	7/1/2034	770.47	360	360	95	8/1/2004	105000	1	10000	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	770.47
59527432	1	N		1	9.15	202500	202284.77	8/1/2004	7/1/2034	1651.27	360	360	90	7/1/2004	225000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1651.27
59527531	1	O		1	8.85	116000	115803.56	8/1/2004	7/1/2034	760.11	360	360	80	8/1/2004	145800	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	760.11
59527838	1	O		6	9.1	82000	81911.93	8/1/2004	7/1/2034	665.7	360	360	89.13	7/1/2004	92000	1	0	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	665.7
59528075	1	N		1	6.75	69750	69629.55	8/1/2004	7/1/2034	452.4	360	360	90	8/1/2004	77500	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	452.4
59528174	7	O		6	7.85	137700	137604.75	9/1/2004	8/1/2034	996.04	360	360	90	8/1/2004	153000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	996.04
59528232	1	O		6	6.15	190000	189631.48	8/1/2004	7/1/2034	1157.54	360	360	95	8/1/2004	200000	1	10000	0	1	6.15	8	4.5	7/1/2007	8/1/2007	6	6	1	12.15	6.15	1157.54
59528414	1	N		1	9.05	79110	79024.14	8/1/2004	7/1/2034	639.39	360	360	90	7/1/2004	87900	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	639.39
59528513	1	O		1	6.45	143200	142937.86	8/1/2004	7/1/2034	900.42	360	360	90	8/1/2004	180000	1	10000	0	1	6.45	8	6	7/1/2007	8/1/2007	6	6	1	12.45	6.45	900.42
59528778	1	N		1	7.95	184500	184249.03	8/1/2004	7/1/2034	1347.38	360	360	90	8/1/2004	205000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1347.38
59528919	2	O		6	7.15	391000	390375.86	8/1/2004	7/1/2034	2640.85	360	360	85	8/1/2004	460000	1	10000	0	2	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2640.85
59528976	1	N		8	7.05	234000	233619.02	8/1/2004	7/1/2034	1564.68	360	360	90	7/1/2004	260000	1	0	0	1	7.05	8	4.5	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1564.68
59529354	2	N		1	7.79	256500	256139.66	8/1/2004	7/1/2034	1844.7	360	360	90	7/1/2004	285000	1	0	0	2	7.79	8	6	7/1/2006	8/1/2006	6	6	1	13.79	7.79	1844.7
59529438	7	O		6	6.55	80500	80355.46	8/1/2004	7/1/2034	511.47	360	360	84.74	8/1/2004	95000	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	511.47
59529610	1	O		1	6.5	248000	247550.39	8/1/2004	7/1/2034	1567.53	360	360	80	8/1/2004	310000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1567.53
59529719	3	O		1	7	180000	179704.04	8/1/2004	7/1/2034	1197.55	360	360	80	7/1/2004	225000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1197.55
59529776	1	O		6	8.95	247500	247363.39	9/1/2004	8/1/2034	1982.55	360	360	90	8/1/2004	275000	1	0	0	1	8.95	8	4.5	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1982.55
59529875	3	O		1	11.5	45000	44971.08	8/1/2004	7/1/2034	445.64	360	360	20	8/1/2004	225000	2	10000	0	1	11.5	0	0			0	0	0	0	0	445.64
59529917	1	N		6	9.2	50000	49947.4	8/1/2004	7/1/2034	409.53	360	360	87.72	8/1/2004	57000	1	10000	0	1	9.2	0	0			0	0	0	0	0	409.53
59529990	1	Q		6	5.6	488000	486949.2	8/1/2004	7/1/2034	2801.51	360	360	74.96	8/1/2004	651000	1	10000	0	1	5.6	8	6	7/1/2007	8/1/2007	6	6	1	11.6	5.6	2801.51
59530212	1	O		6	7.2	114000	113813.87	8/1/2004	7/1/2034	773.82	360	360	95	8/1/2004	120000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2008	6	6	1	13.2	7.2	773.82
59530238	1	O		6	6.55	94500	94330.32	8/1/2004	7/1/2034	600.42	360	360	90	8/1/2004	105000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2008	6	6	1	12.55	6.55	600.42
59530311	2	O		6	8.1	288000	287820	8/1/2004	7/1/2034	2133.36	360	360	80	8/1/2004	360000	1	10000	0	2	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	2133.36
59530337	1	N		1	8.95	53900	53864.73	9/1/2004	8/1/2034	511.86	360	360	90	8/1/2004	77000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	511.86
59530451	1	O		6	8.75	64800	64725.15	8/1/2004	7/1/2034	509.79	360	360	90	8/1/2004	72000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2008	6	6	1	14.75	8.75	509.79
59530578	1	O		6	8.9	114000	113808.83	8/1/2004	7/1/2034	750.81	360	360	74.56	8/1/2004	152900	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2008	6	6	1	12.9	6.9	750.81
59530790	1	O		8	7.45	70200	69987.06	9/1/2004	8/1/2019	648.77	180	180	66.86	8/1/2004	105000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	648.77
59530956	1	O		6	6.99	178000	176872.59	8/1/2004	7/1/2019	1598.92	180	180	84.76	8/1/2004	210000	1	10000	0	1	6.99	0	0			0	0	0	0	0	1598.92
59530972	1	O		6	8.55	90000	89946.03	9/1/2004	8/1/2034	695.22	360	360	87.38	8/1/2004	103000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	695.22
59531152	1	O		6	6.9	229500	229115.17	8/1/2004	7/1/2034	1511.49	360	360	85	7/1/2004	270000	1	0	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1511.49
59531194	2	O		1	6.15	184000	183822.02	9/1/2004	8/1/2034	1120.98	360	360	80	8/1/2004	230000	1	0	0	2	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	1120.98
59531418	1	N		1	8.45	112500	112361.79	8/1/2004	7/1/2034	861.05	360	360	90	7/1/2004	125000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2008	6	6	1	14.45	8.45	861.05
59531954	1	N		6	8.35	118800	118578.27	8/1/2004	7/1/2034	739.22	360	360	90	8/1/2004	132000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	739.22
59532178	1	O		6	6.25	294400	293839.85	8/1/2004	7/1/2034	1812.68	360	360	80	8/1/2004	368000	1	10000	0	1	6.25	8	6	7/1/2008	8/1/2008	6	6	1	12.25	6.25	1812.68
59532192	1	O		1	8.05	130000	129826.73	8/1/2004	7/1/2034	958.43	360	360	89.66	7/1/2004	145000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2008	6	6	1	14.05	8.05	958.43
59532499	5	O		1	7.45	119200	119020.73	8/1/2004	7/1/2034	829.39	360	360	80	8/1/2004	149000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2008	6	6	1	13.45	7.45	829.39
59532531	3	O		6	8.25	129200	129034.65	8/1/2004	7/1/2034	970.64	360	360	95	7/1/2004	136000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	970.64
59532812	1	O		6	8.65	441750	441229.19	8/1/2004	7/1/2034	3443.75	360	360	95	8/1/2004	465000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	3443.75

59532865	1	O	1	8.35	305710	305326.87	8/1/2004	7/1/2034	2316.23	360	360	95	8/1/2004	321800	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2316.23
59532911	1	O	8	6.5	268500	268013.22	8/1/2004	7/1/2034	1697.11	360	360	78.71	8/1/2004	350000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1697.11
59533190	8	O	1	8.4	332500	332067.32	8/1/2004	7/1/2034	2533.12	360	360	85	8/1/2004	350000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	2533.12
59533216	1	O	8	7.4	280500	280073.93	8/1/2004	7/1/2034	1942.13	360	360	85	8/1/2004	330000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1942.13
59533398	2	N	1	8.35	261000	260672.74	8/1/2004	7/1/2034	1979.19	360	360	90	7/1/2004	290000	1	0	0	2	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	1979.19
59533638	1	O	1	8.95	123500	123383.16	8/1/2004	7/1/2034	989.27	360	360	95	7/1/2004	130000	1	0	0	1	8.95	8	4.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	989.27
59533737	7	O	1	7.45	92000	91861.63	8/1/2004	7/1/2034	640.14	360	360	80	7/1/2004	115000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	640.14
59533794	1	O	1	6.5	281600	281089.47	8/1/2004	7/1/2034	1779.91	360	360	80	7/1/2004	352000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1779.91
59533877	1	O	6	8.25	412500	411972.11	8/1/2004	7/1/2034	3098.98	360	360	75	7/1/2004	550000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	3098.98
59533935	7	O	6	7.55	59600	59480.71	8/1/2004	7/1/2034	418.78	360	360	80	8/1/2004	74500	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	418.78
59534115	1	O	8	7.9	178500	178254.75	8/1/2004	7/1/2034	1297.35	360	360	85	7/1/2004	210000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1297.35
59534578	1	O	6	9.35	72000	71926.6	8/1/2004	7/1/2034	597.56	360	360	90	8/1/2004	80000	1	10000	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	597.56
59534651	1	O	1	6.95	148500	148253.41	8/1/2004	7/1/2034	983	360	360	90	8/1/2004	165000	1	10000	0	1	6.95	8	6	7/1/2008	8/1/2008	6	6	1	12.95	6.95	983
59534875	1	O	6	7.85	212400	212105.2	8/1/2004	7/1/2034	1536.37	360	360	90	8/1/2004	236000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1536.37
59534958	1	O	6	6.2	204000	203608.11	8/1/2004	7/1/2034	1249.44	360	360	83.61	7/1/2004	244000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1249.44
59535013	1	N	6	9.05	50000	49945.72	8/1/2004	7/1/2034	404.12	360	360	80.65	7/1/2004	62000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	404.12
59535096	5	O	8	7	160000	156736.92	8/1/2004	7/1/2034	1064.49	360	360	80	8/1/2004	200000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1064.49
59535252	1	O	6	8.6	234000	233721.26	8/1/2004	7/1/2034	1815.87	360	360	90	8/1/2004	260000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1815.87
59535831	2	N	6	7.1	229500	229130.02	8/1/2004	7/1/2034	1542.32	360	360	85	8/1/2004	270000	1	10000	0	2	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	1542.32
59535872	1	O	1	7.55	194750	194462.9	8/1/2004	7/1/2034	1368.4	360	360	95	7/1/2004	205000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1368.4
59536151	1	O	6	7.2	110700	110612.78	8/1/2004	7/1/2034	751.42	360	360	90	8/1/2004	123000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	751.42
59536318	1	O	6	8.35	122550	122396.33	8/1/2004	7/1/2034	929.31	360	360	95	8/1/2004	129000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	929.31
59536516	1	O	7	8.8	67500	67419.59	8/1/2004	7/1/2034	523.81	360	360	90	7/1/2004	75000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	523.81
59536870	1	O	8	9.45	104300	104003.94	8/1/2004	7/1/2024	968.81	240	240	89.91	8/1/2004	116000	1	10000	0	1	9.45	0	0			0	0	0	0	0	968.81
59536979	1	O	1	5.4	88800	88601.47	8/1/2004	7/1/2034	498.84	360	360	80	8/1/2004	111000	1	10000	0	1	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	498.84
59537019	1	O	6	8.05	153000	152767.12	8/1/2004	7/1/2034	1128	360	360	90	8/1/2004	170000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1128
59537035	5	O	6	7.15	129000	128794.07	8/1/2004	7/1/2034	871.28	360	360	78.56	8/1/2004	164500	1	10000	0	1	7.15	0	0			0	0	0	0	0	871.28
59537050	1	O	8	8.2	234000	233697.47	8/1/2004	7/1/2034	1749.75	360	360	90	8/1/2004	260000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1749.75
59537118	1	O	6	8.45	136000	135832.93	8/1/2004	7/1/2034	1040.91	360	360	85	7/1/2004	160000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1040.91
59537399	1	N	1	7.9	50150	50081.08	8/1/2004	7/1/2034	364.5	360	360	85	8/1/2004	59000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	364.5
59537498	1	O	6	10.55	90000	89928.91	8/1/2004	7/1/2034	826.84	360	360	75	7/1/2004	120000	1	0	0	1	10.55	8	6	7/1/2007	8/1/2007	6	6	1	16.55	10.55	826.84
59537639	1	O	1	8.55	251750	251447.02	8/1/2004	7/1/2034	1944.67	360	360	95	10/1/2004	423000	1	11100	0	1	8.55	0	0			0	0	0	0	0	1944.67
59537977	1	N	1	6.7	200000	199651.25	8/1/2004	7/1/2034	1290.56	360	360	83.33	8/1/2004	240000	1	10000	0	1	6.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	1290.56
59538118	1	O	6	9.65	144000	143931.37	8/1/2004	8/1/2034	1226.63	360	360	90	8/1/2004	160000	1	0	0	1	9.65	8	6	8/1/2006	9/1/2006	6	6	1	15.65	9.65	1226.63
59538157	1	O	6	9.6	130500	130373.8	8/1/2004	7/1/2034	1106.85	360	360	90	7/1/2004	145000	1	0	0	1	9.6	8	6	7/1/2007	8/1/2007	6	6	1	15.6	9.6	1106.85
59538371	1	O	1	5.9	184000	183625.66	8/1/2004	7/1/2034	1091.38	360	360	80	8/1/2004	230000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1091.38
59538595	1	N	1	7.25	96300	96149.29	8/1/2004	7/1/2024	656.84	360	360	90	7/1/2004	107000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	656.94
59538959	2	N	6	7.825	216000	215698.68	8/1/2004	7/1/2034	1558.67	360	360	90	7/1/2004	240000	1	0	0	2	7.825	8	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	1558.67
59539015	1	O	8	5.9	154400	154085.88	8/1/2004	7/1/2034	915.81	360	360	80	7/1/2004	193000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	915.81
59539056	1	O	1	8.15	121600	121441.18	8/1/2004	7/1/2034	905.01	360	360	95	7/1/2004	128000	1	0	0	1	8.15	8	4.5	7/1/2007	8/1/2007	6	6	1	14.15	8.15	905.01
59539270	1	O	1	8.3	77900	77750.97	8/1/2004	7/1/2034	587.98	360	360	95	8/1/2004	82000	1	10000	0	1	8.3	0	0			0	0	0	0	0	587.98
59539395	1	N	1	7.9	56100	56022.91	8/1/2004	7/1/2034	407.74	360	360	85	8/1/2004	66000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	407.74
59539437	1	N	1	7.9	57800	57720.58	8/1/2004	7/1/2034	420.1	360	360	85	8/1/2004	68000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	420.1
59539577	1	O	6	7.9	186000	185771.92	8/1/2004	7/1/2034	1206.5	360	360	79.05	8/1/2004	210000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1206.5
59539734	1	O	6	8.8	285950	285623.16	8/1/2004	7/1/2034	2259.79	360	360	95	7/1/2004	301000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2259.79
59539973	1	N	1	8.75	50175	50118.78	8/1/2004	7/1/2034	394.73	360	360	90	8/1/2004	55750	1	10000	0	1	8.75	0	0			0	0	0	0	0	394.73
59540070	1	O	9	10.85	62850	62603.61	8/1/2004	7/1/2034	589.55	360	360	70	8/1/2004	89500	1	10000	0	1	10.85	8	6	7/1/2006	8/1/2006	6	6	1	16.85	10.85	589.55
59540338	7	O	8	7.7	55300	55220.89	8/1/2004	7/1/2034	394.27	360	360	70	8/1/2004	79000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	394.27
59540393	2	O	1	8.55	50400	50339.34	8/1/2004	7/1/2034	389.32	360	360	80	8/1/2004	63000	1	10000	0	2	8.55	8	6.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	389.32
59540658	1	O	6	7.85	123500	123327.91	8/1/2004	7/1/2034	893.32	360	360	95	8/1/2004	130000	1	10000	0	1	7.85	8	4.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	893.32
59540674	1	O	1	6.2	213300	213095.65	9/1/2004	8/1/2034	1306.4	360	360	90	8/1/2004	237000	1	0	0	1	6.2	8	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	1306.4
59540732	1	O	6	7.5	360000	359463.15	8/1/2004	7/1/2034	2517.18	360	360	84.71	8/1/2004	425000	1	10000	0	1	7.5	0	0			0	0	0	0	0	2517.18
59540773	1	N	1	8	151200	150996.4	8/1/2004	7/1/2034	1109.46	360	360	90	7/1/2004	168000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1109.46
59540898	1	O	6	8	139500	139305.93	8/1/2004	7/1/2034	1023.61	360	360	90	8/1/2004	155000	1	10000	0	1	8	8	4.5	7/1/2007	8/1/2007	6	6	1	14	8	1023.61
59540930	1	O	6	6.5	108500	108303.29	8/1/2004	7/1/2034	685.8	360	360	70	8/1/2004	155000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	685.8
59540955	1	O	1	6.4	306000	305717.95	9/1/2004	8/1/2034	1914.05	360	360	85	8/1/2004	360500	1	0	0	1	6.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	6.4	1914.05
59541136	1	O	6	8.95	140175	140019.66	8/1/2004	7/1/2034	1122.85	360	360	75	8/1/2004	186900	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1122.85
59541433	1	N	1	7.85	315000	314562.81	8/1/2004	7/1/2034	2278.51	360	360	90	8/1/2004	350000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2278.51
59541573	1	O	1	6.35	89600	89518.8	9/1/2004	8/1/2034	557.53	360	360	80	8/1/2004	115000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	557.53
59541872	1	O	6	6.9	106200	106021.26	8/1/2004	7/1/2034	699.44	360	360	90	8/1/2004	118000	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	699.44
59541771	1	O	6	7.3	69000	67894.84	8/1/2004	7/1/2034	466.19	360	360	85	8/1/2004	80000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	468.19
59542082	5	O	1	6.9	220500	220130.26	8/1/2004	7/1/2034	1452.22	360	360	90	8/1/2004	245000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1452.22
59542698	5	O	1	6.55	100942	100760.76	8/1/2004	7/1/2034	641.35	360	360	95	8/1/2004	106500	1	10000	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	641.35
59542837	1	O	6	7.7	87000	86692.42	8/1/2004	7/1/2024	711.55	240	240	50.88	8/1/2004	171000	1	10000	0	1	7.7	0	0			0	0	0	0	0	711.55
59543116	1	N	1	9.65	78300	78225.06	8/1/2004	7/1/2034	666.98	360	360	90	7/1/2004	87000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	666.98
59543298	1	O	1	7.1	134400	134183.32	8/1/2004	7/1/2034	903.22	360	360	80	7/1/2004	168000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	903.22
59543811	7	O	8	8.9	68250	68173.57	8/1/2004	7/1/2034	544.26	360	360	65	7/1/2004	105000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	544.26
59543819	3	O	1	6.75	128000	127778.96	8/1/2004	7/1/2034	830.21	360	360	80	8/1/2004	160000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	830.21
59544155	1	O	1	9	71155	71037.52	7/1/2004	6/1/2034	572.53	360	360	95	7/1/2004	74900	1	900000	0	1	9	8	6	6/1/2006	7/1/2006	6	6	1	15	9	572.53
59544197	1	O	6	9.05	298500	298176.06	8/1/2004	7/1/2034	2412.55	360	360	75	7/1/2004	398000	1	0	0	1	9.05	8	6	7/1/2008	8/1/2008	6	6	1	15.05	9.05	2412.55
59544254	7	O	6	8.95	88125	88027.35	8/1/2004	7/1/2034	705.91	360	360	75	8/1/2004	117500	1	10000	0	1	8.95	0	0			0	0	0	0	0	705.91
59544398	1	O	1	5.675	187000	186602.99	8/1/2004	7/1/2034	1082.39	360	360	83.86	8/1/2004	223000	1	10000	0	1	5.675	8	6	7/1/2006	8/1/2006	6	6	1	11.675	5.675	1082.39
59544437	1	O	6	7.55	228000	227663.89	8/1/2004	7/1/2034	1602.03	360	360	95	7/1/2004	240000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1602.03
59544536	1	O	1	11.05	33600	33578.17	8/1/2004	7/1/2034	321.26	360	360	20	7/1/2004	168000	2	0	0	1	11.05	0	0			0	0	0	0	0	321.26
59544833	5	O	1	9	85405	85311.35	8/1/2004	7/1/2034	687.19	360	360	95	7/1/2004	89900	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	687.19
59544890	1	N	1	8.7	72000	71958.14	9/1/2004	8/1/2034	563.86	360	360	90	8/1/2004	80000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	563.86
59545053	1	O	6	7.05	122000	121533.07	8/1/2004	7/1/2024	949.53	240	240	55.96	8/1/2004	218000	1	10000	0	1	7.05	0	0			0	0	0	0	0	949.53

59545238	1	O		6	7.25	148750	148517.22	8/1/2004	7/1/2034	1014.74	360	360	85	8/1/2004	175000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1014.74
59545335	5	O		1	6.65	192000	191661.91	8/1/2004	7/1/2034	1232.58	360	360	80	7/1/2004	240000	1	0	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1232.58
59545392	1	O		6	9.338	160000	159836.5	8/1/2004	7/1/2034	1326.5	360	360	74.07	8/1/2004	216000	1	10000	0	1	9.338	8	6	7/1/2006	8/1/2006	6	6	1	15.338	9.338	1326.5
59545418	2	O		1	6.55	392000	391296.18	8/1/2004	7/1/2034	2490.62	360	360	80	7/1/2004	490000	1	0	0	4	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	2490.62
59545491	2	O		6	9.75	427500	427099.47	8/1/2004	7/1/2034	3672.89	360	360	90	7/1/2004	475000	1	0	0	2	9.75	8	6	7/1/2007	8/1/2007	6	6	1	15.75	9.75	3672.89
59545731	1	O		6	8.4	97750	97628.68	8/1/2004	7/1/2034	744.7	360	360	85	7/1/2004	115000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	744.7
59545855	1	O		1	8.95	81700	81609.48	8/1/2004	7/1/2034	654.44	360	360	95	7/1/2004	86000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	654.44
59546077	1	O		6	7.4	173500	173236.47	8/1/2004	7/1/2034	1201.28	360	360	94.81	8/1/2004	183000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1201.28
59546333	1	O		6	8.3	162000	161784.77	8/1/2004	7/1/2034	1222.76	360	360	90	8/1/2004	180000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1222.76
59546374	1	O		1	7.8	170568	170326.67	8/1/2004	7/1/2034	1227.87	360	360	90	8/1/2004	189520	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1227.87
59546473	1	O		6	8.9	139500	139343.24	8/1/2004	7/1/2034	1112.43	360	360	90	8/1/2004	155000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1112.43
59546713	3	O		6	7.15	100000	99840.37	8/1/2004	7/1/2034	675.41	360	360	66.67	8/1/2004	150000	1	10000	0	1	7.15	8	4.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	675.41
59546770	7	O		1	7.6	87650	87522.07	8/1/2004	7/1/2034	618.88	360	360	83.48	8/1/2004	105000	1	10000	0	1	7.6	0	0			0	0	0	0	0	0	618.88
59546879	5	O		6	6.25	225250	225038.27	9/1/2004	8/1/2034	1386.91	360	360	65	8/1/2004	265000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1386.91
59546952	1	N		1	9.75	374000	373849.6	8/1/2004	7/1/2034	3213.24	360	360	85	7/1/2004	440000	1	0	0	1	9.75	8	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	3213.24
59546978	1	O		6	8.05	94950	94762.28	8/1/2004	7/1/2034	572.33	360	360	90	8/1/2004	105500	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	12.05	6.05	572.33
59547398	7	O		6	7.65	144500	144291.21	8/1/2004	7/1/2034	1025.25	360	360	85	8/1/2004	170000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1025.25
59547679	3	O		6	7.5	353500	352973.66	8/1/2004	7/1/2034	2471.73	360	360	70	8/1/2004	505000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2471.73
59547737	1	O		1	6.5	168000	167594.88	8/1/2004	7/1/2034	1061.88	360	360	80	8/1/2004	210000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1061.88
59547919	1	O		6	7.2	157500	157251.06	8/1/2004	7/1/2034	1069.1	360	360	90	7/1/2004	175000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1069.1
59548016	1	O		6	7.9	64000	63912.06	8/1/2004	7/1/2034	465.16	360	360	80	7/1/2004	80000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	465.16
59548156	3	O		1	6.8	284987	284433.2	8/1/2004	7/1/2034	1857.91	360	360	80	8/1/2004	356234	1	10000	0	1	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	1857.91
59548297	1	O		6	7.725	203000	202711.06	8/1/2004	7/1/2034	1450.82	360	360	82.86	8/1/2004	245000	1	10000	0	1	7.725	8	6	7/1/2007	8/1/2007	6	6	1	13.725	7.725	1450.82
59548578	1	O		6	7.95	200000	199727.96	8/1/2004	7/1/2034	1460.57	360	360	68.97	8/1/2004	290000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1460.57
59548594	7	O		6	6.4	69700	69571.16	8/1/2004	7/1/2034	435.98	360	360	85	7/1/2004	82000	1	0	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	435.98
59548636	1	O		1	8.4	62100	62022.91	8/1/2004	7/1/2034	473.11	360	360	90	7/1/2004	69000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	473.11
59548792	1	O		6	6.25	194750	194379.46	8/1/2004	7/1/2034	1199.11	360	360	95	8/1/2004	205000	1	10000	0	1	6.25	8	4.5	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1199.11
59549030	5	O		1	7.25	101600	101440.98	8/1/2004	7/1/2034	693.1	360	360	80	8/1/2004	128000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	693.1
59549071	1	O		1	9	86450	86355.2	8/1/2004	7/1/2034	695.6	360	360	95	7/1/2004	92000	1	0	0	1	9	0	0			0	0	0	0	0	0	695.6
59549205	3	N		6	9.3	67500	67430.46	8/1/2004	7/1/2034	557.76	360	360	90	7/1/2004	75000	1	0	0	1	9.3	0	0			0	0	0	0	0	0	557.76
59549576	1	O		1	9.6	85500	85417.31	8/1/2004	7/1/2034	725.18	360	360	90	7/1/2004	95000	1	0	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	725.18
59549691	1	O		6	7.15	260000	259584.98	8/1/2004	7/1/2034	1756.06	360	360	88.14	8/1/2004	295000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1756.06
59549733	1	O		6	6.3	120000	119773.87	8/1/2004	7/1/2034	742.77	360	360	83.33	8/1/2004	144000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	742.77
59549816	1	N		1	9.35	59000	58939.86	8/1/2004	7/1/2034	489.66	360	360	64.29	7/1/2004	70000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	489.66
59549857	1	O		6	5.8	260000	259460.91	8/1/2004	7/1/2034	1525.56	360	360	61.18	7/1/2004	425000	1	0	0	1	5.8	0	0			0	0	0	0	0	0	1525.56
59549956	5	O		1	10.95	25400	25381.59	8/1/2004	7/1/2034	240.94	360	360	20	8/1/2004	128000	2	10000	0	1	10.95	0	0			0	0	0	0	0	0	240.94
59550038	1	N		1	7.15	54400	54313.15	8/1/2004	7/1/2034	367.43	360	360	85	7/1/2004	65000	1	0	0	1	7.15	8	6.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	367.43
59550095	1	O		1	5.45	118400	118137.75	8/1/2004	7/1/2034	668.56	360	360	80	8/1/2004	148000	1	10000	0	1	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	668.58
59550574	1	O		1	7.35	196000	195699.3	8/1/2004	7/1/2034	1350.39	360	360	80	8/1/2004	245000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1350.39
59550715	1	O		6	7.55	56000	55917.45	8/1/2004	7/1/2034	393.48	360	360	76.71	7/1/2004	73000	1	0	0	1	7.55	8	4.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	393.48
59550954	1	O		1	7.65	244800	244446.28	8/1/2004	7/1/2034	1736.9	360	360	80	8/1/2004	307000	1	10000	0	1	7.65	8	4.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1736.9
59550970	1	O		6	7.9	66000	65909.3	8/1/2004	7/1/2034	479.7	360	360	44	8/1/2004	150000	1	10000	0	1	7.9	8	4.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	479.7
59550996	2	N		6	7.65	78300	78186.86	8/1/2004	7/1/2034	555.55	360	360	90	8/1/2004	87000	1	10000	0	2	7.65	8	6	7/1/2008	8/1/2008	6	6	1	13.65	7.65	555.55
59551077	7	O		6	6.25	132000	131748.85	8/1/2004	7/1/2034	812.75	360	360	78.34	8/1/2004	168500	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	812.75
59551119	1	O		6	5.95	150000	149697.73	8/1/2004	7/1/2034	894.51	360	360	83.33	8/1/2004	180000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	894.51
59551135	1	O		1	8.85	85405	85308.37	8/1/2004	7/1/2034	678	360	360	95	7/1/2004	89900	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	678
59551218	1	O		6	4.9	440000	438920.74	8/1/2004	7/1/2034	2335.2	360	360	77.19	8/1/2004	570000	1	10000	0	1	4.9	8	6	7/1/2006	8/1/2006	6	6	1	10.9	4.9	2335.2
59551291	1	O		6	9.45	248000	247695.34	8/1/2004	7/1/2034	1898.13	360	360	77.5	7/1/2004	320000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1898.13
59551473	1	O		1	8.2	117325	117173.31	8/1/2004	7/1/2034	877.31	360	360	95	7/1/2004	125000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	877.31
59551515	1	O		6	7.2	92000	91469.48	8/1/2004	7/1/2034	624.49	360	360	78.97	7/1/2004	116500	1	0	0	1	7.2	0	0			0	0	0	0	0	0	624.49
59552018	2	N		1	7.75	212500	212199.06	8/1/2004	7/1/2034	1522.38	360	360	85	7/1/2004	255000	1	0	0	2	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1522.38
59552091	1	O		1	7.9	214650	214355.07	8/1/2004	7/1/2034	1560.09	360	360	90	8/1/2004	238500	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1560.09
59552190	1	O		6	9.075	91800	91700.88	8/1/2004	7/1/2034	743.61	360	360	90	8/1/2004	102000	1	10000	0	1	9.075	8	6	7/1/2006	8/1/2006	6	6	1	15.075	9.075	743.61
59552398	1	O		6	8.5	288000	287649.8	8/1/2004	7/1/2034	2214.48	360	360	90	8/1/2004	320000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	2214.48
59552653	1	O		1	8.6	192850	192735.55	9/1/2004	8/1/2034	1496.54	360	360	95	8/1/2004	203000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1496.54
59553172	1	O		1	8.25	199500	199244.69	8/1/2004	7/1/2034	1498.78	360	360	95	7/1/2004	210000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1498.78
59553396	2	O		6	8.388	260100	259778.39	8/1/2004	7/1/2034	1979.34	360	360	85	8/1/2004	306000	1	10000	0	2	8.388	8	6	7/1/2006	8/1/2006	6	6	1	14.388	8.388	1979.34
59553859	5	O		1	9.2	227007	226768.23	8/1/2004	7/1/2034	1859.32	360	360	95	8/1/2004	238955	1	10000	0	1	9.2	8	4.5	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1859.32
59553990	1	O		6	5.75	360000	359246.48	8/1/2004	7/1/2034	2100.87	360	360	90	7/1/2004	400000	1	0	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	2100.87
59554451	5	O		6	8.75	279000	278676.72	8/1/2004	7/1/2034	2194.9	360	360	90	8/1/2004	310000	1	10000	0	1	8.75	0	0			0	0	0	0	0	0	2194.9
59554550	7	O		6	6.85	97500	97333.77	8/1/2004	7/1/2034	638.88	360	360	57.69	8/1/2004	169000	1	10000	0	1	6.85	0	0			0	0	0	0	0	0	638.88
59554931	1	N		6	7.78	221000	220688.91	8/1/2004	7/1/2034	1587.86	360	360	85	8/1/2004	260000	1	10000	0	1	7.78	8	6	7/1/2006	8/1/2006	6	6	1	13.78	7.78	1587.86
59555011	1	O		8	7.25	197100	196946.24	9/1/2004	8/1/2034	1344.57	360	360	63.16	8/1/2004	237000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1344.57
59555094	1	O		6	7.7	140000	139799.72	8/1/2004	7/1/2034	998.15	360	360	80	8/1/2004	175000	1	10000	0	1	7.7	0	0			0	0	0	0	0	0	998.15
59555177	1	O		6	6.9	405000	404320.87	8/1/2004	7/1/2034	2667.34	360	360	90	8/1/2004	450000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	2667.34
59555235	3	O		6	8.5	361000	360561.06	8/1/2004	7/1/2034	2775.78	360	360	95	7/1/2004	380000	1	0	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	2775.78
59555417	1	N		1	7.5	400500	399903.67	8/1/2004	7/1/2034	2800.36	360	360	90	7/1/2004	445000	1	0	0	1	7.5	8	4.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2800.36
59555458	1		2	1	6.6	450000	449199.87	8/1/2004	7/1/2034	2873.97	360	360	90	7/1/2004	500000	1	0	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2873.97
59556134	1	O		6	9.45	112000	111888.2	8/1/2004	7/1/2034	937.68	360	360	75.17	8/1/2004	149000	1	10000	0	1	9.45	0	0			0	0	0	0	0	0	937.68
59556175	1	O		1	8.5	268220	267893.87	8/1/2004	7/1/2034	2062.38	360	360	90	8/1/2004	298023	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	2062.38
59556217	5	O		6	8.1	153000	152899.4	9/1/2004	8/1/2034	1133.35	360	360	80.95	8/1/2004	189000	1	0	0	1	8.1	0	0			0	0	0	0	0	0	1133.35
59556233	3	O		1	10	28000	27975.1	8/1/2004	7/1/2034	245.73	360	360	20	8/1/2004	140000	2	10000	0	1	10	0	0			0	0	0	0	0	0	245.73
59556332	2	O		1	7.2	260000	259795.15	9/1/2004	8/1/2034	1764.85	360	360	89.69	8/1/2004	300000	1	0	0	2	7.2	8	6	9/1/2007	9/1/2007	6	6	1	13.2	7.2	1764.85
59556472	2	O		6	8.7	463500	462959.18	8/1/2004	7/1/2034	3629.82	360	360	90	7/1/2004	515000	1	0	0	2	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	3629.82
59556670	1	O		1	8.6	76500	76408.87	8/1/2004	7/1/2034	593.65	360	360	85	8/1/2004	110000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	593.65
59556811	2	N		1	7.8	101250	101108.06	8/1/2004	7/1/2034	728.87	360	360	90	8/1/2004	112500	1	10000	0	2	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	728.87
59556894	7	O		1	10	68250	68189.35	8/1/2004	7/1/2034	598.95	360	360	75	8/1/2004	91000	1	10000	0	1	10	0	0			0	0	0	0	0	0	598.95

59556993	1	O		6	7.95	136000	135815.01	8/1/2004	7/1/2034	993.19	360	360	80	8/1/2004	170000	1	10000	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	993.19
59557058	7	O		1	7.05	76500	76437.91	9/1/2004	8/1/2034	511.53	360	360	85	8/1/2004	90000	1	0	0	1	7.05	0	0			0	0	0	0	0	0	511.53
59557074	2	N		6	8.25	131750	131665.98	9/1/2004	8/1/2034	989.8	360	360	85	9/1/2004	155000	1	1000	0	2	8.25	0	0			0	0	0	0	0	0	989.8
59557090	1	O		1	7.05	224000	223835.31	8/1/2004	7/1/2034	1497.81	360	360	80	8/1/2004	280000	1	10000	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1497.81
59557231	3	O		1	8.3	288000	287818.22	9/1/2004	8/1/2034	2173.78	360	360	90	8/1/2004	320000	1	0	0	1	8.3	6	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	2173.78
59557314	2	O		6	7.4	380000	379422.79	8/1/2004	7/1/2034	2631.05	360	360	95	7/1/2004	400000	1	0	0	2	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	2631.05
59557579	1	O		1	9.65	346750	346418.19	8/1/2004	7/1/2034	2953.69	360	360	95	7/1/2004	365000	1	0	0	1	9.65	0	0			0	0	0	0	0	0	2953.69
59557585	1	O		6	7.2	160000	159747.1	8/1/2004	7/1/2034	1086.07	360	360	87.43	7/1/2004	183000	1	0	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1086.07
59557637	2	O		6	7.4	128250	128055.19	8/1/2004	7/1/2034	887.98	360	360	95	7/1/2004	135000	1	0	0	2	7.4	6	5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	887.98
59557738	1	O		1	8.25	82650	82544.22	8/1/2004	7/1/2034	620.93	360	360	95	7/1/2004	87000	1	0	0	1	8.25	0	0			0	0	0	0	0	0	620.93
59557850	5	N		6	7.2	306000	305818.35	8/1/2004	7/1/2034	2077.1	360	360	90	8/1/2004	340000	1	10000	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2077.1
59557876	1	N		1	7.25	221000	220654.16	8/1/2004	7/1/2034	1507.61	360	360	85	7/1/2004	260000	1	0	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1507.61
59557892	2	N		6	8.35	99000	98938.15	9/1/2004	8/1/2034	750.73	360	360	90	8/1/2004	110000	1	0	0	2	8.35	0	0			0	0	0	0	0	0	750.73
59557975	1	N		1	9.15	56700	56639.73	8/1/2004	7/1/2034	462.36	360	360	90	7/1/2004	63000	1	0	0	1	9.15	6	4.5	7/1/2006	8/1/2006	6	6	1	15.15	9.15	462.36
59558056	7	O		6	8.45	59250	59021.18	8/1/2004	7/1/2024	512.32	240	240	75	8/1/2004	79000	1	10000	0	1	8.45	0	0			0	0	0	0	0	0	512.32
59558171	5	O		1	7.8	125600	125423.91	8/1/2004	7/1/2034	904.16	360	360	80	8/1/2004	157000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	904.16
59558411	1	O		1	6.8	200000	199657.98	8/1/2004	7/1/2034	1303.86	360	360	80	7/1/2004	250000	1	0	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1303.88
59558478	3	O		6	9.8	76800	76728.79	8/1/2004	7/1/2034	662.66	360	360	80	8/1/2004	96000	1	10000	0	1	9.8	6	6	7/1/2006	8/1/2006	6	6	1	15.8	9.8	662.66
59558551	1	O		6	6.5	179350	179024.84	8/1/2004	7/1/2034	1133.62	360	360	85	7/1/2004	211000	1	0	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1133.62
59558635	1	O		6	8.6	71250	71165.13	8/1/2004	7/1/2034	552.91	360	360	95	8/1/2004	75000	1	10000	0	1	8.6	0	0			0	0	0	0	0	0	552.91
59558650	1	O		6	7.75	138500	138303.85	8/1/2004	7/1/2034	992.24	360	360	92.95	7/1/2004	149000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	992.24
59558676	2	N		1	7.35	79200	79078.49	8/1/2004	7/1/2034	545.87	360	360	90	7/1/2004	88000	1	0	0	2	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	545.87
59558775	1	O		6	7.7	337250	337009.56	9/1/2004	8/1/2034	2404.48	360	360	95	8/1/2004	355000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	2404.48
59559153	1	O		6	7.5	161500	161259.53	8/1/2004	7/1/2034	1129.24	360	360	95	8/1/2004	170000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1129.24
59559211	1	O		6	8.088	315000	314583.38	8/1/2004	7/1/2034	2330.72	360	360	88.73	7/1/2004	355000	1	0	0	1	8.088	6	6	7/1/2006	8/1/2006	6	6	1	14.088	8.088	2330.72
59559492	1	O		6	7.55	302100	301878.03	9/1/2004	8/1/2034	2122.68	360	360	95	8/1/2004	318000	1	0	0	1	7.55	6	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2122.68
59559732	1	N		6	8	51000	50931.33	8/1/2004	7/1/2034	374.22	360	360	85	8/1/2004	60000	1	10000	0	1	8	0	0			0	0	0	0	0	0	374.22
59559757	1	O		8	7.45	323000	322514.24	8/1/2004	7/1/2034	2247.42	360	360	85	7/1/2004	380000	1	0	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	2247.42
59559930	1	O		1	11.75	20200	20187.7	8/1/2004	7/1/2034	203.91	360	360	20	8/1/2004	101000	2	10000	0	1	11.75	0	0			0	0	0	0	0	0	203.91
59560037	1	O		1	8.7	70800	70758.84	9/1/2004	8/1/2034	554.46	360	360	80	8/1/2004	88500	1	0	0	1	8.7	6	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	554.46
59560532	1	O		6	6.95	306000	305491.89	8/1/2004	7/1/2034	2025.57	360	360	82.7	8/1/2004	370000	1	10000	0	1	6.95	6	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	2025.57
59561035	2	O		8	8.1	108000	107857.5	8/1/2004	7/1/2034	800.01	360	360	80	7/1/2004	135000	1	0	0	3	8.1	0	0			0	0	0	0	0	0	800.01
59561092	1	O		1	8.65	160000	159305.04	8/1/2004	7/1/2034	1247.32	360	360	100	8/1/2004	160000	1	10000	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1247.32
59561159	1	O		8	7.15	180500	180211.88	8/1/2004	7/1/2034	1219.11	360	360	95	7/1/2004	190000	1	0	0	1	7.15	6	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1219.11
59561274	1	O		6	8.75	147250	147079.94	8/1/2004	7/1/2034	1158.42	360	360	95	7/1/2004	155000	1	0	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1158.42
59561290	1	O		1	8.7	122478	122335.07	8/1/2004	7/1/2034	959.17	360	360	90	7/1/2004	137000	1	0	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	959.17
59561373	2	O		1	7.7	167000	166751.69	8/1/2004	7/1/2034	1190.65	360	360	84.77	8/1/2004	197000	1	10000	0	2	7.7	6	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1190.65
59561670	3	O		1	7	83610	83472.53	8/1/2004	7/1/2034	556.28	360	360	90	7/1/2004	92900	1	0	0	1	7	6	6	7/1/2007	8/1/2007	6	6	1	13	7	556.28
59561977	1	O		1	6.9	183200	183083.58	9/1/2004	8/1/2034	1074.84	360	360	80	8/1/2004	204000	1	0	0	1	6.9	6	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1074.84
59561993	5	2		1	7.7	118700	118530.2	8/1/2004	7/1/2034	846.29	360	360	89.99	8/1/2004	134000	1	10000	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	846.29
59562033	1	N		6	8.4	50175	50112.72	8/1/2004	7/1/2034	382.26	360	360	90	8/1/2004	55750	1	10000	0	1	8.4	6	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	382.26
59562074	1	O		6	5.8	300100	299789.63	9/1/2004	8/1/2034	1760.85	360	360	75.02	8/1/2004	400000	1	0	0	1	5.8	0	0			0	0	0	0	0	0	1760.85
59562116	3	O		3	6.9	172500	172210.74	8/1/2004	7/1/2034	1136.09	360	360	94.78	7/1/2004	182000	1	0	0	1	6.9	6	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1136.09
59562157	3	2		1	6.35	196000	195634.19	8/1/2004	7/1/2034	1219.59	360	360	80	8/1/2004	265000	1	10000	0	1	6.35	6	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1219.59
59562215	7	O		6	7.75	105000	104851.29	8/1/2004	7/1/2034	752.24	360	360	75	8/1/2004	140000	1	10000	0	1	7.75	6	4.5	7/1/2007	8/1/2007	6	6	1	13.75	7.75	752.24
59562454	1	O		5	8.35	152000	151544.05	8/1/2004	7/1/2034	1152.63	360	360	95	8/1/2004	160000	1	10000	0	1	8.35	0	0			0	0	0	0	0	0	1152.63
59562470	1	N		1	7.425	58500	58411.56	8/1/2004	7/1/2034	406.05	360	360	90	7/1/2004	65000	1	0	0	1	7.425	6	6	7/1/2006	8/1/2006	6	6	1	13.425	7.425	406.05
59562678	1	N		6	6.85	189000	188679.96	8/1/2004	7/1/2034	1238.44	360	360	90	7/1/2004	210000	1	0	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1238.44
59563213	1	O		6	7.5	360000	359463.97	8/1/2004	7/1/2034	2517.18	360	360	90	8/1/2004	400000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2517.18
59563510	1	O		6	6.1	336000	335342.03	8/1/2004	7/1/2034	2036.15	360	360	89.84	7/1/2004	374000	1	0	0	1	6.1	6	6	7/1/2007	8/1/2007	6	6	1	12.1	6.1	2036.15
59563692	1	N		1	9.2	117877	117815.24	9/1/2004	8/1/2034	965.48	360	360	90	8/1/2004	130975	1	0	0	1	9.2	6	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	965.48
59563890	1	O		1	7	274400	273948.82	8/1/2004	7/1/2034	1825.6	360	360	80	8/1/2004	350000	1	10000	0	1	7	6	6	7/1/2007	8/1/2007	6	6	1	13	7	1825.6
59563916	2	O		6	7.5	390000	389710.56	8/1/2004	8/1/2034	2726.94	360	360	89.66	8/1/2004	435000	1	0	0	2	7.5	0	0			0	0	0	0	0	0	2726.94
59563957	1	O		6	9.8	105000	104898.46	8/1/2004	7/1/2034	890.57	360	360	84	8/1/2004	125000	1	10000	0	1	9.8	0	0			0	0	0	0	0	0	890.57
59564138	1	N		6	7.9	81000	80888.69	8/1/2004	7/1/2034	588.72	360	360	90	8/1/2004	90000	1	10000	0	1	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	588.72
59564310	2	O		1	5.3	348000	347207.31	8/1/2004	7/1/2034	1932.47	360	360	80	7/1/2004	435000	1	0	0	2	5.3	6	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	1932.47
59564377	3	O		1	6.3	164000	163690.95	8/1/2004	7/1/2034	1015.12	360	360	80	7/1/2004	205000	1	0	0	1	6.3	6	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	1015.12
59564831	1	O		6	8.5	55250	55182.81	8/1/2004	7/1/2034	424.83	360	360	83.71	8/1/2004	66000	1	10000	0	1	8.5	6	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	424.83
59564955	1	O		1	8.7	332000	331807	9/1/2004	8/1/2034	2600	360	360	94.86	8/1/2004	350000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2600
59565038	7	O		6	8	73600	73499.94	8/1/2004	7/1/2034	540.06	360	360	80	8/1/2004	92000	1	10000	0	1	8	6	6	7/1/2006	8/1/2006	6	6	1	14	8	540.06
59565150	5	N		6	7.05	85500	85360.8	8/1/2004	7/1/2034	571.71	360	360	90	7/1/2004	95000	1	0	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	571.71
59565178	1	O		6	9.38	72000	71630.88	8/1/2004	7/1/2019	746.84	180	180	90	8/1/2004	80000	1	10000	0	1	9.38	0	0			0	0	0	0	0	0	746.84
59565234	1	O		6	8.15	67500	67411.84	8/1/2004	7/1/2034	502.37	360	360	90	7/1/2004	75000	1	0	0	1	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	502.37
59565473	1	O		6	5.75	188000	187848.34	8/1/2004	7/1/2034	980.41	360	360	80	8/1/2004	210000	1	10000	0	1	5.75	6	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	980.41
59565713	1	O		1	7.2	55000	54913.06	8/1/2004	7/1/2034	373.34	360	360	84.62	8/1/2004	65000	1	10000	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	373.34
59565739	1	O		6	9.85	86400	86320.74	8/1/2004	7/1/2034	748.67	360	360	90	7/1/2004	96000	1	0	0	1	9.85	0	0			0	0	0	0	0	0	748.67
59565911	1	N		6	8.9	57000	56936.18	8/1/2004	7/1/2034	454.54	360	360	71.25	8/1/2004	80000	1	10000	0	1	8.9	6	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	454.54
59566034	1	O		6	8.1	57000	56890.4	8/1/2004	7/1/2034	422.23	360	360	95	8/1/2004	60000	1	10000	0	1	8.1	6	6	7/1/2006	8/1/2005	6	6	1	14.1	8.1	422.23
59566133	1	O		6	8.9	78200	78068.86	8/1/2004	7/1/2034	515.03	360	360	81.46	8/1/2004	96000	1	10000	0	1	8.9	0	0			0	0	0	0	0	0	515.03
59566273	1	O		6	8.25	100800	100671	8/1/2004	7/1/2034	757.28	360	360	90	8/1/2004	112000	1	10000	0	1	8.25	6	5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	757.28
59566331	1	O		1	8.55	74250	74205.47	9/1/2004	8/1/2034	573.56	360	360	90	8/1/2004	82500	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	573.56
59566430	1	N		1	8.45	148500	148317.58	8/1/2004	7/1/2034	1136.58	360	360	90	8/1/2004	165000	1	10000	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1136.58
59566513	1	N		1	8.1	54000	53928.74	8/1/2004	7/1/2034	400.01	360	360	90	7/1/2004	64000	1	0	0	1	8.1	6	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	400.01
59566679	1	O		1	8	327750	327308.69	8/1/2004	7/1/2034	2404.92	360	360	95	8/1/2004	350000	1	10000	0	1	8	6	6	7/1/2006	8/1/2006	6	6	1	14	8	2404.92
59566752	5	O		6	7.9	133000	132793.45	8/1/2004	7/1/2034	966.66	360	360	95	8/1/2004	140000	1	10000	0	1	7.9	6	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	966.66
59566778	1	O		6	6.65	227000	226800.69	9/1/2004	8/1/2034	1457.27	360	360	89.37	8/1/2004	254000	1	0	0	1	6.65	6	6	8/1/2007	9/1/2007	6	6	1	12.65	6.65	1457.27
59567032	1	O		6	6.7	488000	487149.05	8/1/2004	7/1/2034	3148.96	360	360	80	8/1/2004	610000	1	10000	0	1	6.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	3148.96

59567131	1	O		1	8.7	84150	84001.44	8/1/2004	7/1/2034	659.01	360	360	90	8/1/2004	102000	1	10000	0	1	8.7	8	6.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	659.01
59567198	2	N		1	9.2	80000	79915.84	8/1/2004	7/1/2034	655.25	360	360	80	8/1/2004	100000	1	10000	0	3	9.2	8	6	7/1/2007	8/1/2007	6	6	1	15.2	9.2	655.25
59567339	1	O		6	7.3	106400	106317.82	9/1/2004	8/1/2034	729.45	360	360	95	8/1/2004	112000	1	0	0	1	7.3	0	0			0	0	0	0	0	729.45
59567396	1	O		6	8.99	73500	73459.77	9/1/2004	8/1/2034	590.87	360	360	75	8/1/2004	98000	1	0	0	1	8.99	8	6	8/1/2007	9/1/2007	6	6	1	14.99	8.99	590.87
59567511	2	N		1	8.6	337500	337097.98	8/1/2004	7/1/2034	2619.04	360	360	90	7/1/2004	375000	1	0	0	2	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	2619.04
59567651	7	O		6	7.45	314000	313527.78	8/1/2004	7/1/2034	2184.8	360	360	84.86	8/1/2004	370000	1	10000	0	1	7.45	0	0			0	0	0	0	0	2184.8
59567776	1	O		1	5.3	500000	498861.09	8/1/2004	7/1/2034	2776.53	360	360	80	8/1/2004	625000	1	10000	0	1	5.3	8	6	7/1/2007	8/1/2007	6	6	1	11.3	5.3	2776.53
59567859	1	O		6	8.8	108000	107938.5	9/1/2004	8/1/2034	853.5	360	360	90	8/1/2004	120000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	853.5
59567875	1	O		6	5.55	324000	323295.74	8/1/2004	7/1/2034	1849.82	360	360	80	7/1/2004	405000	1	0	0	1	5.55	8	6	7/1/2006	8/1/2006	6	6	1	11.55	5.55	1849.82
59567990	1	O		1	9.7	61700	61641.57	8/1/2004	7/1/2034	527.84	360	360	94.92	7/1/2004	66000	1	0	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	527.84
59568212	5		2	1	6.9	127100	126886.86	8/1/2004	7/1/2034	837.09	360	360	78.94	8/1/2004	158990	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	837.09
59568394	1	O		6	8.25	166250	166037.23	8/1/2004	7/1/2034	1248.99	360	360	95	8/1/2004	175000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1248.99
59568436	2	N		1	7.99	166500	166388.05	9/1/2004	8/1/2034	1220.56	360	360	90	8/1/2004	185000	1	0	0	2	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1220.56
59568550	1	O		6	7.1	152000	151754.86	8/1/2004	7/1/2034	1021.49	360	360	95	8/1/2004	160000	1	10000	0	1	7.1	0	0			0	0	0	0	0	1021.49
59568659	1	O		6	7.9	96000	95817.76	8/1/2004	7/1/2034	697.74	360	360	80	8/1/2004	120000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	697.74
59568931	1	O		1	8.75	75600	75512.68	8/1/2004	7/1/2034	594.75	360	360	90	8/1/2004	84000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	594.75
59568956	1	O		6	9.3	76000	75921.72	8/1/2004	7/1/2034	627.99	360	360	95	7/1/2004	80000	1	0	0	1	9.3	0	0			0	0	0	0	0	627.99
59569053	2	N		6	8.7	350100	349896.48	9/1/2004	8/1/2034	2741.75	360	360	90	8/1/2004	389000	1	0	0	2	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2741.75
59569079	1	N		6	9.35	69300	69229.35	8/1/2004	7/1/2034	575.15	360	360	90	8/1/2004	77000	1	10000	0	1	9.35	0	0			0	0	0	0	0	575.15
59569210	1	O		6	8.65	68800	68718.88	8/1/2004	7/1/2034	536.35	360	360	80	7/1/2004	86000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	536.35
59569236	1	O		1	6.55	252000	251547.55	8/1/2004	7/1/2034	1601.11	360	360	80	7/1/2004	346000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1601.11
59569632	2	N		1	8.5	63000	62923.39	8/1/2004	7/1/2034	484.42	360	360	90	7/1/2004	70000	1	0	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	484.42
59569731	1	N		6	8.4	54000	53932.97	8/1/2004	7/1/2034	411.4	360	360	90	8/1/2004	60000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	411.4
59569855	2	O		1	6.25	200000	199810.23	9/1/2004	8/1/2034	1231.44	360	360	80	8/1/2004	250000	1	0	0	2	6.25	8	6	8/1/2007	9/1/2007	6	6	1	12.25	6.25	1231.44
59570077	1	O		8	7.85	258000	257841.91	8/1/2004	7/1/2034	1866.21	360	360	93.82	8/1/2004	275000	1	10000	0	1	7.85	0	0			0	0	0	0	0	1866.21
59570556	1	O		6	7.55	85250	85123.31	8/1/2004	7/1/2034	599.01	360	360	94.72	8/1/2004	90000	1	10000	0	1	7.55	0	0			0	0	0	0	0	599.01
59570671	1	N		1	7.725	265500	265122.12	8/1/2004	7/1/2034	1897.49	360	360	90	7/1/2004	295000	1	0	0	1	7.725	8	6	7/1/2007	8/1/2007	6	6	1	13.725	7.725	1897.49
59570796	1	O		1	5.95	172000	171653.39	8/1/2004	7/1/2034	1025.71	360	360	80	7/1/2004	238000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1025.71
59570812	1		2	1	7.9	103950	103807.17	8/1/2004	7/1/2034	755.52	360	360	90	7/1/2004	118000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	755.52
59570895	2	N		6	8.1	118800	117831.39	8/1/2004	7/1/2034	880.01	360	360	90	7/1/2004	132000	1	0	0	2	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	880.01
59571273	1	O		6	7.85	74800	74696.02	8/1/2004	7/1/2034	541.06	360	360	85	8/1/2004	88000	1	11000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	541.06
59571430	5	O		6	5.25	135000	134689.61	8/1/2004	7/1/2034	745.48	360	360	75	7/1/2004	180000	1	0	0	1	5.25	8	6	7/1/2006	8/1/2006	6	6	1	11.25	5.25	745.48
59571471	2	N		6	8.15	333000	332565.08	8/1/2004	7/1/2034	2478.35	360	360	90	7/1/2004	370000	1	0	0	2	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2478.35
59571877	1	O		6	7.3	123300	123108.95	8/1/2004	7/1/2034	845.31	360	360	90	8/1/2004	137000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	845.31
59572172	7	O		6	7.05	120000	119804.63	8/1/2004	7/1/2034	802.4	360	360	75	8/1/2004	160000	1	10000	0	1	7.05	0	0			0	0	0	0	0	802.4
59572412	3	O		1	7.9	126000	125826.87	8/1/2004	7/1/2034	915.78	360	360	89.62	8/1/2004	140600	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	915.78
59572479	1	O		8	9.05	60000	59934.88	8/1/2004	7/1/2034	484.94	360	360	75	8/1/2004	80000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	484.94
59572495	1	O		6	7.5	131750	131652.22	9/1/2004	8/1/2034	921.22	360	360	84.46	8/1/2004	156000	1	0	0	1	7.5	0	0			0	0	0	0	0	921.22
59572552	1	N		6	7.4	107100	106937.32	8/1/2004	7/1/2034	741.54	360	360	90	8/1/2004	119000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	741.54
59572610	1	O		6	6.8	137750	137514.44	8/1/2004	7/1/2034	898.03	360	360	95	7/1/2004	145000	1	0	0	1	6.8	8	4.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	898.03
59572693	2	N		6	8.95	76500	76415.23	8/1/2004	7/1/2034	612.79	360	360	84.07	8/1/2004	91000	1	10000	0	2	8.95	0	0			0	0	0	0	0	612.79
59572750	3	O		1	9.4	59850	59819.93	9/1/2004	8/1/2034	498.9	360	360	95	8/1/2004	63900	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	498.9
59572917	1	N		6	8.55	59500	59428.38	8/1/2004	7/1/2034	459.62	360	360	85	7/1/2004	70000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	459.62
59573212	1	N		1	9.05	362500	362084.9	8/1/2004	7/1/2034	3091.46	360	360	90	7/1/2004	425000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	3091.46
59573295	5	O		1	6.475	129520	129284.04	8/1/2004	7/1/2034	816.53	360	360	80	8/1/2004	161900	1	10000	0	1	6.475	8	5	7/1/2006	8/1/2006	6	6	1	12.475	6.475	816.53
59573352	2	O		1	7.8	163800	163570.36	8/1/2004	7/1/2034	1179.15	360	360	90	8/1/2004	182000	1	10000	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1179.15
59573378	1	O		6	8.6	162250	162056.73	8/1/2004	7/1/2034	1259.08	360	360	84.95	7/1/2004	191000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1259.08
59573691	1	O		6	8.65	54400	54335.86	8/1/2004	7/1/2034	424.09	360	360	80	7/1/2004	68000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	424.09
59573774	3	N		1	6.75	112500	112305.72	8/1/2004	7/1/2034	729.68	360	360	90	7/1/2004	125000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	729.68
59573790	1	O		6	6.75	289000	288500.96	8/1/2004	7/1/2034	1874.45	360	360	85	8/1/2004	340000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1874.45
59573998	1	N		6	8.15	74700	74602.43	8/1/2004	7/1/2034	555.96	360	360	90	8/1/2004	83000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	555.96
59574012	1	O		6	7.6	218500	218176.06	8/1/2004	7/1/2034	1542.78	360	360	95	8/1/2004	230000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1542.78
59574137	1	O		6	7.45	70600	70493.81	8/1/2004	7/1/2034	491.24	360	360	78.44	8/1/2004	90000	1	10000	0	1	7.45	0	0			0	0	0	0	0	491.24
59574251	1	O		1	7.45	162000	161756.37	8/1/2004	7/1/2034	1127.19	360	360	90	8/1/2004	180000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1127.19
59574434	5	O		1	7	301500	301004.28	8/1/2004	7/1/2034	2005.89	360	360	90	8/1/2004	335000	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	2005.89
59574558	1	O		6	8.25	120000	119771.67	8/1/2004	7/1/2034	738.87	360	360	77.42	7/1/2004	155000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	738.87
59574590	1	O		8	8.475	178400	178181.95	8/1/2004	7/1/2034	1368.59	360	360	80	7/1/2004	223000	1	0	0	1	8.475	8	6	7/1/2007	8/1/2007	6	6	1	14.475	8.475	1368.59
59574731	1	O		6	6.9	100000	99832.3	8/1/2004	7/1/2034	658.61	360	360	66.67	8/1/2004	150000	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	658.61
59575092	1	O		6	7.6	240000	239649.73	8/1/2004	7/1/2034	1694.58	360	360	74.53	8/1/2004	322000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1694.58
59575472	1	O		1	8.4	131100	130937.29	8/1/2004	7/1/2034	998.77	360	360	95	8/1/2004	138000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	14.4	8.4	998.77
59575514	1	N		1	9.4	61200	61138.28	8/1/2004	7/1/2034	510.15	360	360	90	8/1/2004	68000	1	10000	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	510.15
59575530	1	O		6	7.49	76000	75886.6	8/1/2004	7/1/2034	530.89	360	360	80	7/1/2004	95000	1	0	0	1	7.49	0	0			0	0	0	0	0	530.89
59575613	1	O		6	7.2	146300	146184.73	9/1/2004	8/1/2034	993.07	360	360	95	8/1/2004	154000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	993.07
59575795	5	O		6	5.85	80000	79835.68	8/1/2004	7/1/2034	471.96	360	360	80	7/1/2004	100000	1	0	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	471.96
59575910	1	O		6	9.3	79200	79118.41	8/1/2004	7/1/2034	654.44	360	360	90	7/1/2004	88000	1	0	0	1	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	654.44
59575951	1	O		1	7.15	183920	183626.42	8/1/2004	7/1/2034	1242.21	360	360	80	7/1/2004	229900	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1242.21
59576116	1	O		6	8.6	178500	178287.36	8/1/2004	7/1/2034	1385.19	360	360	81.14	8/1/2004	220000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1385.19
59576199	1	O		6	6.7	172000	171313.31	8/1/2004	7/1/2024	1302.72	240	240	78.18	8/1/2004	220000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1302.72
59576231	1	O		6	7.75	91800	91669.99	8/1/2004	7/1/2034	657.67	360	360	85	8/1/2004	108000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	657.67
59576314	1	O		1	8.2	252488	252161.55	8/1/2004	7/1/2034	1888	360	360	90	8/1/2004	280543	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1888
59576837	5	O		6	7.575	206100	205797.68	8/1/2004	7/1/2034	1451.69	360	360	90	7/1/2004	229000	1	0	0	1	7.575	8	6	7/1/2006	8/1/2006	6	6	1	13.575	7.575	1451.69
59576694	1	O		6	7.2	121500	121307.97	8/1/2004	7/1/2034	824.73	360	360	75.7	7/1/2004	160500	1	0	0	1	7.2	0	0			0	0	0	0	0	824.73
59576819	1	O		8	5.8	300000	299377.98	8/1/2004	7/1/2034	1760.26	360	360	80	8/1/2004	375000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	1760.26
59576850	1	O		1	9.45	66510	66443.81	8/1/2004	7/1/2034	556.83	360	360	90	7/1/2004	73900	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	556.83
59577270	1	O		6	7.55	131100	130906.73	8/1/2004	7/1/2034	921.17	360	360	95	8/1/2004	138000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	921.17
59577312	2	N		6	9.55	135000	134867.08	8/1/2004	7/1/2034	1148.53	360	360	85	7/1/2004	160000	1	0	0	2	9.55	8	6	7/1/2008	8/1/2008	6	6	1	15.55	9.55	1148.53
59577437	3	O		1	6.45	85000	84844.4	8/1/2004	7/1/2034	534.47	360	360	66.41	8/1/2004	128000	1	10000	0	1	6.45	0	0			0	0	0	0	0	534.47

59577494	1	O		6	6.5	303000	302450.68	8/1/2004	7/1/2034	1915.17	360	360	83.01	8/1/2004	365000	1	10000	0	1	6.5	0	0			0	0	0	0	0	1915.17
59577692	1	N		1	8.25	108450	108311.21	8/1/2004	7/1/2034	814.75	360	360	90	8/1/2004	120500	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	814.75
59577759	1	N		1	8.2	136800	136623.14	8/1/2004	7/1/2034	1022.93	360	360	90	7/1/2004	152000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1022.93
59577969	1	O		1	7.85	180000	179750.17	8/1/2004	7/1/2034	1302.01	360	360	90	7/1/2004	200000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1302.01
59578054	1	O		6	8.4	64800	64718.56	8/1/2004	7/1/2034	493.68	360	360	90	7/1/2004	72000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	493.68
59578112	1	O		1	7.55	124000	123817.2	8/1/2004	7/1/2034	871.28	360	360	80	8/1/2004	155000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	871.28
59578278	1	O		6	8.525	79900	79803.34	8/1/2004	7/1/2034	615.78	360	360	85	8/1/2004	94000	1	10000	0	1	8.525	8	6	7/1/2006	8/1/2006	6	6	1	14.525	8.525	615.78
59578435	1	O		1	5.45	399500	398615.17	8/1/2004	7/1/2034	2255.81	360	360	85	7/1/2004	470000	1	0	0	1	5.45	8	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	2255.81
59578559	1	O		8	8.9	318000	317466.77	8/1/2004	7/1/2034	2094.35	360	360	94.93	8/1/2004	335000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	8.9	2094.35
59578617	3	O		6	5.8	214000	213539.2	8/1/2004	7/1/2034	1228.53	360	360	86.84	8/1/2004	247000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	1228.53
59579037	1	O		1	11.65	31000	30980.73	8/1/2004	7/1/2034	310.55	360	360	20	8/1/2004	155000	2	10000	0	1	11.65	0	0			0	0	0	0	0	310.55
59579110	1	N		1	8.9	54000	53939.54	8/1/2004	7/1/2034	430.62	360	360	90	7/1/2004	60000	1	0	0	1	8.9	8	4.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	430.62
59579292	1	O		6	6	98600	98403.19	8/1/2004	7/1/2034	591.16	360	360	85	7/1/2004	116000	1	0	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	591.16
59579375	1	O		1	5.9	168720	168376.76	8/1/2004	7/1/2034	1000.74	360	360	80	8/1/2004	215000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1000.74
59579458	5	O		6	7.55	232750	232406.89	8/1/2004	7/1/2034	1635.4	360	360	95	7/1/2004	245000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1635.4
59579474	1	O		1	6.95	86400	86256.53	8/1/2004	7/1/2034	571.93	360	360	80	7/1/2004	108000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	571.93
59579631	1	O		1	7.25	234000	233633.8	8/1/2004	7/1/2034	1596.3	360	360	90	8/1/2004	260000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1596.3
59579698	1	O		8	7.85	128100	128011.39	8/1/2004	8/1/2034	926.6	360	360	70	8/1/2004	183000	1	0	0	1	7.85	8	8	8/1/2006	8/1/2006	6	6	1	13.85	7.85	926.6
59580191	1	O		1	9.2	128700	128564.62	8/1/2004	7/1/2034	1054.13	360	360	90	7/1/2004	143500	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1054.13
59580316	1	O		1	6.95	499000	498967.63	8/1/2004	7/1/2034	3303.13	360	360	87.54	8/1/2004	570000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	3303.13
59580571	1	O		6	7.925	204250	204110.85	9/1/2004	8/1/2034	1488.05	360	360	95	8/1/2004	215000	1	0	0	1	7.925	0	0			0	0	0	0	0	1488.05
59581199	1	O		6	6.65	273000	272519.28	8/1/2004	7/1/2034	1752.57	360	360	84.78	7/1/2004	322000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1752.57
59581512	7	O		1	6.8	73500	73374.3	8/1/2004	7/1/2034	479.17	360	360	68.69	8/1/2004	107000	1	11000	0	1	6.8	0	0			0	0	0	0	0	479.17
59581579	1	O		1	6.85	148750	148498.11	8/1/2004	7/1/2034	974.7	360	360	85	8/1/2004	175000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	974.7
59581710	1	O		8	7.15	114750	114586.83	8/1/2004	7/1/2034	775.03	360	360	85	8/1/2004	135000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	775.03
59581777	1	N		1	7.75	77600	77490.1	8/1/2004	7/1/2034	555.94	360	360	80	8/1/2004	97000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	555.94
59581850	1	O		1	8.15	216000	215581.05	8/1/2004	7/1/2034	1315.94	360	360	90	8/1/2004	240000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	8.15	1315.94
59581991	1	O		1	6.975	272000	271550.58	8/1/2004	7/1/2034	1805.06	360	360	80	8/1/2004	340000	1	10000	0	1	6.975	8	6	7/1/2006	8/1/2006	6	6	1	12.975	6.975	1805.06
59582171	3	O		1	7.75	126255	126078.2	8/1/2004	7/1/2034	904.51	360	360	95	7/1/2004	132900	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	904.51
59582510	1	O		6	8.075	84800	84633.14	8/1/2004	7/1/2034	512.52	360	360	80	7/1/2004	106000	1	0	0	1	8.075	8	6	7/1/2006	8/1/2006	6	6	1	12.075	6.075	512.52
59582536	3	O		6	7.4	102850	102693.76	8/1/2004	7/1/2034	712.12	360	360	85	8/1/2004	121000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	712.12
59582692	3	O		1	9.85	83700	83623.22	8/1/2004	7/1/2034	725.27	360	360	90	7/1/2004	93000	1	0	0	1	9.85	8	6	7/1/2006	8/1/2006	6	6	1	15.85	9.85	725.27
59582759	1	N		1	8.25	51300	51234.35	8/1/2004	7/1/2034	385.4	360	360	90	7/1/2004	57000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	385.4
59582791	1	O		1	7.15	96000	95846.74	8/1/2004	7/1/2034	648.4	360	360	80	8/1/2004	120000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	648.4
59583096	7	O		6	6.6	112200	112000.49	8/1/2004	7/1/2034	716.58	360	360	85	7/1/2004	132000	1	0	0	1	6.6	0	0			0	0	0	0	0	716.58
59583138	1	O		8	8.35	85500	85392.79	8/1/2004	7/1/2034	648.36	360	360	90	8/1/2004	95000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	648.36
59583310	1	N		1	8.5	67500	67417.92	8/1/2004	7/1/2034	519.02	360	360	90	7/1/2004	78000	1	0	0	1	8.5	8	8	7/1/2006	8/1/2006	6	6	1	14.5	8.5	519.02
59583377	1		2	6	6.3	127400	127159.91	8/1/2004	7/1/2034	788.58	360	360	79.62	7/1/2004	160000	1	0	0	1	6.3	0	0			0	0	0	0	0	788.58
59583559	1	O		8	8.75	91800	91693.96	8/1/2004	7/1/2034	722.2	360	360	85	7/1/2004	108000	1	0	0	1	8.75	0	0			0	0	0	0	0	722.2
59583575	1	O		6	7.99	300000	299595.24	8/1/2004	7/1/2034	2199.21	360	360	94.94	8/1/2004	316000	1	10000	0	1	7.99	0	0			0	0	0	0	0	2199.21
59583617	3		2	1	6.5	153750	153471.25	8/1/2004	7/1/2034	971.81	360	360	75	7/1/2004	205000	1	0	0	1	6.5	8	6.5	7/1/2007	8/1/2007	6	6	1	12.5	6.5	971.81
59583690	5	O		6	7.55	130150	129958.14	8/1/2004	7/1/2034	914.49	360	360	95	7/1/2004	137000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	914.49
59583955	1	O		6	9.9	63000	62942.81	8/1/2004	7/1/2034	548.23	360	360	90	8/1/2004	70000	1	10000	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	548.23
59584334	1	O		1	6.65	238400	238190.68	9/1/2004	8/1/2034	1530.45	360	360	80	8/1/2004	298000	1	0	0	1	6.65	8	8	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1530.45
59584359	1	O		6	9.25	140000	139854.28	8/1/2004	7/1/2034	1151.75	360	360	68.29	8/1/2004	205000	1	10000	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1151.75
59584375	1	O		6	6.99	143000	142764.41	8/1/2004	7/1/2034	950.43	360	360	73.33	8/1/2004	195000	1	10000	0	1	6.99	0	0			0	0	0	0	0	950.43
59584391	1	O		1	7.3	285000	284558.4	8/1/2004	7/1/2034	1953.88	360	360	95	8/1/2004	300000	1	10000	0	1	7.3	8	8	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1953.88
59584672	1	O		6	8.1	250000	249755.84	9/1/2004	8/1/2034	1514.99	360	360	81.97	8/1/2004	305000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	12.1	8.1	1514.99
59585158	1	O		6	5.65	305000	304158.71	8/1/2004	7/1/2034	1760.57	360	360	84.72	8/1/2004	360000	1	10000	0	1	5.65	8	6	7/1/2006	8/1/2006	6	6	1	11.65	5.65	1760.57
59585174	7	O		6	7.85	76500	76393.81	8/1/2004	7/1/2034	553.36	360	360	90	7/1/2004	85000	1	0	0	1	7.85	0	0			0	0	0	0	0	553.36
59585257	1	O		1	5.95	336000	335322.91	8/1/2004	7/1/2034	2003.71	360	360	80	7/1/2004	420000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	2003.71
59585372	1	N		8	7.25	60300	60205.62	8/1/2004	7/1/2034	411.36	360	360	90	8/1/2004	67000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	411.36
59585455	1	N		1	8.05	88400	86342.61	9/1/2004	8/1/2034	636.99	360	360	90	8/1/2004	97000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	636.99
59585497	1	O		6	5.9	196500	195837.17	8/1/2004	7/1/2024	1396.48	240	240	78.6	7/1/2004	250000	1	0	0	1	5.9	8	8	7/1/2007	8/1/2007	6	6	1	11.9	5.9	1396.48
59585570	2	N		1	8.65	424150	423649.93	8/1/2004	7/1/2034	3306.55	360	360	85	8/1/2004	499000	1	10000	0	3	8.65	0	0			0	0	0	0	0	3306.55
59585679	5	O		8	8.2	119700	119622.88	9/1/2004	8/1/2034	895.07	360	360	95	8/1/2004	126000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	895.07
59585711	7	O		8	7.35	71000	70564.12	8/1/2004	7/1/2019	652.15	180	180	71	8/1/2004	100000	1	10000	0	1	7.35	0	0			0	0	0	0	0	652.15
59586172	1	O		6	7.7	189000	188729.64	8/1/2004	7/1/2034	1347.5	360	360	90	7/1/2004	210000	1	0	0	1	7.7	8	8	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1347.5
59586412	1	O		6	8.6	64600	64581.66	9/1/2004	8/1/2034	501.31	360	360	85	8/1/2004	76000	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	501.31
59586495	1	O		6	6.65	90000	89920.98	9/1/2004	8/1/2034	577.77	360	360	75	8/1/2004	120000	1	0	0	1	6.65	0	0			0	0	0	0	0	577.77
59586511	1	O		0	6.5	180000	179673.66	8/1/2004	7/1/2034	1137.73	360	360	50	8/1/2004	360000	1	10000	0	1	6.5	0	0			0	0	0	0	0	1137.73
59586778	1	O		6	7.45	142500	142285.69	8/1/2004	7/1/2034	991.51	360	360	95	8/1/2004	150000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	991.51
59586859	1	O		6	8.9	64500	64427.78	8/1/2004	7/1/2034	514.35	360	360	75	7/1/2004	86000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	514.35
59587139	1	O		1	7.55	88350	88219.75	8/1/2004	7/1/2034	620.79	360	360	95	8/1/2004	110000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	620.79
59587311	1	N		1	7.8	69700	69602.28	8/1/2004	7/1/2034	501.75	360	360	85	8/1/2004	82000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	501.75
59587733	1	O		6	7.3	500000	499225.26	8/1/2004	7/1/2034	3427.86	360	360	84.75	7/1/2004	590000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	3427.86
59587956	7	O		8	6.75	103200	103021.78	8/1/2004	7/1/2034	669.36	360	360	80	8/1/2004	129000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	669.36
59588038	2	N		6	8.9	116100	115970.01	8/1/2004	7/1/2034	925.83	360	360	90	7/1/2004	129000	1	0	0	2	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	925.83
59588238	1	O		1	7.15	98600	98442.55	8/1/2004	7/1/2034	665.96	360	360	85	8/1/2004	116000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	665.96
59588251	3	O		6	8.1	171000	170774.38	8/1/2004	7/1/2034	1266.68	360	360	95	8/1/2004	180000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1266.68
59588350	1	O		6	8.45	54900	54832.58	8/1/2004	7/1/2034	420.19	360	360	90	8/1/2004	61000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	420.19
59588814	1	O		1	8.9	208525	208291.54	8/1/2004	7/1/2034	1662.88	360	360	95	7/1/2004	219500	1	0	0	1	8.9	8	8	7/1/2007	8/1/2007	6	6	1	14.9	8.9	1662.88
59589275	1	N		1	7.8	139500	139304.43	8/1/2004	7/1/2034	1004.22	360	360	90	7/1/2004	200000	1	0	0	1	7.8	8	8	7/1/2007	8/1/2007	6	6	1	13.8	7.8	1004.22
59589655	1	N		0	8.45	51000	50937.33	8/1/2004	7/1/2034	390.35	360	360	85	7/1/2004	60000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	390.35
59589853	1		2	8	7.99	88400	88280.72	8/1/2004	7/1/2034	648.04	360	360	85	8/1/2004	104000	1	10000	0	1	7.99	0	0			0	0	0	0	0	648.04
59589879	1	O		8	7.75	342000	341515.68	8/1/2004	7/1/2034	2450.13	360	360	95	7/1/2004	360000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2450.13
59590018	1	N		8	9.25	76500	76420.37	9/1/2004	7/1/2034	629.35	360	360	85	7/1/2004	90000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	629.35

59590190	1	O		1	9.45	67500	67432.62	8/1/2004	7/1/2034	565.12	360	360	90	8/1/2004	75000	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	565.12
59590455	1	O		6	8.3	124200	124042.66	8/1/2004	7/1/2034	937.45	360	360	90	8/1/2004	138000	1	10000	0	1	8.3	8	6.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	937.45
59590570	2	O		1	9.25	61200	61136.3	8/1/2004	7/1/2034	503.48	360	360	90	8/1/2004	68000	1	10000	0	2	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	503.48
59590653	3	O		6	11.1	149500	149395.19	8/1/2004	7/1/2034	1435.04	360	360	85	7/1/2004	230000	1	0	0	1	11.1	8	6	7/1/2006	8/1/2006	6	6	1	17.1	11.1	1435.04
59591354	1	O		1	5.8	105472	105253.29	8/1/2004	7/1/2034	618.87	360	360	80	8/1/2004	131840	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	618.87
59591438	1	O		1	6.99	494500	493671.87	8/1/2004	7/1/2034	3286.61	360	360	89.91	8/1/2004	550000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	3286.61
59591495	1	N		1	7.7	58500	58416.3	8/1/2004	7/1/2034	417.09	360	360	90	7/1/2004	65000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	417.09
59591594	1	O		1	9.2	57000	56940.03	8/1/2004	7/1/2034	466.87	360	360	95	7/1/2004	60000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	466.87
59591750	1	O		1	7.75	260000	259493.58	8/1/2004	7/1/2034	1862.68	360	360	89.66	8/1/2004	290000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1862.68
59591792	1	N		6	8.5	100000	99878.4	8/1/2004	7/1/2034	768.92	360	360	80	7/1/2004	125000	1	0	0	1	8.5	0	0			0	0	0	0	0	768.92
59591917	1	O		1	7.4	126112	125920.43	8/1/2004	7/1/2034	873.18	360	360	95	8/1/2004	135000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	873.18
59591933	3	O		1	7.3	141300	141049.57	8/1/2004	7/1/2034	968.72	360	360	90	8/1/2004	157000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	968.72
59591958	1	N		1	8.9	117000	116869	8/1/2004	7/1/2034	933.01	360	360	90	8/1/2004	130000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	933.01
59592113	1	O		1	9.4	175750	175572.73	8/1/2004	7/1/2034	1465	360	360	95	7/1/2004	185000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	1465
59592279	1	O		1	8.25	74500	74404.65	8/1/2004	7/1/2034	559.7	360	360	94.3	8/1/2004	90000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	559.7
59592295	1	O		6	6.95	382500	381664.87	8/1/2004	7/1/2034	2531.96	360	360	85	7/1/2004	450000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2531.96
59592915	5	O		6	7.9	135000	134814.51	8/1/2004	7/1/2034	981.19	360	360	90	7/1/2004	150000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	981.19
59593012	1	O		1	8.675	138700	138537.3	8/1/2004	7/1/2034	1083.74	360	360	95	7/1/2004	146000	1	0	0	1	8.675	8	6	7/1/2006	8/1/2006	6	6	1	14.675	8.675	1083.74
59593095	1	O		1	6.95	136000	135887.42	9/1/2004	8/1/2034	900.25	360	360	80	8/1/2004	170000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	900.25
59593236	3	O		1	7.1	65000	64592.2	8/1/2004	7/1/2019	587.88	180	180	73.86	7/1/2004	88000	1	0	0	1	7.1	0	0			0	0	0	0	0	587.88
59593517	1	O		1	6.75	154400	154267.06	9/1/2004	8/1/2034	1001.44	360	360	80	8/1/2004	194000	1	0	0	1	6.75	8	4.5	8/1/2006	9/1/2006	6	6	1	12.75	6.75	1001.44
59593731	7	O		8	7.7	148000	147788.28	8/1/2004	7/1/2034	1055.19	360	360	80	8/1/2004	185000	1	10000	0	1	7.7	0	0			0	0	0	0	0	1055.19
59594457	1	O		6	8.25	59850	59773.4	8/1/2004	7/1/2034	449.64	360	360	95	8/1/2004	63000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	449.64
59594515	1	O		1	7.95	117000	116840.87	8/1/2004	7/1/2034	854.43	360	360	90	8/1/2004	130000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	854.43
59594531	9	N		1	7.1	56000	55909.72	8/1/2004	7/1/2034	376.34	360	360	82.35	8/1/2004	68000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	376.34
59594598	1	O		6	6.85	117000	116801.86	8/1/2004	7/1/2034	766.66	360	360	90	8/1/2004	130000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	766.66
59594655	1	N		1	7.4	55350	55265.91	8/1/2004	7/1/2034	383.24	360	360	90	7/1/2004	61500	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	383.24
59594853	1	O		1	6.65	156000	155725.3	8/1/2004	7/1/2034	1001.47	360	360	80	8/1/2004	195000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1001.47
59594994	1	O		1	7.8	65450	65358.23	8/1/2004	7/1/2034	471.16	360	360	85	7/1/2004	77000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	471.16
59595397	2	O		1	6.15	292000	291717.55	9/1/2004	8/1/2034	1778.95	360	360	80	8/1/2004	365000	1	0	0	2	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	1778.95
59595553	7	O		6	9.1	129200	129130.88	9/1/2004	8/1/2034	1048.89	360	360	85	8/1/2004	152000	1	0	0	1	9.1	0	0			0	0	0	0	0	1048.89
59595637	1	O		8	7.65	251750	251388.24	8/1/2004	7/1/2034	1786.21	360	360	95	7/1/2004	265000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1786.21
59595751	5	O		8	6.55	139945	139696.72	8/1/2004	7/1/2034	889.18	360	360	91.77	8/1/2004	152500	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	889.18
59595819	1	O		6	8.5	126000	125846.78	8/1/2004	7/1/2034	968.84	360	360	90	7/1/2004	140000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	968.84
59595878	5	O		6	8.3	230000	229708.64	8/1/2004	7/1/2034	1736.01	360	360	91.63	8/1/2004	251000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1736.01
59595892	7	O		1	8.9	100800	100630.99	8/1/2004	7/1/2034	663.87	360	360	80	8/1/2004	127000	1	10000	0	1	8.9	0	0			0	0	0	0	0	663.87
59596379	3	O		6	9.25	260000	259729.37	8/1/2004	7/1/2034	2138.96	360	360	61.18	7/1/2004	425000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	2138.96
59596437	1	O		1	6.75	112500	112305.72	8/1/2004	7/1/2034	729.68	360	360	90	8/1/2004	125000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	729.68
59596478	1	O		1	6.7	124000	123783.76	8/1/2004	7/1/2034	800.15	360	360	80	8/1/2004	155000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	800.15
59596635	5	O		5	5.99	135000	134730.02	8/1/2004	7/1/2034	808.53	360	360	83.33	8/1/2004	162000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	808.53
59597039	5	O		6	8.45	148000	147729.07	8/1/2004	7/1/2034	930.6	360	360	77.89	7/1/2004	190000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	12.45	6.45	930.6
59597054	3	O		1	8.1	84278	84166.8	8/1/2004	7/1/2034	624.29	360	360	95	8/1/2004	88714	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	624.29
59597096	1	O		6	7.55	205380	205077.23	8/1/2004	7/1/2034	1443.09	360	360	90	8/1/2004	228200	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1443.09
59597492	1	O		6	5.75	157250	156920.85	8/1/2004	7/1/2034	917.67	360	360	85	7/1/2004	185000	1	0	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	917.67
59597831	1	O		8	8.75	144400	144316.92	9/1/2004	8/1/2034	1136	360	360	95	8/1/2004	152000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1136
59597856	3	O		1	6.7	206240	205880.36	8/1/2004	7/1/2034	1330.83	360	360	80	8/1/2004	260000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1330.83
59597914	1	O		1	6.55	196000	195648.09	8/1/2004	7/1/2034	1245.31	360	360	80	8/1/2004	245000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1245.31
59598078	1	O		6	8.45	260500	260179.99	8/1/2004	7/1/2034	1993.8	360	360	88.31	7/1/2004	295000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1993.8
59598250	1	O		8	5.7	108000	107771.78	8/1/2004	7/1/2034	626.84	360	360	80	8/1/2004	135000	1	10000	0	1	5.7	8	6	7/1/2007	8/1/2007	6	6	1	11.7	5.7	626.84
59598391	3	N		6	7.9	85500	85441.46	9/1/2004	8/1/2034	621.42	360	360	90	8/1/2004	95000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	621.42
59598573	1	N		6	7.95	127500	127326.58	8/1/2004	7/1/2034	931.11	360	360	85	7/1/2004	150000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	931.11
59598599	1	O		6	9.75	90000	89915.68	8/1/2004	7/1/2034	773.24	360	360	90	8/1/2004	100000	1	10000	0	1	9.75	0	0			0	0	0	0	0	773.24
59598815	3	O		1	8.15	106110	105971.39	8/1/2004	7/1/2034	789.73	360	360	90	8/1/2004	117900	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	789.73
59598813	3	O		1	7.8	100700	100558.82	8/1/2004	7/1/2034	724.91	360	360	85	8/1/2004	106000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	724.91
59598854	2	N		1	8	403200	402657.12	8/1/2004	7/1/2034	2958.54	360	360	90	8/1/2004	448000	1	10000	0	2	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	2958.54
59599019	1	N		6	7.8	53130	53055.51	8/1/2004	7/1/2034	382.47	360	360	70	7/1/2004	75900	1	0	0	1	7.8	0	0			0	0	0	0	0	382.47
59599159	1	O		6	9.7	55100	54948.51	8/1/2004	7/1/2024	520.83	240	240	95	7/1/2004	58000	1	0	0	1	9.7	0	0			0	0	0	0	0	520.83
59599357	1	N		1	8	72000	71903.04	8/1/2004	7/1/2034	528.32	360	360	90	7/1/2004	80000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	528.32
59599738	1	N		1	9.475	55800	55744.6	8/1/2004	7/1/2034	468.18	360	360	80	8/1/2004	62000	1	10000	0	1	9.475	0	0			0	0	0	0	0	468.18
59600056	2	O		1	6.65	148000	147739.4	8/1/2004	7/1/2034	950.11	360	360	80	8/1/2004	185000	1	10000	0	2	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	950.11
59600098	1	N		1	8.3	59870	59594.41	8/1/2004	7/1/2034	450.38	360	360	85	7/1/2004	70200	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	450.38
59600254	2	O		6	7.05	350100	349530.01	8/1/2004	7/1/2034	2341	360	360	87.52	7/1/2004	400000	1	0	0	2	7.05	0	0			0	0	0	0	0	2341
59600296	1	O		6	7.238	172000	171730.19	8/1/2004	7/1/2034	1171.95	360	360	80	8/1/2004	215000	1	10000	0	1	7.238	0	0			0	0	0	0	0	1171.95
59600692	1	O		6	6.95	85125	84795.22	8/1/2004	7/1/2024	657.43	240	240	84.98	7/1/2004	131000	1	0	0	1	6.95	0	0			0	0	0	0	0	657.43
59600775	1	O		8	8.2	125000	124759.86	8/1/2004	7/1/2034	765.59	360	360	83.89	8/1/2004	149000	1	10000	0	1	8.2	0	0			0	0	0	0	0	765.59
59600957	7	N		6	7.35	92000	91858.85	8/1/2004	7/1/2034	633.86	360	360	80	7/1/2004	115000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	633.86
59600999	1		2	1	8.6	126000	125825.22	9/1/2004	8/1/2034	977.78	360	360	90	8/1/2004	140000	1	0	0	1	8.6	0	0			0	0	0	0	0	977.78
59601070	7	O		9	7.15	102000	101837.18	8/1/2004	7/1/2034	689.92	360	360	72.86	8/1/2004	140000	1	10000	0	1	7.15	0	0			0	0	0	0	0	689.92
59601310	5	O		1	8.6	117900	117759.56	8/1/2004	7/1/2034	914.92	360	360	90	8/1/2004	131000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	914.92
59601351	1	O		6	9.35	355500	355137.65	8/1/2004	7/1/2034	2950.41	360	360	90	8/1/2004	395000	1	10000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	2950.41
59601377	1	O		1	7.4	85000	84870.88	8/1/2004	7/1/2034	588.53	360	360	89.47	7/1/2004	95000	1	0	0	1	7.4	0	0			0	0	0	0	0	588.53
59601393	1	O		1	8.65	320000	319436.53	8/1/2004	7/1/2034	2054.29	360	360	80	8/1/2004	400000	1	10000	0	1	8.65	8	6	7/1/2008	8/1/2008	6	6	1	12.65	8.65	2054.29
59601419	1	O		6	6.75	55250	55154.57	8/1/2004	7/1/2034	358.38	360	360	85	7/1/2004	65000	1	0	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	358.38
59601534	3	N		6	8.1	117000	116845.62	8/1/2004	7/1/2034	866.68	360	360	90	8/1/2004	130000	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	866.68
59601591	1	O		1	7.4	220400	220065.21	8/1/2004	7/1/2034	1526.01	360	360	95	8/1/2004	232000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1526.01
59601732	1	O		1	6.6	96000	95829.29	8/1/2004	7/1/2034	613.12	360	360	80	8/1/2004	120000	1	10000	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	613.12
59601757	2	O		6	8.875	93100	92995.22	8/1/2004	7/1/2034	740.75	360	360	95	7/1/2004	98000	1	0	0	2	8.875	0	0			0	0	0	0	0	740.75

59601858	1	N	1	7.95	74700	74598.38	8/1/2004	7/1/2034	545.53	360	360	90	7/1/2004	83000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	545.53
59602110	1	O	6	6.65	139050	138805.14	8/1/2004	7/1/2034	892.66	360	360	90	7/1/2004	154500	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	892.66
59602151	1	O	6	8	155700	155490.34	8/1/2004	7/1/2034	1142.48	360	360	90	8/1/2004	173000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1142.48
59602292	1	O	6	5.9	145000	144705.01	8/1/2004	7/1/2034	860.05	360	360	79.67	8/1/2004	182000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	860.05
59602359	1	O	6	8.25	105400	105285.11	8/1/2004	7/1/2034	791.84	360	360	85	8/1/2004	124000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	791.84
59602417	1	O	6	7.9	117600	117438.41	8/1/2004	7/1/2034	854.73	360	360	80	8/1/2004	147000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	854.73
59602516	1	O	6	10	156100	155961.31	8/1/2004	7/1/2034	1369.89	360	360	70	8/1/2004	223000	1	10000	0	1	10	8	6	7/1/2006	8/1/2006	6	6	1	16	10	1369.89
59602631	1	O	1	9.5	110000	109891.35	8/1/2004	7/1/2034	924.94	360	360	100	8/1/2004	110000	1	10000	0	1	9.5	8	6	7/1/2008	8/1/2008	6	6	1	15.5	9.5	924.94
59603050	1	O	1	7.9	294500	294095.35	8/1/2004	7/1/2034	2140.45	360	360	95	8/1/2004	310000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	2140.45
59603134	1	O	6	8.238	86250	86139.36	8/1/2004	7/1/2034	647.24	360	360	75	8/1/2004	115000	1	10000	0	1	8.238	8	6	7/1/2006	8/1/2006	6	6	1	14.238	8.238	647.24
59603159	1	O	6	9.35	93500	93404.69	8/1/2004	7/1/2034	775.99	360	360	93.5	7/1/2004	100000	1	0	0	1	9.35	0	0			0	0	0	0	0	775.99
59603233	1	O	1	8.4	81900	81849.35	9/1/2004	8/1/2034	623.95	360	360	90	8/1/2004	92000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	623.95
59603258	1	O	6	8.45	99750	99627.47	8/1/2004	7/1/2034	763.46	360	360	83.12	8/1/2004	120000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	763.46
59603274	2	N	1	9	100000	99890.33	8/1/2004	7/1/2034	804.63	360	360	80	7/1/2004	125000	1	0	0	4	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	804.63
59603290	1	O	6	8.2	85000	84890.09	8/1/2004	7/1/2034	635.6	360	360	85	7/1/2004	100000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	635.6
59603357	1	O	6	10.8	78400	78341.34	8/1/2004	7/1/2034	734.8	360	360	70	7/1/2004	112000	1	0	0	1	10.8	8	6	7/1/2006	8/1/2006	6	6	1	16.8	10.8	734.8
59603670	8	O	6	8.5	139400	139230.5	8/1/2004	7/1/2034	1071.87	360	360	82	8/1/2004	170000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1071.87
59603738	1	O	1	8	164350	164128.7	8/1/2004	7/1/2034	1205.95	360	360	95	7/1/2004	173000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1205.95
59603779	7	O	6	5.7	131500	131222.14	8/1/2004	7/1/2034	763.23	360	360	78.27	8/1/2004	168000	1	10000	0	1	5.7	8	6	7/1/2007	8/1/2007	6	6	1	11.7	5.7	763.23
59603837	1	O	6	7.7	272650	272259.98	8/1/2004	7/1/2034	1943.89	360	360	89.39	8/1/2004	305000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1943.89
59603894	1	O	6	8.3	156750	156651.08	9/1/2004	8/1/2034	1183.13	360	360	75	8/1/2004	209000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1183.13
59604132	1	N	6	7	146200	145959.61	8/1/2004	7/1/2034	972.68	360	360	85	7/1/2004	172000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	972.68
59604199	1	O	6	8.75	102618	102497.47	8/1/2004	7/1/2034	807.29	360	360	85	8/1/2004	120725	1	10000	0	1	8.75	0	0			0	0	0	0	0	807.29
59604330	1	O	6	5.85	248000	247490.84	8/1/2004	7/1/2034	1463.06	360	360	80	7/1/2004	310000	1	0	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	1463.06
59604538	3	O	6	7.45	261250	260857.1	8/1/2004	7/1/2034	1817.77	360	360	95	8/1/2004	275000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1817.77
59604579	1	O	8	6.5	79000	78858.77	8/1/2004	7/1/2034	499.34	360	360	82.29	8/1/2004	96000	1	10000	0	1	6.5	8	6.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	499.34
59605154	7	O	1	7.85	55120	55043.49	8/1/2004	7/1/2034	398.71	360	360	80	8/1/2004	68900	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	398.71
59605576	1	N	1	9.15	94500	94399.56	8/1/2004	7/1/2034	770.59	360	360	90	7/1/2004	105000	1	0	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	770.59
59605733	1	O	6	7.9	119000	118836.4	8/1/2004	7/1/2034	864.9	360	360	85	8/1/2004	140000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	864.9
59605816	1	O	1	8.15	135755	135577.68	8/1/2004	7/1/2034	1010.36	360	360	95	8/1/2004	142900	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1010.36
59605899	1	O	6	9.45	92000	91908.16	8/1/2004	7/1/2034	770.24	360	360	80	8/1/2004	115000	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	770.24
59605998	1	O	6	7.85	109600	109447.88	8/1/2004	7/1/2034	792.78	360	360	80	7/1/2004	137000	1	0	0	1	7.85	0	0			0	0	0	0	0	792.78
59606194	1	O	6	8.65	113400	113268.29	8/1/2004	7/1/2034	884.04	360	360	90	7/1/2004	126000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	884.04
59606350	2	O	1	7.85	440000	439695.65	9/1/2004	8/1/2034	3182.68	360	360	88	8/1/2004	500000	1	0	0	2	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	3182.68
59606418	1	O	6	6.9	119000	118800.45	8/1/2004	7/1/2034	783.74	360	360	70	8/1/2004	170000	1	10000	0	1	6.9	0	0			0	0	0	0	0	783.74
59606558	1	O	6	8.85	128250	128177.72	9/1/2004	8/1/2034	1018.12	360	360	95	8/1/2004	135000	1	0	0	1	8.85	0	0			0	0	0	0	0	1018.12
59607218	1	N	6	6.9	87500	87426.85	9/1/2004	8/1/2034	576.28	360	360	83.33	8/1/2004	105000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	576.28
59607317	1	O	8	9.65	129600	129475.98	8/1/2004	7/1/2034	1103.96	360	360	90	7/1/2004	144000	1	0	0	1	9.65	8	6	7/1/2006	8/1/2006	6	6	1	15.65	9.65	1103.96
59607358	3	O	6	5.69	243000	242485.56	8/1/2004	7/1/2034	1408.84	360	360	90	8/1/2004	270000	1	10000	0	1	5.69	8	6	7/1/2006	8/1/2006	6	6	1	11.69	5.69	1408.84
59607473	7	O	6	8.25	82400	82347.45	9/1/2004	8/1/2034	619.05	360	360	80	8/1/2004	103000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	619.05
59607770	1	O	6	6.45	234000	233571.63	8/1/2004	7/1/2034	1471.36	360	360	80.69	7/1/2004	290000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1471.36
59608059	1	O	6	6.3	142000	141866.55	9/1/2004	8/1/2034	878.95	360	360	82.56	8/1/2004	172000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	878.95
59608273	1	N	1	7.7	111510	111350.47	8/1/2004	7/1/2034	795.03	360	360	90	7/1/2004	123900	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	795.03
59608315	5	O	1	8.05	152028	151825.35	8/1/2004	7/1/2034	1120.84	360	360	90	8/1/2004	170000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1120.84
59608331	1	O	1	7.3	207000	206840.11	9/1/2004	8/1/2034	1419.14	360	360	90	8/1/2004	230000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1419.14
59608398	1	O	1	6.75	102000	101823.65	8/1/2004	7/1/2034	661.58	360	360	85	8/1/2004	120000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	661.58
59608778	5	O	1	7.7	107140	106986.73	8/1/2004	7/1/2034	763.87	360	360	80	8/1/2004	134000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	763.87
59608851	1	N	1	7.45	50000	49924.8	8/1/2004	7/1/2034	347.9	360	360	83.33	8/1/2004	65000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	347.9
59609198	1	O	1	6.35	121520	121289.31	8/1/2004	7/1/2034	756.15	360	360	80	8/1/2004	152000	1	10000	0	1	6.35	8	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	756.15
59609313	1	O	1	8.65	71910	71825.22	8/1/2004	7/1/2034	560.59	360	360	90	7/1/2004	79900	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	560.59
59609479	1	O	1	11.05	30380	30353.89	8/1/2004	7/1/2034	290.47	360	360	20	8/1/2004	152000	2	10000	0	1	11.05	0	0			0	0	0	0	0	290.47
59609495	5	O	6	5.85	395200	394319.44	8/1/2004	7/1/2034	2331.45	360	360	84.99	8/1/2004	465000	1	10000	0	1	5.85	0	0			0	0	0	0	0	2331.45
59609776	1	O	6	7.65	55890	55809.24	8/1/2004	7/1/2034	396.55	360	360	90	7/1/2004	62100	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	396.55
59609834	1	O	8	6.95	71250	71191.02	9/1/2004	8/1/2034	471.64	360	360	77.45	8/1/2004	92000	1	0	0	1	6.95	0	0			0	0	0	0	0	471.64
59609875	1	N	1	8.55	90000	89946.03	9/1/2004	8/1/2034	695.22	360	360	90	8/1/2004	100000	1	0	0	1	8.55	0	0			0	0	0	0	0	695.22
59610055	2	O	6	7.99	355000	354521.05	8/1/2004	7/1/2034	2602.39	360	360	88.75	8/1/2004	400000	1	10000	0	2	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	2602.39
59610154	5	O	6	6.25	256500	256011.97	8/1/2004	7/1/2034	1579.32	360	360	90	8/1/2004	285000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1579.32
59610196	1	O	6	5.99	252000	251496.05	8/1/2004	7/1/2034	1509.25	360	360	78.75	8/1/2004	320000	1	10000	0	1	5.99	8	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	1509.25
59610451	1	O	6	8.55	67500	67410.11	8/1/2004	7/1/2034	521.42	360	360	75	8/1/2004	90000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	521.42
59610493	1	O	6	8.75	78850	78422.2	8/1/2004	7/1/2019	788.07	180	180	95	7/1/2004	83000	1	0	0	1	8.75	0	0			0	0	0	0	0	788.07
59610519	7	O	6	7.65	90950	90818.58	8/1/2004	7/1/2034	645.31	360	360	85	8/1/2004	107000	1	10000	0	1	7.65	0	0			0	0	0	0	0	645.31
59610578	1	O	6	7.863	81000	80887.86	8/1/2004	7/1/2034	586.64	360	360	90	8/1/2004	90000	1	10000	0	1	7.863	8	6	7/1/2007	8/1/2007	6	6	1	13.863	7.863	586.64
59610899	5	O	6	8.3	187000	186847.82	8/1/2004	7/1/2034	1157.48	360	360	85	8/1/2004	220000	1	10000	0	1	8.3	0	0			0	0	0	0	0	1157.48
59611111	1	O	1	6.5	124000	123775.19	8/1/2004	7/1/2034	783.77	360	360	80	7/1/2004	155000	1	0	0	1	6.5	8	6	7/1/2008	8/1/2008	6	5	1	12.5	6.5	783.77
59611350	1	O	1	5.4	121600	121328.13	8/1/2004	7/1/2034	682.83	360	360	80	8/1/2004	152000	1	10000	0	1	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	682.83
59611772	5	O	6	7.6	85200	85138.02	9/1/2004	8/1/2034	601.58	360	360	80	8/1/2004	106500	1	0	0	1	7.6	0	0			0	0	0	0	0	601.58
59612077	1	O	6	5.99	309900	309280.25	8/1/2004	7/1/2034	1856.02	360	360	81.55	7/1/2004	380000	1	0	0	1	5.99	8	6	7/1/2006	8/1/2008	6	6	1	11.99	5.99	1856.02
59612259	1	O	1	10.85	49800	49763.13	8/1/2004	7/1/2034	468.63	360	360	20	9/1/2004	249000	2	11000	0	1	10.85	0	0			0	0	0	0	0	468.63
59612275	1	O	1	10.55	50040	50000.48	8/1/2004	7/1/2034	459.61	360	360	90	8/1/2004	55600	1	10000	0	1	10.55	0	0			0	0	0	0	0	459.61
59612713	1	O	6	8.9	60000	59966.53	9/1/2004	8/1/2034	478.47	360	360	61.22	8/1/2004	98000	1	0	0	1	8.9	0	0			0	0	0	0	0	478.47
59612838	1	O	6	11.55	81900	81874.11	9/1/2004	8/1/2034	814.18	360	360	65	8/1/2004	126000	1	0	0	1	11.55	8	6	8/1/2006	9/1/2006	6	6	1	17.55	11.55	814.18
59612978	1	O	6	8.65	198000	197766.56	8/1/2004	7/1/2034	1543.55	360	360	90	8/1/2004	220000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1543.55
59613190	5	O	1	7.45	100000	99849.6	8/1/2004	7/1/2034	695.8	360	360	80	8/1/2004	129000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	695.8
59613273	2	N	6	7.75	124200	124024.1	8/1/2004	7/1/2034	889.79	360	360	90	7/1/2004	138000	1	0	0	2	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	889.79
59613554	5	O	1	8.9	158400	158134.38	8/1/2004	7/1/2034	1043.23	360	360	90	8/1/2004	176000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1043.23
59613596	1	N	6	7.1	130500	130289.61	8/1/2004	7/1/2034	877.01	360	360	87	7/1/2004	150000	1	0	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	877.01
59613812	1	O	6	8.95	262200	261764.64	8/1/2004	7/1/2034	1735.63	360	360	95	8/1/2004	276000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	8.95	1735.63

59613638	1	O		8	7.6	137750	137548.98	8/1/2004	7/1/2034	972.62	360	360	95	8/1/2004	145000	1	10000	0	1	7.6	0	0			0	0	0	0	0	972.62
59613893	1	N		1	8.75	72000	71916.84	8/1/2004	7/1/2034	566.43	360	360	90	7/1/2004	80000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	566.43
59614016	1	O		6	7.95	262800	262442.54	8/1/2004	7/1/2034	1919.19	360	360	90	7/1/2004	292000	1	0	0	1	7.95	8	4.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1919.19
59614198	1	O		6	8.65	62100	62026.77	8/1/2004	7/1/2034	484.12	360	360	90	7/1/2004	69000	1	0	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	484.12
59614214	1	O		6	7.35	63750	63651.42	8/1/2004	7/1/2034	439.22	360	360	85	8/1/2004	75000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	439.22
59615138	1	O		6	12.35	79100	79057.91	8/1/2004	7/1/2034	835.01	360	360	70	8/1/2004	113000	1	10000	0	1	12.35	8	6	7/1/2007	8/1/2007	6	6	1	18.35	12.35	835.01
59615179	1	N		1	8.65	306000	305639.22	8/1/2004	7/1/2034	2385.49	360	360	90	8/1/2004	340000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	2385.49
59615211	1	O		1	9	71250	71211.08	9/1/2004	8/1/2034	573.3	360	360	95	8/1/2004	75000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	573.3
59615351	1	O		1	8.7	149400	149225.67	8/1/2004	7/1/2034	1170	360	360	90	8/1/2004	166000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1170
59615450	3	O		1	7.65	116000	115916.46	9/1/2004	8/1/2034	823.04	360	360	80	8/1/2004	145000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	823.04
59615534	1	O		6	6.65	121440	121228.15	8/1/2004	7/1/2034	779.61	360	360	88	8/1/2004	138000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	779.61
59615617	5	O		1	10	91200	91118.96	8/1/2004	7/1/2034	800.35	360	360	95	8/1/2004	96000	1	10000	0	1	10	8	6	7/1/2006	8/1/2006	6	6	1	16	10	800.35
59615930	1	O		8	8.15	117700	117548.28	8/1/2004	7/1/2034	875.99	360	360	89.17	8/1/2004	132000	1	10000	0	1	8.15	0	0			0	0	0	0	0	875.99
59616136	7	O		6	7.75	55675	55596.14	8/1/2004	7/1/2034	398.87	360	360	85	7/1/2004	65500	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	398.87
59616193	5	O		6	8.15	285000	284827.78	8/1/2004	7/1/2034	2121.11	360	360	95	8/1/2004	300000	1	10000	0	1	8.15	0	0			0	0	0	0	0	2121.11
59616490	1	N		6	8.3	147000	146813.78	8/1/2004	7/1/2034	1109.54	360	360	89.09	7/1/2004	165000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1109.54
59616797	5		2	1	7.25	207450	207125.35	8/1/2004	7/1/2034	1415.18	360	360	90	7/1/2004	230500	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1415.18
59616839	1	O		8	9.2	405000	404787.82	9/1/2004	8/1/2034	3317.18	360	360	90	8/1/2004	450000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	3317.18
59617191	1	N		6	7.1	279000	278550.23	8/1/2004	7/1/2034	1874.97	360	360	90	7/1/2004	310000	1	0	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1874.97
59617274	3	O		6	6.15	247000	246520.93	8/1/2004	7/1/2034	1504.8	360	360	65	8/1/2004	380000	1	10000	0	1	6.15	0	0			0	0	0	0	0	1504.8
59617415	1	O		1	8.25	139650	139470.67	8/1/2004	7/1/2034	1049.15	360	360	95	8/1/2004	147000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1049.15
59617431	1	O		6	8.1	265500	265149.69	8/1/2004	7/1/2034	1968.69	360	360	90	7/1/2004	295000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1968.69
59617472	1	O		6	8.6	80750	80653.81	8/1/2004	7/1/2034	626.63	360	360	85	8/1/2004	95000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	626.63
59617654	1	O		6	8.85	122400	122261.53	8/1/2004	7/1/2034	971.68	360	360	90	8/1/2004	136000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	971.68
59617670	1	N		1	7.45	214000	213678.17	8/1/2004	7/1/2034	1489	360	360	84.75	8/1/2004	252500	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1489
59617779	1	O		1	5.6	239200	238684.94	8/1/2004	7/1/2034	1373.2	360	360	80	8/1/2004	300000	1	10000	0	1	5.6	8	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	1373.2
59618132	1	O		6	6.4	95000	94824.39	8/1/2004	7/1/2034	594.24	360	360	95	7/1/2004	100000	1	0	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	594.24
59618579	1	O		8	8.5	109250	109117.16	8/1/2004	7/1/2034	840.04	360	360	95	8/1/2004	115000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	840.04
59618892	1	O		6	7.3	252000	251609.54	8/1/2004	7/1/2034	1727.64	360	360	90	8/1/2004	280000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1727.64
59618918	1	O		8	6.15	175350	175009.89	8/1/2004	7/1/2034	1068.29	360	360	69.58	8/1/2004	252000	1	10000	0	1	6.15	8	6	7/1/2007	8/1/2007	6	6	1	12.15	6.15	1068.29
59619270	3	O		8	8.1	165500	165281.64	8/1/2004	7/1/2034	1225.94	360	360	87.57	8/1/2004	189000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1225.94
59619353	1	O		8	8.7	67900	67820.77	8/1/2004	7/1/2034	531.75	360	360	89.93	8/1/2004	75500	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	531.75
59619775	7	O		6	8.9	73500	73417.71	8/1/2004	7/1/2034	586.12	360	360	75	8/1/2004	98000	1	10000	0	1	8.9	0	0			0	0	0	0	0	586.12
59620492	3	O		1	8.1	81000	80829.96	8/1/2004	7/1/2034	600.01	360	360	90	8/1/2004	90000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	600.01
59620831	1	O		6	7.5	344000	343487.8	8/1/2004	7/1/2034	2405.3	360	360	80	8/1/2004	430000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2405.3
59620856	1	N		1	8.3	108800	108662.17	8/1/2004	7/1/2034	821.21	360	360	85	7/1/2004	128000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	821.21
59620997	1	N		6	5.7	66000	65852	9/1/2004	8/1/2024	461.5	240	240	77.65	8/1/2004	85000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	461.5
59621110	3	N		6	6.7	414000	413278.07	8/1/2004	7/1/2034	2671.46	360	360	90	8/1/2004	460000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	2671.46
59621250	1	O		1	6.3	259560	259070.88	8/1/2004	7/1/2034	1606.61	360	360	80	8/1/2004	330000	1	10000	0	1	6.3	8	6	7/1/2007	8/1/2007	6	6	1	12.3	6.3	1606.61
59621474	3	O		1	9.2	65250	65181.36	8/1/2004	7/1/2034	534.44	360	360	75	8/1/2004	87000	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	534.44
59621912	5	O		6	8.35	256500	256178.37	8/1/2004	7/1/2034	1945.07	360	360	95	8/1/2004	270000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1945.07
59622092	1	O		6	6.4	499500	498576.72	8/1/2004	7/1/2034	3124.41	360	360	74	7/1/2004	675000	1	0	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	3124.41
59622118	1	O		6	8.4	171000	170787.76	8/1/2004	7/1/2034	1302.75	360	360	95	7/1/2004	180000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1302.75
59622498	1	O		6	7.55	128000	127811.29	8/1/2004	7/1/2034	899.39	360	360	79.01	8/1/2004	162000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	899.39
59622779	1	N		6	9.3	56100	56042.21	8/1/2004	7/1/2034	463.56	360	360	85	7/1/2004	66000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	463.56
59622910	1	O		6	9.35	229500	229238.72	8/1/2004	7/1/2034	1904.7	360	360	90	8/1/2004	255000	1	10000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1904.7
59623058	1	O		1	5.9	95920	95724.86	8/1/2004	7/1/2034	568.94	360	360	80	8/1/2004	125000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	568.94
59623116	1	N		3	9.95	58950	58897.05	8/1/2004	7/1/2034	515.16	360	360	90	8/1/2004	65500	1	10000	0	1	9.95	0	0			0	0	0	0	0	515.16
59623512	1	O		6	6.6	182000	181676.39	8/1/2004	7/1/2034	1162.36	360	360	70	8/1/2004	260000	1	10000	0	1	6.6	0	0			0	0	0	0	0	1162.36
59623553	1	O		8	7.15	172500	172224.64	8/1/2004	7/1/2034	1165.08	360	360	75	8/1/2004	230000	1	10000	0	1	7.15	8	6	7/1/2006	9/1/2006	6	6	1	13.15	7.15	1165.08
59623751	1	O		6	9.15	72000	71923.47	8/1/2004	7/1/2034	587.12	360	360	75.79	8/1/2004	95000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	587.12
59623892	1	O		6	7.5	158650	158413.77	8/1/2004	7/1/2034	1109.31	360	360	95	7/1/2004	167000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1109.31
59624197	3	N		1	8.45	157500	157306.5	8/1/2004	7/1/2034	1205.47	360	360	90	8/1/2004	175000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1205.47
59624239	1	O		6	7.95	172500	172265.37	8/1/2004	7/1/2034	1259.74	360	360	82.14	8/1/2004	210000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1259.74
59624254	5	O		1	7.7	224900	224578.28	8/1/2004	7/1/2034	1603.45	360	360	90	8/1/2004	249900	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1603.45
59624437	1	O		8	8.95	235000	234805.46	9/1/2004	8/1/2034	1555.58	360	360	88.68	8/1/2004	265000	1	0	0	1	8.95	0	0			0	0	0	0	0	1555.58
59624577	2	O		6	8.9	149600	149516.56	9/1/2004	8/1/2034	1192.97	360	360	80	8/1/2004	187000	1	0	0	3	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1192.97
59624817	7	O		8	8.2	72000	71906.9	8/1/2004	7/1/2034	538.39	360	360	80	8/1/2004	90000	1	10000	0	1	8.2	8	4.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	538.39
59624999	1	O		6	7.8	162000	161720.4	8/1/2004	7/1/2034	1166.2	360	360	90	8/1/2004	180000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1166.2
59625079	1	O		1	7.2	72250	72135.8	8/1/2004	7/1/2034	490.43	360	360	85	7/1/2004	85000	1	0	0	1	7.2	0	0			0	0	0	0	0	490.43
59625293	5	O		6	8.85	73800	73716.51	8/1/2004	7/1/2034	585.87	360	360	90	8/1/2004	82000	1	10000	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	585.87
59625418	1	O		1	8.7	130055	129903.23	8/1/2004	7/1/2034	1018.51	360	360	95	8/1/2004	138000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1018.51
59625475	1	N		6	9.95	75600	75532.1	8/1/2004	7/1/2034	660.66	360	360	90	8/1/2004	84000	1	10000	0	1	9.95	0	0			0	0	0	0	0	660.66
59625699	1	O		6	9.05	144000	143843.71	8/1/2004	7/1/2034	1163.85	360	360	90	7/1/2004	160000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	1163.85
59625855	1	O		6	9.05	237500	237242.26	8/1/2004	7/1/2034	1919.53	360	360	93.14	7/1/2004	255000	1	0	0	1	9.05	0	0			0	0	0	0	0	1919.53
59626077	1	C		1	8.2	303050	302854.77	9/1/2004	8/1/2034	2266.07	360	360	95	8/1/2004	319000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	2266.07
59626275	2	O		8	7.7	375000	374403.56	8/1/2004	7/1/2034	2673.61	360	360	80.65	7/1/2004	465000	1	0	0	2	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	2673.61
59626598	1	N		6	7.8	112500	112342.27	8/1/2004	7/1/2034	809.86	360	360	90	8/1/2004	125000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	809.86
59627232	1	O		8	7.15	80000	79872.3	8/1/2004	7/1/2034	540.33	360	360	72.07	8/1/2004	111000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	540.33
59627513	1	O		8	8.95	171000	170810.53	8/1/2004	7/1/2034	1369.76	360	360	94.48	7/1/2004	181000	1	0	0	1	8.95	0	0			0	0	0	0	0	1369.76
59627695	1	O		6	5.9	292800	292204.32	8/1/2004	7/1/2034	1736.71	360	360	80.22	8/1/2004	365000	1	10000	0	1	5.9	0	0			0	0	0	0	0	1736.71
59627737	7	O		1	7.85	61625	61539.46	8/1/2004	7/1/2034	445.76	360	360	85	8/1/2004	72500	1	10000	0	1	7.85	0	0			0	0	0	0	0	445.76
59627752	1	O		8	9.05	62400	62332.28	8/1/2004	7/1/2034	504.34	360	360	80	8/1/2004	78000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	504.34
59627935	1	N		1	7.2	69700	69589.63	8/1/2004	7/1/2034	473.12	360	360	85	8/1/2004	82000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	473.12
59628073	1	O		1	6.9	132000	131778.65	8/1/2004	7/1/2034	869.36	360	360	80	7/1/2004	165000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	869.36
59628255	1	N		1	7.8	53550	53228.34	8/1/2004	7/1/2019	499.47	180	180	90	8/1/2004	59500	1	10000	0	1	7.8	0	0			0	0	0	0	0	499.47
59628396	5	O		1	7.65	115200	115033.53	8/1/2004	7/1/2034	817.37	360	360	80	8/1/2004	144000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	817.37

59629014	1	O		8	6.6	263000	262766.82	9/1/2004	8/1/2034	1679.68	360	360	79.7	8/1/2004	330000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1679.68
59628733	1	O		6	6.05	140000	139718.26	8/1/2004	7/1/2034	843.88	360	360	80	8/1/2004	175000	1	10000	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	843.88
59629831	3	O		1	7.45	150100	149874.26	8/1/2004	7/1/2034	1044.39	360	360	95	8/1/2004	158000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1044.39
59630053	5	O		6	6.9	297000	296751.7	9/1/2004	8/1/2034	1956.05	360	360	90	8/1/2004	330000	1	0	0	1	6.9	8	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	1956.05
59630251	1	O		1	8.55	121505	121432.14	9/1/2004	8/1/2034	938.58	360	360	95	8/1/2004	130000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	938.58
59630715	7	O		1	7.6	99200	99055.22	8/1/2004	7/1/2034	700.43	360	360	79.42	7/1/2004	124900	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	700.43
59630939	1	N		1	7.6	234000	233658.46	8/1/2004	7/1/2034	1652.22	360	360	90	8/1/2004	260000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1652.22
59631051	1		2	1	8.35	208800	208410.31	8/1/2004	7/1/2034	1299.23	360	360	90	7/1/2004	232000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	1299.23
59631178	2	N		1	8.5	60300	60226.87	8/1/2004	7/1/2034	463.66	360	360	90	8/1/2004	67000	1	10000	0	2	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	463.66
59631317	1	O		1	7.45	355500	354965.37	8/1/2004	7/1/2034	2473.55	360	360	90	8/1/2004	395000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	2473.55
59631499	1	N		6	7.85	99000	98862.58	8/1/2004	7/1/2034	716.11	360	360	90	7/1/2004	110000	1	0	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	716.11
59631598	1	O		6	7.35	204250	203938.65	8/1/2004	7/1/2034	1407.23	360	360	95	7/1/2004	215000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1407.23
59631697	1	O		8	8.01	74000	73896.52	8/1/2004	7/1/2034	543.51	360	360	67.27	8/1/2004	110000	1	10000	0	1	8.01	8	6	7/1/2007	8/1/2007	6	6	1	14.01	8.01	543.51
59631812	1	O		1	6.1	367920	367199.53	8/1/2004	7/1/2034	2229.58	360	360	80	8/1/2004	460000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	2229.58
59631879	1	O		8	8.65	90000	89893.88	8/1/2004	7/1/2034	701.62	360	360	90	7/1/2004	100000	1	0	0	1	8.65	0	0			0	0	0	0	0	0	701.62
59632018	1	O		6	8.1	169100	168876.88	8/1/2004	7/1/2034	1252.61	360	360	95	8/1/2004	178000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1252.61
59632190	1	O		1	6.4	488750	487846.59	8/1/2004	7/1/2034	3057.17	360	360	85	8/1/2004	575000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	3057.17
59632315	2	N		1	7.95	328500	328053.17	8/1/2004	7/1/2034	2398.98	360	360	90	8/1/2004	365000	1	10000	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2398.98
59632455	1	O		6	7.75	88700	88637.39	9/1/2004	8/1/2034	635.46	360	360	77.13	8/1/2004	115000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	635.46
59632596	1	N		6	9.95	73800	73733.72	8/1/2004	7/1/2034	644.93	360	360	90	8/1/2004	82000	1	10000	0	1	9.95	0	0			0	0	0	0	0	0	644.93
59632679	1	O		1	8.2	73800	73704.58	8/1/2004	7/1/2034	551.85	360	360	93.42	8/1/2004	79000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	551.85
59632737	1	O		6	7.5	125800	125612.68	8/1/2004	7/1/2034	879.62	360	360	84.71	8/1/2004	148500	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	879.62
59632778	1	N		1	9.25	99000	98946.66	9/1/2004	8/1/2034	814.45	360	360	90	8/1/2004	110000	1	0	0	1	9.25	8	6	8/1/2007	9/1/2007	6	6	1	15.25	9.25	814.45
59632935	1	O		8	7.55	95550	95479.79	9/1/2004	8/1/2034	671.38	360	360	65	8/1/2004	147000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	671.38
59632976	1	O		6	9.4	102000	101897.12	8/1/2004	7/1/2034	850.24	360	360	85	7/1/2004	120000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	850.24
59633099	5	O		1	9.4	206100	205996.46	9/1/2004	8/1/2034	1717.99	360	360	90	8/1/2004	229000	1	0	0	1	9.4	0	0			0	0	0	0	0	0	1717.99
59633479	1	O		8	7	96000	95741.56	8/1/2004	7/1/2034	638.7	360	360	75	8/1/2004	128000	1	10000	0	1	7	0	0			0	0	0	0	0	0	638.7
59633594	1	O		1	6.5	341905	341285.14	8/1/2004	7/1/2034	2161.08	360	360	95	8/1/2004	369900	1	10000	0	1	6.5	0	0			0	0	0	0	0	0	2161.08
59633693	1	O		1	11.65	91980	91922.83	8/1/2004	7/1/2034	921.42	360	360	20	8/1/2004	460000	2	10000	0	1	11.65	0	0			0	0	0	0	0	0	921.42
59633719	1	O		1	7.35	144000	143779.09	8/1/2004	7/1/2034	992.12	360	360	80	7/1/2004	180000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	992.12
59633958	1	O		6	7.55	199500	199205.91	8/1/2004	7/1/2034	1401.77	360	360	95	7/1/2004	210000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1401.77
59634196	3	O		1	7.75	97600	97461.78	8/1/2004	7/1/2034	699.22	360	360	80	8/1/2004	122000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	699.22
59634352	5	O		6	6.4	357000	356340.13	8/1/2004	7/1/2034	2233.08	360	360	84	7/1/2004	425000	1	0	0	1	6.4	0	0			0	0	0	0	0	0	2233.08
59634691	7	O		1	7.65	64175	64082.28	8/1/2004	7/1/2034	455.34	360	360	85	7/1/2004	86000	1	0	0	1	7.65	0	0			0	0	0	0	0	0	455.34
59634831	1	O		6	7.9	178500	178254.75	8/1/2004	7/1/2034	1297.35	360	360	85	7/1/2004	210000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1297.35
59635078	1	N		C	6.8	124200	123987.6	8/1/2004	7/1/2034	809.7	360	360	90	7/1/2004	138000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	809.7
59635334	1	N		1	8.5	71550	71463	8/1/2004	7/1/2034	550.18	360	360	90	7/1/2004	79500	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	550.18
59635672	1	N		6	8.35	93000	92883.38	8/1/2004	7/1/2034	705.23	360	360	75	8/1/2004	124000	1	10000	0	1	8.35	0	0			0	0	0	0	0	0	705.23
59636431	1	O		6	7.99	121500	121336.05	8/1/2004	7/1/2034	890.68	360	360	90	8/1/2004	135000	1	10000	0	1	7.99	8	4.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	890.68
59636530	1	O		1	9.1	69785	69747.66	9/1/2004	8/1/2034	566.54	360	360	85	8/1/2004	82100	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	566.54
59636936	1	O		6	8.35	101650	101522.53	8/1/2004	7/1/2034	770.83	360	360	95	7/1/2004	107000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	770.83
59637538	1	N		6	5.7	78400	78224.2	9/1/2004	8/1/2024	548.2	240	240	76.86	8/1/2004	102000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	548.2
59637553	1	O		1	9	61750	61682.28	8/1/2004	7/1/2034	496.86	360	360	95	7/1/2004	65000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	496.86
59637637	1	O		6	7.3	106200	106035.44	8/1/2004	7/1/2034	728.08	360	360	90	7/1/2004	118000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	728.08
59637918	2	O		1	8.75	399500	399038.62	8/1/2004	7/1/2034	3142.87	360	360	85	8/1/2004	470000	1	10000	0	3	8.75	0	0			0	0	0	0	0	0	3142.87
59638056	1	O		6	7.8	135000	134810.73	8/1/2004	7/1/2034	971.83	360	360	71.05	8/1/2004	190000	1	10000	0	1	7.8	8	4.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	971.83
59638171	1	O		6	6.75	261000	260549.29	8/1/2004	7/1/2034	1692.85	360	360	90	8/1/2004	290000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1692.85
59638197	2	N		1	8.8	79200	79109.47	8/1/2004	7/1/2034	625.9	360	360	90	8/1/2004	88000	1	10000	0	2	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	625.9
59638254	1	O		1	8.35	84000	83894.67	8/1/2004	7/1/2034	636.98	360	360	100	8/1/2004	84000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	636.98
59638338	1	O		6	6.75	260000	259551.02	8/1/2004	7/1/2034	1686.36	360	360	76.47	8/1/2004	340000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1686.36
59638395	1	O		1	6.7	76000	75887.45	8/1/2004	7/1/2034	490.42	360	360	80	8/1/2004	95000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	490.42
59638437	5		2	1	8.8	377100	376455.16	8/1/2004	7/1/2034	2458.41	360	360	90	8/1/2004	419000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2458.41
59638676	7	O		6	6.55	88000	87841.99	8/1/2004	7/1/2034	559.12	360	360	69.84	8/1/2004	126000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	559.12
59638791	5	N		1	9	176919	176724.88	8/1/2004	7/1/2034	1423.54	360	360	90	7/1/2004	196577	1	0	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	1423.54
59639211	2	N		1	7.7	157600	157374.55	8/1/2004	7/1/2034	1123.63	360	360	80	7/1/2004	197000	1	0	0	4	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1123.63
59639294	5	O		6	9.05	86400	86353.29	9/1/2004	8/1/2034	698.31	360	360	80	8/1/2004	108000	1	0	0	1	9.05	0	0			0	0	0	0	0	0	698.31
59639310	1	O		8	6.5	106250	106057.36	8/1/2004	7/1/2034	671.58	360	360	85	7/1/2004	125000	1	0	0	1	6.5	0	0			0	0	0	0	0	0	671.58
59639351	1	O		6	9	94775	94671	8/1/2004	7/1/2034	762.59	360	360	85	8/1/2004	111500	1	10000	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	762.59
59639419	1	O		1	7.7	159300	158998.15	8/1/2004	7/1/2034	1135.75	360	360	90	8/1/2004	177000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1135.75
59639534	1	O		6	6.8	50000	49799.42	8/1/2004	7/1/2024	381.67	240	240	61.2	8/1/2004	81700	1	10000	0	1	6.8	0	0			0	0	0	0	0	0	381.67
59639591	1	O		6	8.55	114300	114162.43	8/1/2004	7/1/2034	882.93	360	360	90	8/1/2004	127000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	882.93
59639690	1	O		6	6.25	207000	206606.15	9/1/2004	7/1/2034	1274.54	360	360	90	7/1/2004	230000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1274.54
59639815	1	O		1	8.9	90725	90674.4	9/1/2004	8/1/2034	723.48	360	360	95	8/1/2004	95500	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	723.48
59640110	1	N		8	9.05	83200	83109.69	8/1/2004	7/1/2034	672.45	360	360	80	7/1/2004	104000	1	0	0	1	9.05	0	0			0	0	0	0	0	0	672.45
59640151	1	O		6	7.99	193800	193536.52	8/1/2004	7/1/2034	1420.69	360	360	95	8/1/2004	204000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1420.69
59640334	1	O		1	7.6	108000	107842.36	8/1/2004	7/1/2034	762.57	360	360	80	8/1/2004	135000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	762.57
59640631	1	O		6	7.7	135000	134806.88	8/1/2004	7/1/2034	962.5	360	360	90	8/1/2004	150000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	962.5
59640771	1	N		1	9.3	59500	59438.71	8/1/2004	7/1/2034	491.65	360	360	85	7/1/2004	70000	1	0	0	1	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	491.65
59640953	5	O		1	8.2	216000	215720.75	8/1/2004	7/1/2034	1615.15	360	360	90	8/1/2004	240000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1615.15
59641019	5	O		6	7.6	50150	50076.8	8/1/2004	7/1/2034	354.1	360	360	85	7/1/2004	59000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	354.1
59641318	5	O		6	8.45	182750	182638.14	9/1/2004	8/1/2034	1398.72	360	360	85	8/1/2004	215000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1398.72
59641456	1	O		1	8.35	90000	89887.15	8/1/2004	7/1/2034	682.48	360	360	90	7/1/2004	100000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	682.48
59641498	1	O		6	6.95	263400	262962.63	8/1/2004	7/1/2034	1743.58	360	360	82.31	8/1/2004	320000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1743.58
59641571	1	O		1	9.15	98800	98694.98	8/1/2004	7/1/2034	805.68	360	360	95	7/1/2004	104000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	805.68
59641712	1	N		1	8.6	69700	69616.96	8/1/2004	7/1/2034	540.89	360	360	85	7/1/2004	82000	1	0	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	540.89
59641795	2	N		6	10.4	77700	77636.63	8/1/2004	7/1/2034	704.95	360	360	70	7/1/2004	111000	1	0	0	2	10.4	8	4.5	7/1/2006	8/1/2006	6	6	1	16.4	10.4	704.95
59641852	5	N		1	7.675	108631	108474.81	8/1/2004	7/1/2034	772.63	360	360	90	7/1/2004	120702	1	0	0	1	7.675	0	0			0	0	0	0	0	0	772.63

59642512	1	N		6	6.75	59500	59397.25	8/1/2004	7/1/2034	385.92	360	360	85	7/1/2004	70000	1	0	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	385.92
59642579	1	O		6	9.05	85000	84907.76	8/1/2004	7/1/2034	686.99	360	360	85	8/1/2004	100000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	686.99
59642892	5	O		6	8.1	156275	156068.8	8/1/2004	7/1/2034	1157.61	360	360	95	8/1/2004	164500	1	10000	0	1	8.1	0	0			0	0	0	0	0	0
59642975	1	O		1	8.85	83600	83468.81	8/1/2004	7/1/2034	663.67	360	360	95	8/1/2004	88000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	663.67
59643353	1	O		1	8	180000	179757.83	8/1/2004	7/1/2034	1320.78	360	360	90	7/1/2004	200000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1320.78
59643692	5	O		1	6.625	110616	110420.26	8/1/2004	7/1/2034	708.29	360	360	80	8/1/2004	138270	1	10000	0	1	6.625	8	6	7/1/2006	8/1/2006	6	6	1	12.625	6.625	708.29
59643759	1	O		1	8.7	90250	90144.68	8/1/2004	7/1/2034	706.78	360	360	95	7/1/2004	95000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	706.78
59643817	1	O		6	6.75	103200	103021.78	8/1/2004	7/1/2034	669.36	360	360	80	8/1/2004	129000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	669.36
59644211	3	O		1	6.95	172900	172612.91	8/1/2004	7/1/2034	1144.51	360	360	95	8/1/2004	182000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1144.51
59644478	3	O		1	7.05	176800	176512.16	8/1/2004	7/1/2034	1182.2	360	360	80	8/1/2004	221000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1182.2
59644492	1	O		1	6.95	176000	175707.76	8/1/2004	7/1/2034	1165.03	360	360	80	7/1/2004	220000	1	0	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1165.03
59644757	5	O		1	8.7	175750	175647.83	9/1/2004	8/1/2034	1378.36	360	360	85	8/1/2004	185000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1376.36
59644815	2	O		1	5.9	183200	182827.29	8/1/2004	7/1/2034	1088.63	360	360	80	7/1/2004	229000	1	0	0	2	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	1086.63
59645093	1	O		6	7.55	147250	147141.81	9/1/2004	8/1/2034	1034.64	360	360	95	8/1/2004	155000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1034.64
59645119	5	O		1	7.55	132800	132702.42	9/1/2004	8/1/2034	933.11	360	360	80	8/1/2004	166000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	933.11
59645150	1	O		6	8.35	80000	79899.69	8/1/2004	7/1/2034	606.65	360	360	80	8/1/2004	100000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	606.65
59645192	1	O		6	8.45	88500	88391.27	8/1/2004	7/1/2034	677.38	360	360	75	7/1/2004	118000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	677.38
59645390	7	O		1	7.85	67150	67056.52	8/1/2004	7/1/2034	485.72	360	360	85	8/1/2004	79000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	485.72
59645432	5	O		1	6.65	244000	243570.35	8/1/2004	7/1/2034	1568.4	360	360	60	7/1/2004	305000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1566.4
59645697	3	O		1	4.9	104000	103744.9	8/1/2004	7/1/2034	551.96	360	360	63.51	8/1/2004	163750	1	10000	0	1	4.9	8	6	7/1/2006	8/1/2006	6	6	1	10.9	4.9	551.96
59645796	1	N		6	8.8	65700	65593.88	8/1/2004	7/1/2034	519.22	360	360	90	8/1/2004	73000	1	10000	0	1	8.8	0	0			0	0	0	0	0	519.22
59645812	3		2	1	6.25	95400	95309.46	9/1/2004	8/1/2034	587.4	360	360	90	8/1/2004	106000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	587.4
59645838	1	O		1	7.5	151920	151807.25	9/1/2004	8/1/2034	1062.25	360	360	80	8/1/2004	189900	1	0	0	1	7.5	8	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	1062.25
59645853	1	O		1	11.2	37980	37967.03	9/1/2004	8/1/2034	367.45	360	360	20	8/1/2004	189900	2	0	0	1	11.2	0	0			0	0	0	0	0	367.45
59646273	1	N		1	8.65	57150	57082.81	8/1/2004	7/1/2034	445.53	360	360	90	8/1/2004	63500	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	445.53
59646414	1	N		6	8.2	198000	197744.01	8/1/2004	7/1/2034	1480.56	360	360	90	8/1/2004	220000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	1480.56
59646679	5	N		1	9.45	163790	163626.51	8/1/2004	7/1/2034	1371.27	360	360	90	7/1/2004	181990	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	1371.27
59646752	1	O		1	7.1	382500	381883.37	8/1/2004	7/1/2034	2570.53	360	360	85	7/1/2004	450000	1	0	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2570.53
59646919	5	O		1	8.8	65700	65662.58	9/1/2004	8/1/2034	519.22	360	360	90	8/1/2004	73000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	519.22
59647230	3	O		6	7.3	108300	108132.18	8/1/2004	7/1/2034	742.48	360	360	95	8/1/2004	114000	1	10000	0	1	7.3	0	0			0	0	0	0	0	742.48
59647750	1	O		6	8.85	119850	119714.41	8/1/2004	7/1/2034	951.44	360	360	85	7/1/2004	141000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	951.44
59647834	1	O		6	9.4	55546	55518.09	9/1/2004	8/1/2034	463.02	360	360	84.16	8/1/2004	66000	1	0	0	1	9.4	0	0			0	0	0	0	0	463.02
59647974	1	O		1	6.6	180000	179634.17	8/1/2004	7/1/2034	1149.59	360	360	80	8/1/2004	225000	1	10000	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	1149.59
59648071	1	O		6	9.5	58100	58042.07	8/1/2004	7/1/2034	488.54	360	360	70	8/1/2004	83000	1	10000	0	1	9.5	8	6	7/1/2007	8/1/2007	6	6	1	15.5	9.5	488.54
59648378	1	O		6	7.45	213750	213428.55	8/1/2004	7/1/2034	1487.26	360	360	95	8/1/2004	225000	1	10000	0	1	7.45	0	0			0	0	0	0	0	1487.26
59648410	1	O		6	7.4	134300	134096	8/1/2004	7/1/2034	929.87	360	360	85	7/1/2004	158000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	929.87
59648550	5	O		6	6.45	157500	157211.87	8/1/2004	7/1/2034	990.34	360	360	87.5	7/1/2004	180000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	990.34
59648774	2	N		1	7.8	117000	116835.97	8/1/2004	7/1/2034	842.25	360	360	90	7/1/2004	130000	1	0	0	2	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	842.25
59648873	1	O		1	9.95	84000	83942.52	8/1/2004	7/1/2034	559.29	360	360	80	8/1/2004	80000	1	10000	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	559.29
59648998	1	O		1	9.05	51200	51144.41	8/1/2004	7/1/2034	413.82	360	360	80	8/1/2004	64000	1	10000	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	413.82
59649038	2	N		6	8.8	432000	431506.22	8/1/2004	7/1/2034	3413.99	360	360	90	7/1/2004	480000	1	0	0	2	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	3413.99
59649079	1	N		6	7.4	300001	299545.31	8/1/2004	7/1/2034	2077.15	360	360	81.52	7/1/2004	368000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	2077.15
59649095	1	O		1	9.9	81999	81924.58	8/1/2004	7/1/2034	713.55	360	360	100	8/1/2004	81999	1	10000	0	1	9.9	8	6	7/1/2007	8/1/2007	6	6	1	15.9	9.9	713.55
59649277	1	O		6	6.95	179000	178702.78	8/1/2004	7/1/2034	1184.89	360	360	94.71	8/1/2004	189000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1184.89
59649319	1	O		1	8.6	59500	59429.12	8/1/2004	7/1/2034	461.73	360	360	85	8/1/2004	70000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	461.73
59649434	1	O		6	8.6	63000	62913.76	8/1/2004	7/1/2034	488.89	360	360	90	8/1/2004	70000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	488.89
59649590	1	N		1	7.6	107550	107393.02	8/1/2004	7/1/2034	759.39	360	360	90	8/1/2004	119500	1	11000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	759.39
59649657	1	N		6	7.85	306000	305575.3	8/1/2004	7/1/2034	2213.41	360	360	90	7/1/2004	340000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2213.41
59649731	2	N		1	7.8	159163	158939.86	8/1/2004	7/1/2034	1145.77	360	360	85	7/1/2004	208000	1	0	0	4	7.8	8	4.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1145.77
59649758	1	O		6	8.35	500000	499373.06	8/1/2004	7/1/2034	3791.55	360	360	68.97	8/1/2004	725000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	3791.55
59649996	1	N		1	9.55	55250	55196	8/1/2004	7/1/2034	466.59	360	360	85	7/1/2004	65000	1	0	0	1	9.55	8	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	466.59
59650093	1	O		6	7.65	166500	166380.09	9/1/2004	8/1/2034	1181.35	360	360	83.25	8/1/2004	200000	1	0	0	1	7.65	0	0			0	0	0	0	0	1181.35
59650259	1	N		6	6.9	91800	91723.25	9/1/2004	8/1/2034	604.6	360	360	90	8/1/2004	102000	1	0	0	1	6.9	8	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	604.6
59650572	5	N		1	7.8	126610	126520.14	9/1/2004	8/1/2034	925.83	360	360	90	8/1/2004	142900	1	0	0	1	7.8	0	0			0	0	0	0	0	925.83
59650655	2	O		1	7.2	73882	73823.78	9/1/2004	8/1/2034	501.51	360	360	85	8/1/2004	90000	1	0	0	2	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	501.51
59650895	1	O		1	7.99	139500	139311.79	8/1/2004	7/1/2034	1022.63	360	360	90	7/1/2004	155000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1022.63
59651216	1	N		6	8.9	125100	124959.93	8/1/2004	7/1/2034	997.6	360	360	90	7/1/2004	139000	1	0	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	997.6
59651358	1	O		6	8.55	61750	61708.84	8/1/2004	7/1/2019	609.89	180	180	95	8/1/2004	65000	1	10000	0	1	8.55	0	0			0	0	0	0	0	609.89
59651638	3	O		1	8.35	76000	75904.69	8/1/2004	7/1/2034	576.32	360	360	95	8/1/2004	80000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	576.32
59651711	1	N		6	6.6	82800	82652.78	8/1/2004	7/1/2034	528.81	360	360	90	8/1/2004	92000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	528.81
59651810	1	O		6	8.75	75000	74958.85	9/1/2004	8/1/2034	590.03	360	360	89.29	8/1/2004	84000	1	0	0	1	8.75	8	6	9/1/2006	9/1/2006	6	6	1	14.75	8.75	590.03
59651851	1	O		6	7.2	124000	123804.01	8/1/2004	7/1/2034	841.7	360	360	80	8/1/2004	155000	1	10000	0	1	7.2	0	0			0	0	0	0	0	841.7
59651877	1	O		6	6.7	71000	70876.19	8/1/2004	7/1/2034	458.15	360	360	78.89	8/1/2004	90000	1	10000	0	1	6.7	0	0			0	0	0	0	0	458.15
59652032	1	N		1	8.8	85500	85451.31	9/1/2004	8/1/2034	675.69	360	360	90	8/1/2004	96500	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	675.69
59652131	1	O		6	8.875	92000	91844.96	8/1/2004	7/1/2034	604.38	360	360	80	8/1/2004	115000	1	10000	0	1	8.875	8	6	7/1/2006	8/1/2006	6	6	1	12.875	6.875	604.38
59652339	5	O		8	7.4	144400	144180.66	8/1/2004	7/1/2034	999.8	360	360	93.77	8/1/2004	154000	1	10000	0	1	7.4	0	0			0	0	0	0	0	999.8
59652370	1	O		6	9.6	139500	139365.08	8/1/2004	7/1/2034	1183.19	360	360	90	7/1/2004	155000	1	0	0	1	9.6	0	0			0	0	0	0	0	1183.19
59652479	5	O		1	7.05	81830	81696.77	8/1/2004	7/1/2034	547.17	360	360	70	8/1/2004	116900	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	547.17
59652851	1	O		6	7.625	121500	121412.06	9/1/2004	8/1/2034	859.97	360	360	90	8/1/2004	135000	1	0	0	1	7.625	8	6	8/1/2006	9/1/2006	6	6	1	13.625	7.625	859.97
59652933	1	O		1	7.8	140250	140035.52	8/1/2004	7/1/2034	990.27	360	360	85	8/1/2004	165000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	990.27
59652735	1	O		6	8.9	257000	256712.26	8/1/2004	7/1/2034	2049.42	360	360	69.84	7/1/2004	368000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	2049.42
59652750	1	N		1	7.9	141300	141105.85	8/1/2004	7/1/2034	1026.98	360	360	90	7/1/2004	157000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1026.98
59652933	1	N		6	8.9	72000	71919.38	8/1/2004	7/1/2034	574.16	360	360	88.89	8/1/2004	81000	1	10000	0	1	8.9	8	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	574.16
59653139	1	O		1	6	176000	175648.7	8/1/2004	7/1/2034	1055.21	360	360	80	8/1/2004	220000	1	10000	0	1	6	8	6	7/1/2007	8/1/2007	6	6	1	12	6	1055.21
59653295	5	N		1	8.75	212400	212154.69	8/1/2004	7/1/2034	1670.96	360	360	90	7/1/2004	236000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1670.96
59653337	1	O		6	7.05	86000	85843.7	8/1/2004	7/1/2034	841.92	360	360	78.05	8/1/2004	123000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	841.92
59653352	2	O		1	7.2	234000	233815.63	9/1/2004	8/1/2034	1588.37	360	360	90	8/1/2004	260000	1	0	0	2	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1588.37

59653410		2	Q		1	7.5	237500	237146.23	8/1/2004	7/1/2034	1660.64	360	360	95	8/1/2004	250000	1	10000	0	2	7.5	0	0			0	0	0	0	0	1660.64
59653618		1	O		6	7.25	61200	61104.21	8/1/2004	7/1/2034	417.5	360	360	90	8/1/2004	68000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	417.5
59653634		3	O		6	9.325	94500	94451.77	9/1/2004	8/1/2034	782.57	360	360	90	8/1/2004	105000	1	0	0	1	9.325	8	6	8/1/2006	9/1/2006	6	6	1	15.325	9.325	782.57
59654079		5	O		8	8.25	80000	79897.61	8/1/2004	7/1/2034	601.02	360	360	80	8/1/2004	100000	1	10000	0	1	8.25	8	6.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	601.02
59654277		1	O		8	5.85	212000	211564.58	8/1/2004	7/1/2034	1250.68	360	360	80	7/1/2004	265000	1	0	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	1250.68
59654335		1	O		1	7.35	176400	176129.37	8/1/2004	7/1/2034	1215.35	360	360	90	8/1/2004	196000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1215.35
59654350		1	O		6	6.35	105000	104804.03	8/1/2004	7/1/2034	653.35	360	360	77.21	7/1/2004	136000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	653.35
59654857		1	N		6	6.35	360000	359328.13	8/1/2004	7/1/2034	2240.05	360	360	89.78	7/1/2004	401000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2240.05
59654913		3	O		6	8.2	126000	125918.82	9/1/2004	8/1/2034	942.18	360	360	90	8/1/2004	140000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	942.18
59654996		1	O		6	8.7	64000	63925.31	8/1/2004	7/1/2034	501.21	360	360	84.21	8/1/2004	76000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	501.21
59655019		1	N		1	8.15	54000	53929.46	8/1/2004	7/1/2034	401.9	360	360	90	8/1/2004	60000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	401.9
59655092		2	N		1	7.85	135000	134812.62	8/1/2004	7/1/2034	976.51	360	360	90	7/1/2004	150000	1	0	0	2	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	976.51
59655357		1	O		1	8.15	237500	237189.81	8/1/2004	7/1/2034	1767.59	360	360	95	8/1/2004	250000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1767.59
59655597		1	O		6	9.3	76000	75961.01	9/1/2004	8/1/2034	627.99	360	360	80	8/1/2004	95000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	627.99
59655919		1	O		6	8.2	87000	86887.52	8/1/2004	7/1/2034	650.55	360	360	75.65	8/1/2004	115000	1	10000	0	1	8.2	0	0			0	0	0	0	0	650.55
59656033		1	O		6	7.75	129200	129017.03	8/1/2004	7/1/2034	925.61	360	360	85	8/1/2004	152000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	925.61
59656058		1	O		6	7.6	175950	175693.21	8/1/2004	7/1/2034	1242.34	360	360	85	7/1/2004	207000	1	0	0	1	7.6	8	6	7/1/2008	8/1/2008	6	6	1	13.6	7.6	1242.34
59656074		7	O		6	6.85	78000	77867.9	8/1/2004	7/1/2034	511.11	360	360	75	8/1/2004	104000	1	10000	0	1	6.85	0	0			0	0	0	0	0	511.11
59656090		1	O		1	6.65	212000	211628.69	8/1/2004	7/1/2034	1360.97	360	360	80	8/1/2004	265000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1360.97
59656132		1	O		1	6.55	113600	113396.04	8/1/2004	7/1/2034	721.77	360	360	80	8/1/2004	142000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	721.77
59656256		2	O		1	8.25	170000	169782.43	8/1/2004	7/1/2034	1277.16	360	360	85	7/1/2004	200000	1	0	0	2	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1277.16
59656439		5	O		1	7.55	312300	311839.63	8/1/2004	7/1/2034	2194.35	360	360	90	8/1/2004	347000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	2194.35
59656512		1	O		8	8.6	120700	120628.37	9/1/2004	8/1/2034	936.65	360	360	85	8/1/2004	142000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	936.65
59656678		1	N		1	7.9	68850	68756.39	8/1/2004	7/1/2034	500.41	360	360	85	8/1/2004	81000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	500.41
59656934		7	O		6	6.6	84000	83850.63	8/1/2004	7/1/2034	538.48	360	360	80	8/1/2004	105000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	538.48
59657056		1	O		1	8.15	109250	109107.3	8/1/2004	7/1/2034	813.1	360	360	95	7/1/2004	115000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	813.1
59657270		1	N		1	9.9	68400	68369.08	9/1/2004	8/1/2034	595.22	360	360	90	8/1/2004	76000	1	0	0	1	9.9	8	6	8/1/2006	9/1/2006	6	6	1	15.9	9.9	595.22
59657296		1	N		1	7	60075	59978.21	8/1/2004	7/1/2034	399.69	360	360	90	8/1/2004	70000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	399.69
59657312		2	O		6	8.65	124800	124728.69	9/1/2004	8/1/2034	972.91	360	360	80	8/1/2004	156000	1	0	0	2	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	972.91
59657510		1	O		1	7.4	115200	115025	8/1/2004	7/1/2034	797.63	360	360	80	8/1/2004	144000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	797.63
59657577		1	Q		6	7.75	294500	294082.94	8/1/2004	7/1/2034	2109.84	360	360	95	8/1/2004	310000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2109.84
59657650		1	N		1	8.75	209700	209457.81	8/1/2004	7/1/2034	1649.72	360	360	90	7/1/2004	233000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1649.72
59657676		1	O		6	8.95	210000	209767.32	8/1/2004	7/1/2034	1682.16	360	360	100	7/1/2004	210000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1682.16
59658070		1		2	1	5.75	202500	202078.13	8/1/2004	7/1/2034	1181.74	360	360	90	8/1/2004	225000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1181.74
59658138		1	O		1	9.8	145800	145732.69	9/1/2004	8/1/2034	1258.01	360	360	90	8/1/2004	162000	1	0	0	1	9.8	8	6	8/1/2007	9/1/2007	6	6	1	15.8	9.8	1258.01
59658211		1	O		1	8.8	81000	80907.4	8/1/2004	7/1/2034	640.13	360	360	90	8/1/2004	90000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	640.13
59658252		1	N		6	7.05	207000	206662.99	8/1/2004	7/1/2034	1384.14	360	360	90	8/1/2004	230000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1384.14
59658310		1	O		6	7.9	180000	179750.82	8/1/2004	7/1/2034	1308.25	360	360	75.95	8/1/2004	237000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1308.25
59658492		1	N		1	9.75	55250	55198.23	8/1/2004	7/1/2034	474.69	360	360	65	8/1/2004	65000	1	10000	0	1	9.75	0	0			0	0	0	0	0	474.69
59658518		1	O		6	8.35	491250	490834.05	8/1/2004	7/1/2034	3725.19	360	360	75	7/1/2004	655000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	3725.19
59658617		1	O		1	8.2	405000	404476.4	8/1/2004	7/1/2034	3028.41	360	360	90	7/1/2004	450000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	3028.41
59658930		1	O		6	8	62900	62815.3	8/1/2004	7/1/2034	461.54	360	360	85	8/1/2004	74000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	461.54
59659235		5	O		8	7.6	151875	151331.43	8/1/2004	7/1/2024	1232.8	240	240	94.92	8/1/2004	160000	1	10000	0	1	7.6	0	0			0	0	0	0	0	1232.8
59659532		7	O		2	8.35	116250	116104.23	8/1/2004	7/1/2034	881.54	360	360	75	7/1/2004	155000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	881.54
59659839		5	Q		1	9.4	65075	65029.35	8/1/2004	7/1/2034	542.45	360	360	95	8/1/2004	68500	1	10000	0	1	9.4	8	6	7/1/2007	8/1/2007	6	6	1	15.4	9.4	542.45
59659953		1	Q		6	8.9	87200	87102.27	8/1/2004	7/1/2034	695.37	360	360	80	8/1/2004	109000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	695.37
59660134		1	O		6	7.45	95200	95058.82	8/1/2004	7/1/2034	662.4	360	360	85	8/1/2004	112000	1	10000	0	1	7.45	8	6.5	7/1/2006	8/1/2006	6	6	1	13.45	7.45	662.4
59660175		7	O		1	6	85000	84830.34	8/1/2004	7/1/2034	509.62	360	360	85	8/1/2004	100000	1	10000	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	509.62
59660316		5	O		1	12.5	29400	29392.47	9/1/2004	8/1/2034	313.78	360	360	20	8/1/2004	148000	2	0	0	1	12.5	0	0			0	0	0	0	0	313.78
59661033		1	O		6	6.55	89600	89439.12	8/1/2004	7/1/2034	569.29	360	360	80	8/1/2004	112000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	569.29
59661272		1	O		1	7.55	495000	494248.25	8/1/2004	7/1/2034	3478.08	360	360	89.84	8/1/2004	551000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	3478.08
59661611		1	N		8	8.9	65700	65589.82	8/1/2004	7/1/2034	432.71	360	360	90	8/1/2004	73000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	432.71
59661637		2	O		1	8.65	330000	329610.94	8/1/2004	7/1/2034	2572.58	360	360	100	8/1/2004	330000	1	10000	0	2	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	2572.58
59661819		1	O		6	6	113000	112774.44	8/1/2004	7/1/2034	677.5	360	360	84.33	8/1/2004	134000	1	10000	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	677.5
59661892		1	O		6	8.35	137750	137683.94	9/1/2004	8/1/2034	1044.57	360	360	95	8/1/2004	145000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1044.57
59661991		1	O		6	9.65	468000	467552.17	8/1/2004	7/1/2034	3988.52	360	360	80	7/1/2004	585000	1	0	0	1	9.65	8	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	3988.52
59662056		1	O		6	6.85	184500	184187.57	8/1/2004	7/1/2034	1208.96	360	360	90	7/1/2004	205000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1208.96
59662270		1	O		8	6.9	177650	177352.1	8/1/2004	7/1/2034	1170.01	360	360	85	8/1/2004	209000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1170.01
59662379		1	Q		8	8.55	300000	299820.12	9/1/2004	8/1/2034	2317.38	360	360	75	8/1/2004	400000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	2317.38
59662999		1	N		1	9.2	76500	76419.53	8/1/2004	7/1/2034	626.58	360	360	85	8/1/2004	90000	1	10000	0	1	9.2	0	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	626.58
59663070		2	N		1	8.8	76000	75827.5	8/1/2004	7/1/2034	600.61	360	360	80	8/1/2004	95000	1	10000	0	2	8.8	8	5	7/1/2007	8/1/2007	6	6	1	14.8	8.8	600.61
59663112		5	N		1	8.55	225000	224729.21	8/1/2004	7/1/2034	1738.04	360	360	90	8/1/2004	250000	1	11000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1738.04
59663195		1	O		8	6.45	190000	189652.19	8/1/2004	7/1/2034	1194.69	360	360	88.37	7/1/2004	215000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1194.69
59663237		1	O		6	6.3	153900	153610	8/1/2004	7/1/2034	952.8	360	360	95	8/1/2004	162000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	952.8
59663518		1	N		1	8	58500	58421.22	8/1/2004	7/1/2034	429.26	360	360	90	7/1/2004	65000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	429.26
59663856		1	O		1	8.45	88255	88148.58	8/1/2004	7/1/2034	675.48	360	360	95	8/1/2004	93000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	675.48
59663997		1	O		6	6.5	209000	208821.08	8/1/2004	7/1/2034	1321.03	360	360	95	8/1/2004	220000	1	10000	0	1	6.5	0	0			0	0	0	0	0	1321.03
59664094		5	Q		6	9.2	107100	106987.35	8/1/2004	7/1/2034	877.21	360	360	85	8/1/2004	126000	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	877.21
59664193		1	O		6	7.7	478800	478115.09	8/1/2004	7/1/2034	3413.66	360	360	95	8/1/2004	504000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	3413.66
59664219		1	O		6	7.4	125000	124810.12	8/1/2004	7/1/2034	865.48	360	360	76.78	7/1/2004	162800	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	865.48
59664318		1	O		6	8.05	351000	350532.16	8/1/2004	7/1/2034	2587.78	360	360	90	8/1/2004	390000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	2587.78
59664359		1	O		6	5.48	326250	325531.48	8/1/2004	7/1/2034	1848.32	360	360	75	8/1/2004	435000	1	10000	0	1	5.48	8	6	7/1/2007	8/1/2007	6	6	1	11.48	5.48	1848.32
59664433		1	Q		1	6.3	226400	225973.36	8/1/2004	7/1/2034	1401.36	360	360	80	8/1/2004	283000	1	10000	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	1401.36
59664631		3	O		1	6.35	143920	143651.38	8/1/2004	7/1/2034	895.53	360	360	80	7/1/2004	179900	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	895.53
59664714		7	Q		6	7.85	83000	82884.8	8/1/2004	7/1/2034	600.37	360	360	63	7/1/2004	100000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	600.37
59664771		1	N		1	6.5	107100	106905.83	8/1/2004	7/1/2034	676.95	360	360	90	7/1/2004	119000	1	0	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	676.95
59664896		5	Q		1	8.1	156352	156249.2	9/1/2004	8/1/2034	1158.18	360	360	90	8/1/2004	175225	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1158.18

59664953	1	N		1	7.8	270000	269621.45	8/1/2004	7/1/2034	1943.66	360	360	90	7/1/2004	300000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1943.66
59665570	1	N		6	7.9	112625	111968.1	8/1/2004	7/1/2019	1069.82	180	180	85	8/1/2004	132500	1	10000	0	1	7.9	0	0			0	0	0	0	0	1069.82
59665679	5	O		1	6.45	239999	239559.65	8/1/2004	7/1/2034	1509.08	360	360	80	8/1/2004	299999	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1509.08
59665810	1	N		1	7.65	67500	67402.46	8/1/2004	7/1/2034	478.93	360	360	90	7/1/2004	75000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	478.93
59665836	3	O		6	6.75	323000	322442.23	8/1/2004	7/1/2034	2094.98	360	360	92.29	8/1/2004	350000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	2094.98
59665935	1	N		6	6.9	198000	197667.99	8/1/2004	7/1/2034	1304.03	360	360	90	8/1/2004	220000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1304.03
59665950	1	O		1	6.55	280000	279497.28	8/1/2004	7/1/2034	1779.01	360	360	80	7/1/2004	350000	1	0	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1779.01
59665978	1	O		1	7.65	188800	188527.19	8/1/2004	7/1/2034	1339.57	360	360	80	8/1/2004	237000	1	10000	0	1	7.65	8	6.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1339.57
59666032	2	O		8	6.7	216000	215812.19	9/1/2004	8/1/2034	1393.81	360	360	90	8/1/2004	240000	1	0	0	2	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	1393.81
59666214	1	O		6	7.35	188000	187711.58	8/1/2004	7/1/2034	1295.27	360	360	80	7/1/2004	235000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1295.27
59666578	3	O		1	7.45	206055	205745.12	8/1/2004	7/1/2034	1433.72	360	360	95	8/1/2004	216900	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1433.72
59666818	1	N		1	8.1	117000	116845.62	8/1/2004	7/1/2034	866.68	360	360	90	8/1/2004	132000	1	10000	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	866.68
59666891	1	N		6	7.45	116450	116274.88	8/1/2004	7/1/2034	810.26	360	360	85	7/1/2004	137000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	810.26
59667055	1		2	1	6.5	233100	232677.39	8/1/2004	7/1/2034	1473.36	360	360	90	8/1/2004	259000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1473.36
59667253	1	O		6	7.85	252000	251650.24	8/1/2004	7/1/2034	1822.81	360	360	90	8/1/2004	280000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1822.81
59667295	1	N		1	7.95	78410	76306.07	8/1/2004	7/1/2034	558.01	360	360	90	7/1/2004	84900	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	558.01
59667659	1		2	1	6.8	351000	350399.78	8/1/2004	7/1/2034	2288.26	360	360	90	7/1/2004	400000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2288.26
59667774	1	O		1	7.45	126400	126305.24	9/1/2004	8/1/2034	879.49	360	360	80	8/1/2004	158000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	879.49
59667816	1	O		1	7.74	323100	322641.52	8/1/2004	7/1/2034	2312.5	360	360	90	8/1/2004	359000	1	10000	0	1	7.74	8	6	7/1/2007	8/1/2007	6	6	1	13.74	7.74	2312.5
59667958	5	N		1	7.8	264600	264229.04	8/1/2004	7/1/2034	1904.78	360	360	90	8/1/2004	294000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1904.78
59668053	2	O		8	5.8	391000	390595.62	9/1/2004	8/1/2034	2294.21	360	360	83.19	8/1/2004	470000	1	0	0	2	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	2294.21
59668194	1	O		6	8.9	181450	181348.79	9/1/2004	8/1/2034	1446.96	360	360	94.51	8/1/2004	192000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1446.96
59668392	1	O		6	7.3	180000	179721.09	8/1/2004	7/1/2034	1234.03	360	360	92.31	8/1/2004	195000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1234.03
59668574	1	O		6	8.15	85500	85388.32	8/1/2004	7/1/2034	636.34	360	360	90	7/1/2004	95000	1	0	0	1	8.15	0	0			0	0	0	0	0	636.34
59668715	1	O		6	6.9	104500	104324.77	8/1/2004	7/1/2034	688.24	360	360	95	7/1/2004	110000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	688.24
59669234	7	O		1	7.85	65000	64909.78	8/1/2004	7/1/2034	470.17	360	360	78.47	7/1/2004	85000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	470.17
59669374	1	O		1	8.3	54332	54263.18	8/1/2004	7/1/2034	410.09	360	360	79.9	8/1/2004	68000	1	10000	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	410.09
59669390	1	N		1	7.65	68400	68301.17	8/1/2004	7/1/2034	485.31	360	360	90	8/1/2004	76000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	485.31
59669432	1	O		1	6.9	106200	106111.21	9/1/2004	8/1/2034	699.44	360	360	90	8/1/2004	118000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	699.44
59669598	2	N		6	7.725	199500	199358.48	9/1/2004	8/1/2034	1425.8	360	360	70	8/1/2004	285000	1	0	0	2	7.725	8	6	8/1/2007	9/1/2007	6	6	1	13.725	7.725	1425.8
59669630	1		2	1	6.8	323100	322547.48	8/1/2004	7/1/2034	2106.38	360	360	90	7/1/2004	359000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2106.38
59669697	1	O		1	6.2	336000	335354.54	8/1/2004	7/1/2034	2057.9	360	360	80	8/1/2004	430000	1	10000	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	2057.9
59669853	1	N		6	7.25	99000	98845.07	8/1/2004	7/1/2034	675.38	360	360	90	8/1/2004	110000	1	10000	0	1	7.25	8	4.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	675.38
59670471	1	N		1	8.75	129600	129450.32	8/1/2004	7/1/2034	1019.57	360	360	90	8/1/2004	144000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1019.57
59670570	3	O		1	7.95	84400	84274.01	8/1/2004	7/1/2034	616.36	360	360	80	8/1/2004	105500	1	10000	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	616.36
59671057	5	N		1	8.85	131884	131734.8	8/1/2004	7/1/2034	1046.97	360	360	90	7/1/2004	148000	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1046.97
59671339	1	N		1	7.35	405000	404690.29	9/1/2004	8/1/2034	2790.34	360	360	90	8/1/2004	450000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	2790.34
59671495	1	O		6	8.85	62900	62828.84	8/1/2004	7/1/2034	499.34	360	360	85	8/1/2004	74000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	499.34
59671578	1	N		1	8.3	71100	71009.92	8/1/2004	7/1/2034	536.66	360	360	90	8/1/2004	79000	1	10000	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	536.66
59671958	3	O		1	9.2	68875	68838.91	9/1/2004	8/1/2034	564.13	360	360	95	8/1/2004	72500	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	564.13
59672311	5	O		1	10.25	76500	76435.56	8/1/2004	7/1/2034	685.52	360	360	90	7/1/2004	85000	1	0	0	1	10.25	0	0			0	0	0	0	0	685.52
59672438	1	O		6	8.35	140250	140074.15	8/1/2004	7/1/2034	1063.53	360	360	85	8/1/2004	165000	1	10000	0	1	8.35	0	0			0	0	0	0	0	1063.53
59672550	1	N		1	8.4	152800	152610.36	8/1/2004	7/1/2034	1164.09	360	360	80	8/1/2004	191000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1164.09
59672659	1	O		6	8	76000	75890.28	8/1/2004	7/1/2034	557.67	360	360	95	8/1/2004	80000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	557.67
59672816	1	N		6	6.4	106200	106003.7	8/1/2004	7/1/2034	664.29	360	360	90	8/1/2004	118000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	664.29
59672931	1	O		6	7.65	109650	109469.41	8/1/2004	7/1/2034	777.99	360	360	85	8/1/2004	129000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	777.99
59672972	1	O		1	7.6	116000	115915.62	9/1/2004	8/1/2034	819.05	360	360	80	8/1/2004	145000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	819.05
59673008	1		2	1	7.35	118000	116817.44	8/1/2004	7/1/2034	819.88	360	360	85	8/1/2004	140000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	819.88
59673533	1	O		6	8.3	123500	123422.05	9/1/2004	8/1/2034	932.16	360	360	95	8/1/2004	130000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	932.16
59673772	1	O		6	7.95	66080	65972.57	8/1/2004	7/1/2034	482.58	360	360	80	8/1/2004	82600	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	482.58
59673798	1	O		1	9.75	66405	66342.77	8/1/2004	7/1/2034	570.53	360	360	95	8/1/2004	69900	1	10000	0	1	9.75	8	6	7/1/2007	8/1/2007	6	6	1	15.75	9.75	570.53
59673855	7	O		6	6	105600	105389.21	8/1/2004	7/1/2034	633.13	360	360	80	8/1/2004	132000	1	10000	0	1	6	0	0			0	0	0	0	0	633.13
59674556	3	O		1	8.26	445500	444931.03	8/1/2004	7/1/2034	3350.03	360	360	94.99	8/1/2004	469000	1	10000	0	1	8.26	8	6	7/1/2006	8/1/2006	6	6	1	14.26	8.26	3350.03
59674598	1	N		1	7.75	141300	141200.26	9/1/2004	8/1/2034	1012.3	360	360	90	8/1/2004	157000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	1012.3
59674754	2	O		6	7.5	456000	455321.04	8/1/2004	7/1/2034	3188.42	360	360	84.44	7/1/2004	540000	1	0	0	4	7.5	0	0			0	0	0	0	0	3188.42
59674853	3	N		1	8.25	252000	251677.5	8/1/2004	7/1/2034	1893.2	360	360	90	8/1/2004	289000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1893.2
59675017	2	O		6	7.99	117000	116600.91	8/1/2004	7/1/2024	977.91	240	240	90	7/1/2004	130000	1	0	0	2	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	977.91
59675157	1	N		6	7.95	62550	62421.42	8/1/2004	7/1/2034	456.8	360	360	80	8/1/2004	69500	1	10000	0	1	7.95	8	4.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	456.8
59675272	1	N		1	8.45	62100	62061.99	9/1/2004	8/1/2034	475.3	360	360	90	8/1/2004	69000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	475.3
59675678	1	O		6	6.65	306400	305860.47	8/1/2004	7/1/2034	1966.99	360	360	80	8/1/2004	383000	1	10000	0	1	6.65	0	0			0	0	0	0	0	1966.99
59675793	7	O		6	7.7	91800	91668.68	8/1/2004	7/1/2034	654.5	360	360	85	8/1/2004	108000	1	10000	0	1	7.7	0	0			0	0	0	0	0	654.5
59675850	1	O		8	7.9	85000	84502.72	8/1/2004	7/1/2019	807.41	180	180	37.28	7/1/2004	228000	1	0	0	1	7.9	0	0			0	0	0	0	0	807.41
59676130	1	O		6	8.8	154900	154508.25	9/1/2004	8/1/2034	1199.72	360	360	89.99	8/1/2004	171800	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1199.72
59676437	1	N		1	7.65	394200	393830.43	8/1/2004	7/1/2034	2796.91	360	360	90	8/1/2004	438000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	2796.91
59677138	1	N		6	7.75	135900	135707.54	8/1/2004	7/1/2034	973.61	360	360	90	7/1/2004	151000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	973.61
59677278	1	N		1	7.5	54400	54318.99	8/1/2004	7/1/2034	380.38	360	360	85	7/1/2004	64000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	380.38
59677450	1	O		8	7.85	130000	129819.57	8/1/2004	7/1/2034	940.34	360	360	89.66	8/1/2004	145000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	940.34
59677575	1	O		6	9.45	355500	355145.17	8/1/2004	7/1/2034	2976.28	360	360	90	7/1/2004	395000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	2976.28
59677773	1	O		6	8.35	58650	58520.83	8/1/2004	7/1/2034	444.75	360	360	85	8/1/2004	69000	1	10000	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	444.75
59678011	1	O		1	7.75	115200	115118.69	9/1/2004	8/1/2034	825.31	360	360	80	8/1/2004	144000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	825.31
59678292	1	N		1	7.7	144000	143794	8/1/2004	7/1/2034	1026.67	360	360	90	7/1/2004	160000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1026.67
59678334	5	O		8	7.9	90000	89876.33	8/1/2004	7/1/2034	654.13	360	360	86.54	8/1/2004	104000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	654.13
59678359	5	O		1	7.7	384750	384199.62	8/1/2004	7/1/2034	2743.12	360	360	90	8/1/2004	430000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2743.12
59678433	1	O		6	7.9	147250	147047.67	8/1/2004	7/1/2034	1070.23	360	360	95	8/1/2004	155000	1	10000	0	1	7.9	0	0			0	0	0	0	0	1070.23
59678458	1	O		6	8.15	147250	146956.9	8/1/2004	7/1/2034	1095.91	360	360	95	8/1/2004	155000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1095.91
59678615	1	O		6	6.5	96900	96724.32	8/1/2004	7/1/2034	612.48	360	360	95	8/1/2004	102000	1	10000	0	1	6.5	8	4.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	612.48
59678730	5	O		1	8.4	96750	96629.92	8/1/2004	7/1/2034	737.08	360	360	90	7/1/2004	107500	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	737.08

59678755	1	O	6	8	100800	100732.36	9/1/2004	8/1/2034	739.64	360	360	90	8/1/2004	112000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	739.64
59678896	1	O	6	9.1	123500	123367.36	8/1/2004	7/1/2034	1002.61	360	360	95	9/1/2004	130000	1	11000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1002.61
59678953	2	O	6	9.1	95000	94897.97	8/1/2004	7/1/2034	771.24	360	360	95	8/1/2004	100000	1	10000	0	2	9.1	0	0			0	0	0	0	0	771.24
59678979	1	O	1	7.85	195300	195028.93	8/1/2004	7/1/2034	1412.68	360	360	80	8/1/2004	219000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1412.68
59679019	1	O	8	8.7	90950	90843.87	8/1/2004	7/1/2034	712.26	360	360	85	8/1/2004	107000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	712.26
59679092	1	O	1	6.225	125347	125107.36	8/1/2004	7/1/2034	769.75	360	360	80	8/1/2004	156684	1	10000	0	1	6.225	8	6	7/1/2007	8/1/2007	6	6	1	12.225	6.225	769.75
59679175	3	N	6	6.7	264000	263539.64	8/1/2004	7/1/2034	1703.54	360	360	80	8/1/2004	330000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1703.54
59679191	1	O	6	8.85	378000	377572.39	8/1/2004	7/1/2034	3000.77	360	360	90	7/1/2004	420000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	3000.77
59679217	1	N	1	8.7	180000	179789.96	8/1/2004	7/1/2034	1409.64	360	360	90	8/1/2004	200000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1409.64
59679415	1	O	6	8.4	135000	134832.44	8/1/2004	7/1/2034	1028.49	360	360	90	7/1/2004	150000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1028.49
59679613	5	O	1	7.2	149704	149487.38	8/1/2004	7/1/2034	1016.18	360	360	80	7/1/2004	187130	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1016.18
59679670	2	N	1	8.55	82800	82700.35	8/1/2004	7/1/2034	639.6	360	360	90	7/1/2004	92000	1	0	0	2	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	639.6
59679811	1	O	6	10.45	123000	122850.59	9/1/2004	8/1/2034	1120.54	360	360	75	8/1/2004	164000	1	0	0	1	10.45	8	6	8/1/2006	9/1/2006	6	6	1	16.45	10.45	1120.54
59680116	1	O	6	7.95	232000	231842.74	9/1/2004	8/1/2034	1694.26	360	360	80	8/1/2004	290000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1694.26
59680157	1	O	6	6.9	247000	246585.81	8/1/2004	7/1/2034	1626.75	360	360	93.21	8/1/2004	265000	1	10000	0	1	6.9	0	0			0	0	0	0	0	1626.75
59680397	1	O	6	8.65	72900	72814.05	8/1/2004	7/1/2034	568.31	360	360	90	8/1/2004	81000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	568.31
59680496	1	O	6	6.6	142400	142146.79	8/1/2004	7/1/2034	909.46	360	360	80	8/1/2004	178000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	909.46
59681478	1	N	1	7.15	335300	334764.79	8/1/2004	7/1/2034	2264.64	360	360	88.94	7/1/2004	377000	1	0	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2264.64
59681510	3	O	1	7.35	117000	116719.89	8/1/2004	7/1/2034	806.1	360	360	90	8/1/2004	130000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	806.1
59681650	7	O	6	10.1	115500	115398.53	8/1/2004	7/1/2034	1022.15	360	360	70	7/1/2004	165000	1	0	0	1	10.1	0	0			0	0	0	0	0	1022.15
59681678	7	O	1	8.05	130000	129826.72	8/1/2004	7/1/2034	958.43	360	360	68.06	8/1/2004	191000	1	10000	0	1	8.05	0	0			0	0	0	0	0	958.43
59681734	1	O	6	7.65	148200	147985.85	8/1/2004	7/1/2034	1051.51	360	360	95	7/1/2004	156000	1	0	0	1	7.65	0	0			0	0	0	0	0	1051.51
59681858	1	O	8	5.9	99500	99297.56	8/1/2004	7/1/2034	590.18	360	360	79.6	8/1/2004	125000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	590.18
59681973	1	O	6	7.99	494000	493333.51	8/1/2004	7/1/2034	3621.36	360	360	95	8/1/2004	520000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3621.36
59682054	1	O	6	9.15	86250	86158.33	8/1/2004	7/1/2034	703.32	360	360	75	8/1/2004	115000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	703.32
59682195	1	O	1	7.95	75810	75706.89	8/1/2004	7/1/2034	553.63	360	360	95	8/1/2004	80000	1	10000	0	1	7.95	0	0			0	0	0	0	0	553.63
59682237	1	O	6	6.95	211500	211148.82	8/1/2004	7/1/2034	1400.02	360	360	90	7/1/2004	235000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1400.02
59682351	1	O	6	8.3	90250	90135.67	8/1/2004	7/1/2034	681.2	360	360	95	8/1/2004	95000	1	10000	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	681.2
59682450	1	O	6	6.25	188800	188440.77	8/1/2004	7/1/2034	1162.48	360	360	80	8/1/2004	236000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1162.48
59682492	2	O	6	6.975	348750	348482.72	9/1/2004	8/1/2034	2314.39	360	360	81.1	8/1/2004	430000	1	0	0	2	6.975	8	6	8/1/2007	9/1/2007	6	6	1	12.975	6.975	2314.39
59682501	5	O	6	6.9	264000	263557.31	8/1/2004	7/1/2034	1738.71	360	360	80.49	8/1/2004	328000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1738.71
59683391	1	O	1	6.35	208000	207811.79	8/1/2004	7/1/2034	1294.26	360	360	80	7/1/2004	260000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1294.26
59683417	1	O	1	7.1	113400	113217.18	8/1/2004	7/1/2034	762.09	360	360	90	7/1/2004	126000	1	0	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	762.09
59683433	2	O	6	7.1	281000	280547.01	8/1/2004	7/1/2034	1888.41	360	360	82.65	7/1/2004	340000	1	0	0	2	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	1888.41
59683490	1	O	6	5.8	412000	411145.74	8/1/2004	7/1/2034	2417.43	360	360	80	8/1/2004	515000	1	10000	0	1	5.8	0	0			0	0	0	0	0	2417.43
59684035	2	N	6	7.7	331500	331025.79	8/1/2004	7/1/2034	2363.47	360	360	85	7/1/2004	390000	1	0	0	2	7.7	0	0			0	0	0	0	0	2363.47
59684092	1	O	8	9.6	100000	99903.29	8/1/2004	7/1/2034	848.16	360	360	80	8/1/2004	125000	1	10000	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	848.16
59684472	1	O	1	7.3	191920	191771.76	9/1/2004	8/1/2034	1315.75	360	360	80	9/1/2004	245000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1315.75
59684555	2	O	6	8.15	126000	125835.42	8/1/2004	7/1/2034	937.78	360	360	75	7/1/2004	168000	1	0	0	4	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	937.78
59684597	1	O	6	9.35	500000	499490.35	8/1/2004	7/1/2034	4149.67	360	360	66.67	7/1/2004	750000	1	0	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	4149.67
59684613	1	O	6	9	182400	182300.38	9/1/2004	8/1/2034	1467.84	360	360	95	8/1/2004	192000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	1467.84
59684696	1	O	6	8.35	118275	118126.7	8/1/2004	7/1/2034	896.89	360	360	95	8/1/2004	124500	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	896.89
59684738	1	O	6	5.4	131200	130906.68	8/1/2004	7/1/2034	736.73	360	360	80	8/1/2004	164000	1	10000	0	1	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	736.73
59684837	1	O	6	10.75	161500	161439.19	9/1/2004	8/1/2034	1507.58	360	360	95	8/1/2004	170000	1	0	0	1	10.75	5	6	8/1/2007	9/1/2007	6	6	1	16.75	10.75	1507.58
59685016	2	N	1	7.3	99900	99822.84	9/1/2004	8/1/2034	684.89	360	360	90	8/1/2004	111000	1	0	0	2	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	684.89
59685172	1	O	6	7.95	176000	175760.61	8/1/2004	7/1/2034	1285.3	360	360	80	7/1/2004	220000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1285.3
59685313	5	N	1	7.7	181744	181512.61	8/1/2004	7/1/2034	1153.18	360	360	90	7/1/2004	179716	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1153.18
59685479	1	O	6	9.65	61750	61720.57	9/1/2004	8/1/2034	526	360	360	95	8/1/2004	65000	1	0	0	1	9.65	0	0			0	0	0	0	0	526
59685537	1	N	1	7.5	130500	130305.68	8/1/2004	7/1/2034	912.48	360	360	90	7/1/2004	145000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	912.48
59685659	7	O	6	7	100300	100135.08	8/1/2004	7/1/2034	667.3	360	360	85	8/1/2004	118000	1	10000	0	1	7	8	6.5	7/1/2006	8/1/2006	6	6	1	13	7	667.3
59685891	1	O	6	7.65	250000	249638.77	8/1/2004	7/1/2034	1773.79	360	360	94.34	7/1/2004	265000	1	0	0	1	7.65	0	0			0	0	0	0	0	1773.79
59685917	2	O	1	6.99	495000	494184.52	8/1/2004	7/1/2034	3289.93	360	360	90	7/1/2004	550000	1	0	0	2	6.99	8	6	7/1/2007	8/1/2007	6	6	1	12.99	6.99	3289.93
59685958	1	O	1	8.3	88650	88537.7	8/1/2004	7/1/2034	669.12	360	360	90	7/1/2004	100000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	669.12
59686055	2	N	6	9.45	59500	59440.81	8/1/2004	7/1/2034	498.14	360	360	85	7/1/2004	70000	1	0	0	2	9.45	0	0			0	0	0	0	0	498.14
59686253	3	N	1	7.75	148410	148305.25	9/1/2004	8/1/2034	1063.23	360	360	90	8/1/2004	184900	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1063.23
59686519	5	N	6	8.2	114750	114500.98	8/1/2004	7/1/2034	858.05	360	360	85	8/1/2004	135000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	858.05
59686659	1	O	6	8.75	52000	51939.78	8/1/2004	7/1/2034	409.09	360	360	80	8/1/2004	65000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	409.09
59686857	1	N	1	8.25	52200	52133.19	8/1/2004	7/1/2034	392.17	360	360	90	8/1/2004	58000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	392.17
59687012	1	O	1	7.95	431100	430513.64	8/1/2004	7/1/2034	3148.25	360	360	90	7/1/2004	485000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	3148.25
59687095	1	N	6	8.15	85500	85398.32	8/1/2004	7/1/2034	636.34	360	360	90	7/1/2004	95000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	636.34
59687616	3	O	1	8.4	174800	174691.9	9/1/2004	8/1/2034	1331.7	360	360	95	8/1/2004	184000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	1331.7
59688275	1	O	8	9.05	189000	188794.88	8/1/2004	7/1/2034	1527.55	360	360	94.5	7/1/2004	200000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	1527.55
59688333	1	O	6	8	79500	79390.9	8/1/2004	7/1/2034	583.35	360	360	75	8/1/2004	106000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	583.35
59688515	7	O	1	7.15	112000	111910.87	9/1/2004	8/1/2034	756.46	360	360	80	8/1/2004	140000	1	0	0	1	7.15	0	0			0	0	0	0	0	756.46
59688879	1	O	6	7.99	191900	191841.09	8/1/2004	7/1/2034	1406.76	360	360	95	8/1/2004	202000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1406.76
59689299	1	O	1	7.35	323000	322504.48	8/1/2004	7/1/2034	2225.38	360	360	95	7/1/2004	340000	1	0	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	2225.38
59689356	1	O	1	6.1	138400	138128.98	8/1/2004	7/1/2034	838.7	360	360	80	8/1/2004	173000	1	10000	0	1	6.1	8	6	7/1/2007	8/1/2007	6	6	1	12.1	6.1	838.7
59689414	1	O	1	8.375	266000	265834.66	9/1/2004	8/1/2034	2021.8	360	360	95	8/1/2004	280000	1	0	0	1	8.375	8	4.5	8/1/2007	9/1/2007	6	6	1	14.375	8.375	2021.8
59689596	2	O	6	7	191490	191333.04	9/1/2004	8/1/2034	1273.99	360	360	78	8/1/2004	245500	1	0	0	2	7	8	6	8/1/2008	9/1/2006	6	6	1	13	7	1273.99
59689653	1	O	8	9.975	99750	99705.83	9/1/2004	8/1/2034	873.54	360	360	95	8/1/2004	105000	1	0	0	1	9.975	0	0			0	0	0	0	0	873.54
59689695	1	O	6	6.75	120000	119792.78	8/1/2004	7/1/2034	778.32	360	360	80	7/1/2004	150000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	778.32
59689737	2	N	8	7.8	55250	55174.09	8/1/2004	7/1/2034	401.56	360	360	85	8/1/2004	65000	1	10000	0	2	7.8	8	6	7/1/2008	8/1/2006	6	6	1	13.8	7.8	401.56
59690115	1	O	8	10.25	164500	164431.01	9/1/2004	8/1/2034	1474.09	360	360	70	8/1/2004	235000	1	0	0	1	10.25	8	6	8/1/2006	9/1/2006	6	6	1	16.25	10.25	1474.09
59690172	1	N	6	8.1	155000	154898.09	9/1/2004	8/1/2034	1148.16	360	360	43.68	8/1/2004	355000	1	0	0	1	8.1	8	4.5	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1148.16
59690198	1	O	6	5.95	101150	100946.17	8/1/2004	7/1/2034	603.2	360	360	85	8/1/2004	119000	1	10000	0	1	5.95	8	8	7/1/2006	8/1/2006	6	6	1	11.95	5.95	603.2
59690677	1	O	1	7.9	390000	389464.14	8/1/2004	7/1/2034	2834.55	360	360	100	7/1/2004	390000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2834.55
59690719	5	O	6	6	288000	287425.15	8/1/2004	7/1/2034	1726.71	360	360	80	7/1/2004	360000	1	0	0	1	6	8	6	7/1/2007	8/1/2007	6	6	1	12	6	1726.71

59690792	1	O		6	8.35	94400	94281.5	8/1/2004	7/1/2034	715.85	360	360	80	8/1/2004	118000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	715.85
59690859	1	O		6	5.6	250001	249462.67	8/1/2004	7/1/2034	1435.21	360	360	69.44	7/1/2004	360000	1	0	0	1	5.6	8	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	1435.21
59690974	7	O		6	6.1	143650	143509.7	9/1/2004	8/1/2034	870.52	360	360	85	8/1/2004	169000	1	0	0	1	6.1	0	0			0	0	0	0	0	870.52
59691014	1	N		6	8.4	59000	49937.94	8/1/2004	7/1/2034	380.92	360	360	69.44	8/1/2004	72000	1	10000	0	1	8.4	8	4.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	380.92
59691436	1	O		1	7.85	299250	298834.67	8/1/2004	7/1/2034	2164.58	360	360	95	8/1/2004	316500	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2164.58
59691493	1	O		6	6.8	218450	218078.43	8/1/2004	7/1/2034	1424.14	360	360	85	8/1/2004	257000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1424.14
59692079	1	O		6	8	348500	347804.39	8/1/2004	7/1/2034	2089.44	360	360	85	7/1/2004	410000	1	0	0	1	8	0	0			0	0	0	0	0	2089.44
59692491	3	O		1	6.75	146000	145747.87	8/1/2004	7/1/2034	946.96	360	360	80	8/1/2004	185000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	946.96
59692574	7	O		6	6.2	224000	223569.67	8/1/2004	7/1/2034	1371.94	360	360	80	8/1/2004	280000	1	10000	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1371.94
59692814	5	N		1	8.75	231515	231247.63	8/1/2004	7/1/2034	1821.33	360	360	90	7/1/2004	265000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1821.33
59692897	1	O		6	6.25	86000	85818.4	9/1/2004	8/1/2034	529.52	360	360	67.72	8/1/2004	127000	1	0	0	1	6.25	0	0			0	0	0	0	0	529.52
59693176	5	O		6	8.7	198000	197768.95	8/1/2004	7/1/2034	1550.61	360	360	90	7/1/2004	220000	1	0	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	1550.61
59693259	5	O		6	7.75	232700	232535.75	9/1/2004	8/1/2034	1667.1	360	360	89.5	8/1/2004	260000	1	0	0	1	7.75	0	0			0	0	0	0	0	1667.1
59693390	1	O		6	6.25	140200	139933.25	8/1/2004	7/1/2034	863.24	360	360	84.97	8/1/2004	165000	1	10000	0	1	6.25	8	4.5	7/1/2006	8/1/2006	6	6	1	12.25	6.25	863.24
59693770	3		2	1	7.25	495900	495123.95	8/1/2004	7/1/2034	3382.92	360	360	90	8/1/2004	551000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	3382.92
59693812	1	O		1	5.65	200175	199748	8/1/2004	7/1/2034	1155.49	360	360	85	8/1/2004	247000	1	10000	0	1	5.65	8	6	7/1/2006	8/1/2006	6	6	1	11.65	5.65	1155.49
59694299	5	N		1	9	163800	163620.37	8/1/2004	7/1/2034	1317.98	360	360	90	7/1/2004	182000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	1317.98
59694372	1	N		1	9	175500	175307.54	8/1/2004	7/1/2034	1412.12	360	360	90	7/1/2004	195000	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	1412.12
59694513	1	N		1	8	126000	125830.34	8/1/2004	7/1/2034	924.55	360	360	90	7/1/2004	140000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	924.55
59694612	1	O		6	8.65	114950	114882.48	9/1/2004	8/1/2034	896.12	360	360	95	8/1/2004	121000	1	0	0	1	8.65	0	0			0	0	0	0	0	896.12
59694711	1	O		6	7.05	412000	411329.24	8/1/2004	7/1/2034	2754.9	360	360	84.77	7/1/2004	486000	1	0	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	2754.9
59694851	1	O		1	8.8	62700	62628.32	8/1/2004	7/1/2034	495.51	360	360	95	8/1/2004	66000	1	10000	0	1	8.8	0	0			0	0	0	0	0	495.51
59695171	5	N		1	9	174690	174498.43	8/1/2004	7/1/2034	1405.6	360	360	90	7/1/2004	194100	1	0	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	1405.6
59695353	1	N		1	7.99	274500	274129.64	8/1/2004	7/1/2034	2012.28	360	360	90	7/1/2004	305000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2012.28
59695411	5	N		1	9.25	82800	82713.81	8/1/2004	7/1/2034	681.18	360	360	90	7/1/2004	92000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	681.18
59695718	5	N		1	8.75	162900	162711.86	8/1/2004	7/1/2034	1281.54	360	360	90	7/1/2004	181000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1281.54
59695759	7	O		6	8.15	91800	91680.11	8/1/2004	7/1/2034	683.22	360	360	85	8/1/2004	108000	1	10000	0	1	8.15	0	0			0	0	0	0	0	683.22
59695791	1	O		6	6.85	155800	155536.17	8/1/2004	7/1/2034	1020.9	360	360	95	8/1/2004	164000	1	10000	0	1	6.85	8	4.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1020.9
59695817	1	N		1	8.75	207900	207659.88	8/1/2004	7/1/2034	1635.56	360	360	90	7/1/2004	231000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1635.56
59695973	1	O		1	8.9	216000	215637.8	8/1/2004	7/1/2034	1422.58	360	360	90	7/1/2004	240000	1	0	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1422.58
59696096	2	O		1	7.95	110500	110349.68	8/1/2004	7/1/2034	806.97	360	360	85	8/1/2004	130000	1	10000	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	806.97
59696112	1	O		1	8.8	135150	134995.52	8/1/2004	7/1/2034	1068.06	360	360	85	8/1/2004	159000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1068.06
59696179	1	O		1	8.2	142800	142708	9/1/2004	8/1/2034	1067.8	360	360	85	8/1/2004	168000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1067.8
59696492	1	C		1	7.7	245800	245424.89	9/1/2004	8/1/2034	1751.04	360	360	80	8/1/2004	307000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1751.04
59696559	1	N		1	7.15	99000	98840.61	8/1/2004	7/1/2034	668.66	360	360	90	8/1/2004	110000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	668.66
59696817	1	N		6	8.9	52200	52141.54	8/1/2004	7/1/2034	416.27	360	360	90	7/1/2004	58000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	416.27
59696898	1	N		1	8.25	81000	80896.33	8/1/2004	7/1/2034	608.53	360	360	90	7/1/2004	90000	1	0	0	1	8.25	0	0			0	0	0	0	0	608.53
59697052	1	O		6	8.55	102400	102276.76	8/1/2004	7/1/2034	791	360	360	80	7/1/2004	128000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	791
59697078	1	O		1	10.25	81500	81431.34	8/1/2004	7/1/2034	730.33	360	360	100	8/1/2004	81500	1	10000	0	1	10.25	8	6	7/1/2007	8/1/2007	6	6	1	16.25	10.25	730.33
59697151	1	N		1	8	54825	54751.17	8/1/2004	7/1/2034	402.29	360	360	85	7/1/2004	65000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	402.29
59697318	1	O		8	5.95	246000	245504.27	8/1/2004	7/1/2034	1467	360	360	79.61	7/1/2004	309000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1467
59697573	7	N		1	7.25	95200	95051.01	8/1/2004	7/1/2034	649.44	360	360	80	8/1/2004	119000	1	10000	0	1	7.25	0	0			0	0	0	0	0	649.44
59697672	1	O		1	6.55	92600	92433.73	8/1/2004	7/1/2034	588.35	360	360	79.15	7/1/2004	117000	1	0	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	588.35
59698159	5	O		1	7.4	380000	379422.79	8/1/2004	7/1/2034	2631.05	360	360	95	9/1/2004	400000	1	11000	0	1	7.4	0	0			0	0	0	0	0	2631.05
59698258	1	O		1	8.3	96900	96777.25	8/1/2004	7/1/2034	731.39	360	360	95	7/1/2004	116000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	731.39
59698456	5	O		1	8.7	137600	136935.82	8/1/2004	7/1/2034	1077.59	360	360	100	8/1/2004	137600	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1077.59
59698597	2	O		1	7.45	212500	212180.41	8/1/2004	7/1/2034	1478.57	360	360	85	8/1/2004	251000	1	10000	0	3	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1478.57
59698811	2	O		6	9.3	78840	78756.79	8/1/2004	7/1/2034	651.46	360	360	73	8/1/2004	108000	1	10000	0	2	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	651.46
59698878	1	O		6	9.25	101700	101172.47	8/1/2004	7/1/2019	1046.69	180	180	90	8/1/2004	113000	1	10000	0	1	9.25	0	0			0	0	0	0	0	1046.69
59699157	2	N		6	7.95	96000	95934.92	9/1/2004	8/1/2034	701.08	360	360	80	8/1/2004	120000	1	0	0	4	7.95	0	0			0	0	0	0	0	701.08
59699272	1	O		1	6.9	221350	220978.82	8/1/2004	7/1/2034	1457.82	360	360	95	8/1/2004	233000	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1457.82
59699314	1	O		1	7.8	85140	85013.49	8/1/2004	7/1/2034	612.9	360	360	90	8/1/2004	96000	1	10000	0	1	7.8	8	4.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	612.9
59699371	1	O		1	9.35	161910	161827.8	9/1/2004	8/1/2034	1343.75	360	360	90	8/1/2004	184000	1	0	0	1	9.35	8	6	8/1/2007	9/1/2007	6	6	1	15.35	9.35	1343.75
59699439	3	O		6	7.55	308000	307773.69	9/1/2004	8/1/2034	2164.14	360	360	80	8/1/2004	385000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2164.14
59699470	5	O		1	8.625	115900	115762.65	8/1/2004	7/1/2034	901.46	360	360	95	7/1/2004	122000	1	0	0	1	8.625	0	0			0	0	0	0	0	901.46
59699498	2	O		1	9.3	51000	50947.48	8/1/2004	7/1/2034	421.42	360	360	85	8/1/2004	60000	1	10000	0	2	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	421.42
59699652	1	O		6	7.45	196000	195853.07	9/1/2004	8/1/2034	1363.76	360	360	64.26	8/1/2004	305000	1	0	0	1	7.45	0	0			0	0	0	0	0	1363.76
59699678	3	O		6	7.99	115900	115743.62	8/1/2004	7/1/2034	849.63	360	360	95	8/1/2004	122000	1	10000	0	1	7.99	0	0			0	0	0	0	0	849.63
59699710	1	O		6	7.425	208800	208484.41	8/1/2004	7/1/2034	1449.26	360	360	90	8/1/2004	232000	1	10000	0	1	7.425	8	6	7/1/2006	8/1/2006	6	6	1	13.425	7.425	1449.26
59699751	1	O		1	8.45	119700	119552.94	8/1/2004	7/1/2034	916.16	360	360	95	7/1/2004	126000	1	0	0	1	8.45	0	0			0	0	0	0	0	916.16
59699991	5	O		6	7.5	315000	314766.22	9/1/2004	8/1/2034	2202.53	360	360	90	8/1/2004	350000	1	0	0	1	7.5	8	4.5	8/1/2006	9/1/2006	6	6	1	13.5	7.5	2202.53
59700310	2	N		6	8.75	55250	55186.18	8/1/2004	7/1/2034	434.66	360	360	64.24	7/1/2004	86000	1	0	0	2	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	434.66
59700831	1	O		1	8.85	211500	211260.75	8/1/2004	7/1/2034	1679	360	360	90	7/1/2004	235000	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1679
59701235	2	N		8	6.75	235000	234594.19	8/1/2004	7/1/2034	1524.21	360	360	81.31	7/1/2004	289000	1	0	0	2	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1524.21
59701282	1	N		6	8.45	72000	71955.93	9/1/2004	8/1/2034	551.07	360	360	90	8/1/2004	80000	1	0	0	1	8.45	0	0			0	0	0	0	0	551.07
59701474	1	N		1	8.1	242100	241780.56	8/1/2004	7/1/2034	1793.36	360	360	90	8/1/2004	269000	1	10000	0	1	8.1	0	0			0	0	0	0	0	1793.36
59701698	1	O		6	8.7	277900	277738.45	9/1/2004	8/1/2034	2176.33	360	360	86.84	8/1/2004	320000	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	2176.33
59701912	7	O		6	7.425	133600	133398.08	8/1/2004	7/1/2034	927.3	360	360	80	7/1/2004	167000	1	0	0	1	7.425	8	6	7/1/2006	8/1/2006	6	6	1	13.425	7.425	927.3
59702035	1	O		1	8.55	162400	162108.41	8/1/2004	7/1/2034	1031.83	360	360	80	7/1/2004	203000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	8.55	1031.83
59702175	1	O		6	8.55	53550	53379.84	8/1/2004	7/1/2034	468.42	240	240	89.25	7/1/2004	60000	1	0	0	1	8.55	0	0			0	0	0	0	0	468.42
59702217	1	O		8	7.25	101150	100991.69	8/1/2004	7/1/2034	690.03	360	360	85	7/1/2004	119000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	690.03
59702399	1	O		6	9.25	201400	201190.37	8/1/2004	7/1/2034	1656.87	360	360	95	7/1/2004	212000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1656.87
59702654	5	O		1	5.4	179160	178759.46	8/1/2004	7/1/2034	1006.04	360	360	80	8/1/2004	223950	1	10000	0	1	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	1006.04
59702977	1	O		1	10.1	144900	144837.25	9/1/2004	8/1/2034	1282.33	360	360	90	8/1/2004	161000	1	0	0	1	10.1	8	4.5	8/1/2006	9/1/2006	6	6	1	16.1	10.1	1282.33
59703118	1	N		6	8.65	100800	100622.49	8/1/2004	7/1/2034	647.11	360	360	90	8/1/2004	112000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	8.65	647.11
59703397	5	O		1	7.8	310500	310084.69	8/1/2004	7/1/2034	2235.2	360	360	90	8/1/2004	345000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2235.2
59703498	1	N		1	8.3	51300	51235.01	8/1/2004	7/1/2034	387.21	360	360	90	7/1/2004	57000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	387.21

59703835	1	O		6	7.6	124950	124767.82	8/1/2004	7/1/2034	882.25	360	360	85	8/1/2004	147000	1	10000	0	1	7.6	6	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	882.25
59703892	1	O		6	7.4	112200	112029.56	8/1/2004	7/1/2034	776.86	360	360	85	8/1/2004	132000	1	10000	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	776.86
59704031	5	O		1	10.8	44790	44756.47	8/1/2004	7/1/2034	419.8	360	360	20	7/1/2004	223950	2	0	0	1	10.8	0	0			0	0	0	0	0	0	419.8
59704155	2	O		1	11.45	56308	56271.43	8/1/2004	7/1/2034	555.47	360	360	20	7/1/2004	281540	2	0	0	2	11.45	0	0			0	0	0	0	0	0	555.47
59704197	1	O		1	6.95	164000	163727.68	8/1/2004	7/1/2034	1085.6	360	360	80	8/1/2004	205000	1	10000	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1085.6
59704239	1	O		6	6.29	175500	175168.64	8/1/2004	7/1/2034	1085.16	360	360	90	7/1/2004	195000	1	0	0	1	6.29	6	6	7/1/2006	8/1/2006	6	6	1	12.29	6.29	1085.16
59704353	1	O		6	9.1	280000	279699.29	8/1/2004	7/1/2034	2273.12	360	360	84.85	7/1/2004	330000	1	0	0	1	9.1	6	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	2273.12
59704452	1	O		6	6	290000	289370.91	8/1/2004	7/1/2034	1738.7	360	360	79.45	8/1/2004	365000	1	10000	0	1	6	6	6	7/1/2006	8/1/2006	6	6	1	12	6	1738.7
59704692	2	N		1	7.3	115600	115420.88	8/1/2004	7/1/2034	792.52	360	360	85	7/1/2004	136000	1	0	0	2	7.3	6	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	792.52
59705038	1	O		1	7.45	86800	86669.46	8/1/2004	7/1/2034	603.95	360	360	80	7/1/2004	108500	1	0	0	1	7.45	6	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	603.95
59705236	1	O		1	8.55	110700	110566.76	8/1/2004	7/1/2034	855.12	360	360	90	8/1/2004	123000	1	10000	0	1	8.55	6	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	855.12
59705392	1	O		6	8.55	112000	111865.2	8/1/2004	7/1/2034	865.16	360	360	80	7/1/2004	140000	1	0	0	1	8.55	0	0			0	0	0	0	0	0	865.16
59705954	1	O		6	7.7	114000	113836.92	8/1/2004	7/1/2034	812.78	360	360	95	7/1/2004	120000	1	0	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	812.78
59706119	1	O		1	7.8	355500	354960.48	8/1/2004	7/1/2034	2559.14	360	360	90	8/1/2004	395000	1	10000	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2559.14
59706259	1	O		6	8.15	182750	182511.31	8/1/2004	7/1/2034	1360.12	360	360	85	7/1/2004	215000	1	0	0	1	8.15	6	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1360.12
59706390	5	O		6	7.8	221850	221538.96	8/1/2004	7/1/2034	1597.04	360	360	85	7/1/2004	261000	1	0	0	1	7.8	6	4.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1597.04
59706416	1	O		6	7.45	287500	287067.63	8/1/2004	7/1/2034	2000.41	360	360	79.97	7/1/2004	359500	1	0	0	1	7.45	6	4.5	7/1/2007	8/1/2007	6	6	1	13.45	7.45	2000.41
59706432	1	N		1	8.05	81000	80892.03	8/1/2004	7/1/2034	597.18	360	360	90	7/1/2004	90000	1	0	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	597.18
59706556	1	O		1	11.55	21700	21686.2	8/1/2004	7/1/2034	215.73	360	360	20	7/1/2004	108500	2	0	0	1	11.55	0	0			0	0	0	0	0	0	215.73
59706713	1	O		8	7.75	85500	85378.91	8/1/2004	7/1/2034	612.54	360	360	90	8/1/2004	95000	1	10000	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	612.54
59706739	1	N		1	7.5	55250	55167.73	8/1/2004	7/1/2034	386.32	360	360	85	7/1/2004	65000	1	0	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	386.32
59707059	1	N		1	6.5	189000	188657.32	8/1/2004	7/1/2034	1194.61	360	360	90	8/1/2004	210000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1194.61
59707133	5	O		6	8.3	130500	130334.69	8/1/2004	7/1/2034	985	360	360	87	8/1/2004	150000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	985
59707471	1	O		1	8.55	90250	90138.51	8/1/2004	7/1/2034	697.15	360	360	95	8/1/2004	95000	1	10000	0	1	8.55	6	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	697.15
59707497	1	O		6	6.3	110000	109792.7	8/1/2004	7/1/2034	680.88	360	360	65.28	8/1/2004	168500	1	10000	0	1	6.3	6	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	680.88
59707653	1	O		8	7.45	291600	291381.41	9/1/2004	8/1/2034	2028.94	360	360	90	8/1/2004	324000	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	2028.94
59707695	1	O		6	8.25	198000	197746.61	8/1/2004	7/1/2034	1487.51	360	360	90	7/1/2004	220000	1	0	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1487.51
59707794	1	O		6	9.15	91200	91103.05	8/1/2004	7/1/2034	743.69	360	360	80	8/1/2004	114000	1	10000	0	1	9.15	6	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	743.69
59707877	1	O		6	7.99	285000	284615.47	8/1/2004	7/1/2034	2089.25	360	360	95	7/1/2004	300000	1	0	0	1	7.99	6	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	2089.25
59707992	3	N		6	6.95	183700	183394.98	8/1/2004	7/1/2034	1216	360	360	74.98	8/1/2004	245000	1	10000	0	1	6.95	6	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1216
59708230	2	O		1	7.6	350200	349688.89	8/1/2004	7/1/2034	2472.68	360	360	80	7/1/2004	460000	1	0	0	2	7.6	6	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	2472.68
59708552	3	O		6	8.8	80000	79908.56	8/1/2004	7/1/2034	632.22	360	360	70.48	7/1/2004	113500	1	0	0	1	8.8	6	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	632.22
59708651	1	O		1	6.75	145350	144583.36	9/1/2004	7/1/2034	942.74	360	360	95	7/1/2004	153000	1	0	0	1	6.75	0	0			0	0	0	0	0	0	942.74
59708719	1	N		1	8.35	80910	80808.55	8/1/2004	7/1/2034	613.55	360	360	90	7/1/2004	89900	1	0	0	1	8.35	6	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	613.55
59708735	2	N		1	7.2	50400	50360.29	9/1/2004	8/1/2034	342.11	360	360	90	8/1/2004	56000	1	0	0	2	7.2	6	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	342.11
59708859	1	N		6	9	77000	76915.56	8/1/2004	7/1/2034	619.56	360	360	89.53	7/1/2004	86000	1	0	0	1	9	6	6	7/1/2006	8/1/2006	6	6	1	15	9	619.56
59708917	1	N		1	8.8	68000	67959.64	9/1/2004	8/1/2034	527.69	360	360	85	8/1/2004	80000	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	527.69
59708933	1	N		1	6.75	98550	98379.81	8/1/2004	7/1/2034	639.2	360	360	90	8/1/2004	109500	1	10000	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	639.2
59709014	1	O		6	7.88	84550	84433.36	8/1/2004	7/1/2034	613.34	360	360	95	8/1/2004	89000	1	10000	0	1	7.88	6	6	7/1/2006	8/1/2006	6	6	1	13.88	7.88	613.34
59709311	1	O		6	8.3	196050	197863.88	9/1/2004	8/1/2034	1225.88	360	360	85	8/1/2004	233000	1	0	0	1	8.3	0	0			0	0	0	0	0	0	1225.88
59709634	1	O		6	6.8	81600	81460.45	8/1/2004	7/1/2034	531.98	360	360	80	8/1/2004	102000	1	10000	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	531.98
59709675	5	O		1	8.1	249080	248751.35	8/1/2004	7/1/2034	1845.06	360	360	98.28	8/1/2004	282190	1	10000	0	1	8.1	6	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1845.06
59709956	1	O		1	5.5	377557	376728.59	8/1/2004	7/1/2034	2143.73	360	360	84.68	8/1/2004	445950	1	10000	0	1	5.5	6	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	2143.73
59710111	1	O		1	8.85	76000	75914.02	8/1/2004	7/1/2034	603.33	360	360	95	7/1/2004	80000	1	0	0	1	8.85	6	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	603.33
59710210	1	O		1	6.55	136000	135755.82	8/1/2004	7/1/2034	864.09	360	360	80	8/1/2004	170000	1	10000	0	1	6.55	6	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	864.09
59710319	1	O		1	8.2	118915	118761.25	8/1/2004	7/1/2034	889.2	360	360	85	8/1/2004	139900	1	10000	0	1	8.2	6	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	889.2
59710392	1	O		1	7.35	130410	130208.41	8/1/2004	7/1/2034	898.49	360	360	90	8/1/2004	144900	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	898.49
59710954	1	O		3	8.65	425500	424998.35	8/1/2004	7/1/2034	3317.07	360	360	74	7/1/2004	575000	1	0	0	1	8.65	6	4.5	7/1/2006	8/1/2006	6	6	1	14.65	8.65	3317.07
59711234	1	O		1	8.05	368600	368108.7	8/1/2004	7/1/2034	2717.52	360	360	95	8/1/2004	388000	1	10000	0	1	8.05	6	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	2717.52
59711317	1	O		6	6.85	85500	85355.21	8/1/2004	7/1/2034	560.25	360	360	90	7/1/2004	95000	1	0	0	1	6.85	0	0			0	0	0	0	0	0	560.25
59711333	1	O		6	7.65	164450	164212.38	8/1/2004	7/1/2034	1166.8	360	360	65	8/1/2004	253000	1	10000	0	1	7.65	6	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1166.8
59711418	1	O		6	6.8	289000	288743.77	9/1/2004	8/1/2034	1845.73	360	360	85	8/1/2004	340000	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1845.73
59711630	3	O		1	5.2	336000	335220.27	8/1/2004	7/1/2034	1845.02	360	360	80	8/1/2004	420000	1	10000	0	1	5.2	6	6	7/1/2006	8/1/2006	6	6	1	11.2	5.2	1845.02
59711937	5	O		6	6.95	225000	224626.39	8/1/2004	7/1/2034	1489.39	360	360	90	7/1/2004	250000	1	0	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1489.39
59711994	2	O		6	8.35	360000	359548.62	8/1/2004	7/1/2034	2729.91	360	360	79.12	7/1/2004	455000	1	0	0	3	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2729.91
59712190	7	O		6	8.75	154000	153622.15	8/1/2004	7/1/2034	1211.52	360	360	70	8/1/2004	220000	1	10000	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1211.52
59712257	2	O		6	7.25	261250	260794.9	8/1/2004	7/1/2034	1782.19	360	360	95	8/1/2004	275000	1	10000	0	2	7.25	6	4.5	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1782.19
59712638	1	O		6	7.35	480000	479263.61	8/1/2004	7/1/2034	3307.07	360	360	89.72	7/1/2004	535000	1	0	0	1	7.35	6	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	3307.07
59712893	1	O		6	8.85	133000	132849.54	8/1/2004	7/1/2034	1055.83	360	360	95	8/1/2004	140000	1	10000	0	1	8.85	0	0			0	0	0	0	0	0	1055.83
59713032	1	O		6	7.9	148000	147796.84	8/1/2004	7/1/2034	1075.68	360	360	89.7	8/1/2004	165000	1	10000	0	1	7.9	6	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1075.68
59713131	7	O		6	6.99	110400	110218.11	8/1/2004	7/1/2034	733.76	360	360	80	8/1/2004	138000	1	10000	0	1	6.99	0	0			0	0	0	0	0	0	733.76
59713859	1	N		6	6.662	245000	244785.39	9/1/2004	8/1/2034	1574.77	360	360	79.03	8/1/2004	310000	1	0	0	1	6.662	0	0			0	0	0	0	0	0	1574.77
59713875	1	N		8	8.4	68200	67054.02	9/1/2004	8/1/2019	863.38	180	180	84	8/1/2004	105000	1	0	0	1	8.4	0	0			0	0	0	0	0	0	863.38
59713990	8	N		1	8.2	50400	50334.84	8/1/2004	7/1/2034	376.87	360	360	90	8/1/2004	56000	1	10000	0	1	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	376.87
59714014	1	N		1	9.05	62100	62024.45	8/1/2004	7/1/2034	501.91	360	360	90	8/1/2004	69000	1	10000	0	1	9.05	0	0			0	0	0	0	0	0	501.91
59714790	1	O		1	8.7	108000	107873.96	8/1/2004	7/1/2034	845.79	360	360	90	7/1/2004	120000	1	0	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	845.79
59714832	1	O		6	7.95	163400	163177.74	8/1/2004	7/1/2034	1193.29	360	360	95	8/1/2004	172000	1	10000	0	1	7.95	6	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1193.29
59714915	1	O		C	7.6	119000	118826.33	8/1/2004	7/1/2034	840.23	360	360	70	8/1/2004	170000	1	10000	0	1	7.6	6	4.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	840.23
59715037	1	O		1	9.725	185400	185225.38	8/1/2004	7/1/2034	1589.47	360	360	90	7/1/2004	206000	1	0	0	1	9.725	6	6	7/1/2006	8/1/2006	6	6	1	15.725	9.725	1589.47
59715177	2	O		1	8.325	285000	284821.03	9/1/2004	8/1/2034	2156.16	360	360	95	8/1/2004	300000	1	0	0	2	8.325	6	6	8/1/2007	9/1/2007	6	6	1	14.325	8.325	2156.16
59715219	1	O		6	9.5	80000	79920.97	8/1/2004	7/1/2034	672.69	360	360	100	8/1/2004	80000	1	10000	0	1	9.5	0	0			0	0	0	0	0	0	672.69
59715375	1	O		6	6.65	117000	116793.98	8/1/2004	7/1/2034	751.1	360	360	84.78	7/1/2004	138000	1	0	0	1	6.65	6	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	751.1
59715532	1	O		6	8.7	148500	148413.67	9/1/2004	8/1/2034	1162.96	360	360	90	8/1/2004	165000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1162.96
59715656	1	O		6	7.7	104000	103925.85	9/1/2004	8/1/2034	741.48	360	360	80	8/1/2004	130000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	741.48
59715938	1	N		6	8.35	72250	72121.58	8/1/2004	7/1/2034	547.88	360	360	89.2	8/1/2004	81000	1	10000	0	1	8.35	0	0			0	0	0	0	0	0	547.88
59716159	1	O		1	7.8	172000	171878.82	9/1/2004	8/1/2034	1238.18	360	360	80	8/1/2004	215000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1238.18
59716217	1	O		6	7.2	378000	377402.57	8/1/2004	7/1/2034	2565.82	360	360	90	7/1/2004	420000	1	0	0	1	7.2	6	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2565.82

59716878	1	O		6	7.25	101000	100921.21	9/1/2004	8/1/2034	689	360	360	89.38	8/1/2004	113000	1	0	0	1	7.25	8	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	689
59716938	5	O		1	7.6	221600	221276.58	8/1/2004	7/1/2034	1564.67	360	360	80	8/1/2004	277000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1564.67
59717215	1	N		1	9.15	74375	74295.94	8/1/2004	7/1/2034	606.49	360	360	85	7/1/2004	87500	1	0	0	1	9.15	0	0			0	0	0	0	0	606.49
59717256	1		2	6	6.99	185500	185347.64	9/1/2004	8/1/2034	1232.9	360	360	87.5	8/1/2004	212000	1	0	0	1	6.99	0	0			0	0	0	0	0	1232.9
59717397	1	O		6	7.5	147250	147030.74	8/1/2004	7/1/2034	1029.6	360	360	92.61	8/1/2004	159000	1	10000	0	1	7.5	8	6	7/1/2008	8/1/2008	6	6	1	13.5	7.5	1029.6
59717553	1	O		6	7.95	138700	137491.7	8/1/2004	7/1/2034	1012.91	360	360	95	8/1/2004	146000	1	10000	0	1	7.95	8	6	7/1/2008	8/1/2008	6	6	1	13.95	7.95	1012.91
59717678	1	O		1	6.4	299920	299365.63	8/1/2004	7/1/2034	1876.02	360	360	80	8/1/2004	374900	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1876.02
59718072	1	O		6	7.7	108950	108794.14	8/1/2004	7/1/2034	776.78	360	360	79.99	8/1/2004	136200	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	776.78
59718098	1	N		1	8.9	63000	62929.46	8/1/2004	7/1/2034	502.39	360	360	90	8/1/2004	70000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	502.39
59718130	1	O		6	7.85	304000	303578.08	8/1/2004	7/1/2034	2198.94	360	360	95	8/1/2004	320000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	2198.94
59718494	2	O		1	7.55	224000	223669.79	8/1/2004	7/1/2034	1573.92	360	360	80	8/1/2004	280000	1	10000	0	2	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1573.92
59718510	1	O		8	7.4	212800	212478.76	8/1/2004	7/1/2034	1473.39	360	360	95	8/1/2004	224000	1	10000	0	1	7.4	0	0			0	0	0	0	0	1473.39
59718635	1	O		8	7.2	332500	331974.47	8/1/2004	7/1/2034	2256.98	360	360	95	8/1/2004	350000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2256.98
59718650	1	O		8	8.75	124800	124655.88	8/1/2004	7/1/2034	981.81	360	360	80	8/1/2004	156000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	981.81
59718775	1	N		1	7.65	196200	195916.51	8/1/2004	7/1/2034	1392.07	360	360	90	8/1/2004	218000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1392.07
59719591	2	N		1	8.65	243000	242713.5	8/1/2004	7/1/2034	1894.36	360	360	90	7/1/2004	270000	1	0	0	2	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	1894.36
59719617	1	O		6	6.9	106400	106311.04	9/1/2004	8/1/2034	700.76	360	360	78.24	8/1/2004	136000	1	0	0	1	6.9	0	0			0	0	0	0	0	700.76
59719658	1	O		6	7.8	158400	158289.32	8/1/2004	8/1/2034	1140.28	360	360	80	8/1/2004	198000	1	0	0	1	7.8	8	6	8/1/2008	9/1/2008	6	6	1	13.8	7.8	1140.28
59719955	1	O		1	9.05	85500	85453.77	9/1/2004	8/1/2034	691.04	360	360	90	8/1/2004	98000	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	691.04
59720011	1	O		6	6.55	108000	107903.31	9/1/2004	8/1/2034	686.19	360	360	90	8/1/2004	120000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	686.19
59720151	1	O		6	7.95	242250	241920.51	8/1/2004	7/1/2034	1769.11	360	360	85	8/1/2004	285000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1769.11
59720516	1	O		6	8.025	146700	146503.46	8/1/2004	7/1/2034	1079	360	360	90	7/1/2004	163000	1	0	0	1	8.025	8	6	7/1/2007	8/1/2007	6	6	1	14.025	8.025	1079
59720532	5	O		6	6.95	122400	122134.17	8/1/2004	7/1/2034	810.23	360	360	90	8/1/2004	136000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	810.23
59720573	1	O		6	8.45	427500	426974.84	8/1/2004	7/1/2034	3271.97	360	360	90	8/1/2004	475000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	3271.97
59720839	1	O		8	8.25	129600	129434.13	8/1/2004	7/1/2034	973.65	360	360	90	8/1/2004	144000	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	973.65
59721019	1	O		6	9	78750	78663.63	8/1/2004	7/1/2034	633.65	360	360	75	8/1/2004	105000	1	10000	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	633.65
59721092	1	N		1	10.075	72000	71937.04	8/1/2004	7/1/2034	635.85	360	360	90	7/1/2004	80000	1	0	0	1	10.075	8	6	7/1/2007	8/1/2007	6	6	1	16.075	10.075	635.85
59721134	5	N		6	8.5	225000	224726.41	8/1/2004	7/1/2034	1730.06	360	360	90	7/1/2004	250000	1	0	0	1	8.5	0	0			0	0	0	0	0	1730.06
59721233	1	O		6	6.45	65000	64881.01	8/1/2004	7/1/2034	408.71	360	360	72.22	7/1/2004	90000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	408.71
59721290	1	O		6	8.75	142500	142335.42	8/1/2004	7/1/2034	1121.05	360	360	95	8/1/2004	150000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	1121.05
59722017	1	O		6	6.55	148500	148367.05	9/1/2004	8/1/2034	943.51	360	360	90	8/1/2004	165000	1	0	0	1	6.55	8	6	8/1/2008	9/1/2008	6	6	1	12.55	6.55	943.51
59722074	7	O		8	8.3	82500	82395.49	8/1/2004	7/1/2034	622.7	360	360	75	8/1/2004	110000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	622.7
59722371	1	O		6	8.15	66500	66119.43	8/1/2004	7/1/2019	641.29	180	180	95	9/1/2004	70000	1	11000	0	1	8.15	0	0			0	0	0	0	0	641.29
59722553	1	O		1	6.45	256000	255531.36	8/1/2004	7/1/2034	1609.69	360	360	80	8/1/2004	320000	1	10000	0	1	6.45	8	6	7/1/2007	8/1/2007	6	6	1	12.45	6.45	1609.69
59722611	1	O		1	7.35	365750	365188.89	8/1/2004	7/1/2034	2519.92	360	360	95	8/1/2004	385000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	2519.92
59722736	1	O		6	6.55	115920	115539.75	9/1/2004	8/1/2019	1012.98	180	180	84	8/1/2004	138000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	1012.98
59722793	1	O		6	8.05	57600	57523.22	8/1/2004	7/1/2034	424.68	360	360	71.11	8/1/2004	81000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	424.68
59722876	1	O		6	6.35	101600	101410.36	8/1/2004	7/1/2034	632.2	360	360	80	8/1/2004	127000	1	10000	0	1	6.35	8	6	7/1/2007	8/1/2007	6	6	1	12.35	6.35	632.2
59722934	1	O		6	8.1	150100	149901.95	8/1/2004	7/1/2034	1111.87	360	360	85	8/1/2004	156000	1	10000	0	1	8.1	0	0			0	0	0	0	0	1111.87
59722959	1	O		0	7.7	106250	106098	8/1/2004	7/1/2034	757.53	360	360	85	7/1/2004	125000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	757.53
59723353	7	O		6	8.9	66300	66225.76	8/1/2004	7/1/2034	528.71	360	360	85	8/1/2004	78000	1	10000	0	1	8.9	0	0			0	0	0	0	0	528.71
59723692	1	N		0	6.45	144000	143738.39	8/1/2004	7/1/2034	905.45	360	360	87.27	8/1/2004	165000	1	10000	0	1	6.45	8	6	7/1/2007	8/1/2007	6	6	1	12.45	6.45	905.45
59723734	2	N		6	10.05	51375	51329.82	8/1/2004	7/1/2034	452.76	360	360	75	7/1/2004	68500	1	0	0	2	10.05	8	6.5	7/1/2006	8/1/2006	6	6	1	16.05	10.05	452.76
59723817	1	O		1	7.55	216000	215841.29	9/1/2004	8/1/2034	1517.71	360	360	90	8/1/2004	240000	1	0	0	1	7.55	0	0			0	0	0	0	0	1517.71
59724098	1	N		1	8.45	135000	134834.15	8/1/2004	7/1/2034	1033.26	360	360	90	7/1/2004	150000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1033.26
59724252	1	O		6	5.9	269750	269201.22	8/1/2004	7/1/2034	1599.99	360	360	65	7/1/2004	415000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1599.99
59724310	1	O		6	7	380000	379101.78	8/1/2004	7/1/2034	2528.15	360	360	95	8/1/2004	400000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	2528.15
59724476	5	O		8	7.25	190000	189702.66	8/1/2004	7/1/2034	1296.14	360	360	95	7/1/2004	200000	1	0	0	1	7.25	8	4.5	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1296.14
59724633	2	O		6	7.8	391000	390451.82	8/1/2004	7/1/2034	2814.7	360	360	85	7/1/2004	460000	1	0	0	2	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	2814.7
59724716	1	O		1	8.6	153900	153716.67	8/1/2004	7/1/2034	1194.29	360	360	83.69	8/1/2004	187000	1	10000	0	1	8.6	8	6	7/1/2008	8/1/2008	6	6	1	14.6	8.6	1194.29
59724898	1	O		8	9.7	112500	112446.95	8/1/2004	8/1/2034	962.43	360	360	90	8/1/2004	125000	1	0	0	1	9.7	8	6	8/1/2007	9/1/2007	6	6	1	15.7	9.7	962.43
59725077	1	O		1	7.1	81200	81101.33	8/1/2004	7/1/2034	411.29	360	360	85	8/1/2004	75000	1	10000	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	411.29
59725358	1	O		1	7.6	224500	224172.35	8/1/2004	7/1/2034	1585.14	360	360	89.8	8/1/2004	250000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1585.14
59725416	1	O		6	8.55	208250	207999.37	8/1/2004	7/1/2034	1608.65	360	360	85	7/1/2004	245000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1608.65
59725432	5	O		8	7.75	128700	128517.73	8/1/2004	7/1/2034	922.03	360	360	90	7/1/2004	143000	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	922.03
59725556	3	O		1	7.4	105600	105439.59	8/1/2004	7/1/2034	731.16	360	360	80	7/1/2004	132000	1	0	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	731.16
59725630	1	O		1	9.85	58235	58181.56	8/1/2004	7/1/2034	504.62	360	360	95	8/1/2004	61300	1	10000	0	1	9.85	0	0			0	0	0	0	0	504.62
59725853	1	O		6	9.8	84600	84521.56	8/1/2004	7/1/2034	729.96	360	360	79.96	7/1/2004	105800	1	0	0	1	9.8	8	6	7/1/2007	8/1/2007	6	6	1	15.8	9.8	729.96
59725937	1	O		1	8.35	142500	142321.32	8/1/2004	7/1/2034	1080.59	360	360	95	8/1/2004	150000	1	10000	0	1	8.35	8	6	7/1/2008	8/1/2008	6	6	1	14.35	8.35	1080.59
59726091	1	O		1	7.7	174600	174294.72	8/1/2004	7/1/2034	1244.83	360	360	90	8/1/2004	194000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1244.83
59726513	1	O		1	7.95	78750	78696.62	9/1/2004	8/1/2034	575.1	360	360	75	8/1/2004	105000	1	0	0	1	7.95	0	0			0	0	0	0	0	575.1
59726554	1	O		6	6.5	552500	551498.35	8/1/2004	7/1/2034	3492.18	360	360	85	8/1/2004	650000	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	3492.18
59726778	5	N		1	8.15	119765	119608.57	8/1/2004	7/1/2034	891.35	360	360	85	8/1/2004	140900	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	891.35
59726794	1	O		6	7.7	168000	167758.67	8/1/2004	7/1/2034	1197.78	360	360	80	7/1/2004	210000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1197.78
59726839	1	O		1	7	99200	99036.88	8/1/2004	7/1/2034	659.99	360	360	80	7/1/2004	124000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	659.99
59727156	1	N		6	7.9	63000	62956.88	8/1/2004	8/1/2034	457.89	360	360	90	8/1/2004	70000	1	0	0	1	7.9	0	0			0	0	0	0	0	457.89
59727297	1	O		8	7.7	105600	105448.86	8/1/2004	7/1/2034	752.89	360	360	80	8/1/2004	132000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	752.89
59727693	1	N		1	8.4	112500	112360.37	8/1/2004	7/1/2034	857.07	360	360	90	8/1/2004	125000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	857.07
59727891	1	N		1	8.05	270000	269640.12	8/1/2004	7/1/2034	1990.59	360	360	90	8/1/2004	300000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1990.59
59728030	3	O		1	8.7	202050	201814.23	8/1/2004	7/1/2034	1582.32	360	360	90	7/1/2004	224500	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1582.32
59728196	1	O		1	5.7	264000	263721.74	9/1/2004	8/1/2034	1532.26	360	360	80	8/1/2004	330000	1	0	0	1	5.7	8	6	8/1/2008	9/1/2008	6	6	1	11.7	5.7	1532.26
59728212	1	N		6	8	98400	98267.5	8/1/2004	7/1/2034	722.03	360	360	80	7/1/2004	123000	1	0	0	1	8	0	0			0	0	0	0	0	722.03
59728451	1		2	1	8	120600	120437.6	8/1/2004	7/1/2034	884.93	360	360	84.34	7/1/2004	143000	1	0	0	1	8	8	6	7/1/2008	8/1/2008	6	6	1	14	8	884.93
59728790	1	O		6	7.35	118750	118659.18	9/1/2004	8/1/2034	818.16	360	360	95	8/1/2004	125000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	818.16
59728816	1	O		6	8.5	83250	83199.56	9/1/2004	8/1/2034	640.13	360	360	90	8/1/2004	92500	1	0	0	1	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	640.13
59728998	1	O		6	9.6	128250	128188.23	9/1/2004	8/1/2034	1087.77	360	360	95	8/1/2004	135000	1	0	0	1	9.6	0	0			0	0	0	0	0	1087.77
59729319	1	N		6	10.15	157250	157114.67	8/1/2004	7/1/2034	1397.45	360	360	85	8/1/2004	185000	1	10000	0	1	10.15	0	0			0	0	0	0	0	1397.45

59729475		1	O		6	8	194750	194487.78	8/1/2004	7/1/2034	1429.01	360	360	95	7/1/2004	205000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1429.01
59729533		1	O		6	6.5	98000	97822.32	8/1/2004	7/1/2034	619.43	360	360	80.99	8/1/2004	121000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	619.43
59729715		1	O		1	6.65	112232	112034.36	8/1/2004	7/1/2034	720.5	360	360	80	8/1/2004	140290	1	10000	0	1	6.65	0	0			0	0	0	0	0	0	720.5
59729996		1	O		6	8.85	62900	62828.83	8/1/2004	7/1/2034	499.34	360	360	65	7/1/2004	74000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	499.34
59730275		1	O		8	7.65	270000	269609.88	8/1/2004	7/1/2034	1915.69	360	360	90	7/1/2004	300000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1915.69
59730291		1	O		6	7.35	76500	76382.62	8/1/2004	7/1/2034	527.07	360	360	85	8/1/2004	90000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	527.07
59730630		1	N		8	7.99	337500	337044.64	8/1/2004	7/1/2034	2474.11	360	360	90	7/1/2004	375000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	2474.11
59730713		1	O		6	7.55	268800	268403.74	8/1/2004	7/1/2034	1888.71	360	360	94.98	8/1/2004	283000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1888.71
59730739		7	O		6	7.8	58625	58278.98	8/1/2004	7/1/2019	553.51	180	180	77.65	8/1/2004	75500	1	10000	0	1	7.8	0	0			0	0	0	0	0	0	553.51
59730879		1	O		6	8.9	107950	107889.79	9/1/2004	8/1/2034	860.84	360	360	85	8/1/2004	127000	1	0	0	1	8.9	9	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	860.84
59730911		2	O		1	8.65	67500	67420.42	8/1/2004	7/1/2034	526.21	360	360	90	8/1/2004	75000	1	10000	0	2	8.65	0	0			0	0	0	0	0	0	526.21
59730937		1	O		1	8.7	114750	114616.09	8/1/2004	7/1/2034	898.65	360	360	85	7/1/2004	135000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	898.65
59731075		1	O		1	8.9	156750	156682.57	8/1/2004	8/1/2034	1249.99	360	360	95	8/1/2004	165000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	1249.99
59731091		5	O		6	8.6	237800	237318.97	8/1/2004	7/1/2034	1843.81	360	360	90	8/1/2004	264000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1843.81
59731117		1	O		6	7.8	108300	108224.33	9/1/2004	8/1/2034	779.82	360	360	95	8/1/2004	114000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	779.82
59731257		5	O		8	8.99	152000	151749.59	8/1/2004	7/1/2034	1010.24	360	360	80	8/1/2004	190000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1010.24
59731372		1	O		1	8	246050	245884.9	9/1/2004	8/1/2034	1805.43	360	360	95	8/1/2004	259000	1	0	0	1	8	8	4.5	8/1/2006	9/1/2006	6	6	1	14	8	1805.43
59731612		1	N		1	7.5	53550	53470.27	8/1/2004	7/1/2034	374.43	360	360	85	7/1/2004	63000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	374.43
59732032		1	O		6	8.6	165750	165552.57	8/1/2004	7/1/2034	1286.24	360	360	85	8/1/2004	195000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1286.24
59732438		1	O		1	7.55	204000	203699.28	8/1/2004	7/1/2034	1433.39	360	360	85	7/1/2004	240000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1433.39
59732810		1	O		6	10.65	59500	59404.52	8/1/2004	7/1/2034	550.96	360	360	70	8/1/2004	85000	1	10000	0	1	10.65	8	5	7/1/2006	8/1/2006	6	6	1	16.65	10.65	550.96
59732818		1		2	6	5.85	103500	103287.43	8/1/2004	7/1/2034	610.59	360	360	75	8/1/2004	138000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	610.59
59733014		1	O		6	8.5	60000	59927.04	8/1/2004	7/1/2034	461.35	360	360	77.42	8/1/2004	77500	1	10000	0	1	8.5	8	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	461.35
59733154		1	O		8	7.3	340000	339473.17	8/1/2004	7/1/2034	2330.95	360	360	85	7/1/2004	400000	1	0	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	2330.95
59733337		1	O		6	7.75	138600	138403.71	8/1/2004	7/1/2034	992.95	360	360	90	8/1/2004	154000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	992.95
59733352		1		2	1	7.25	96475	96324.02	8/1/2004	7/1/2034	658.13	360	360	85	7/1/2004	113500	1	0	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	658.13
59733717		1	O		6	6.85	92800	92642.84	8/1/2004	7/1/2034	608.09	360	360	80	8/1/2004	116000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	608.09
59733816		1	O		1	8.05	345000	344317.92	8/1/2004	7/1/2034	2079.56	360	360	84.15	8/1/2004	410000	1	10000	0	1	8.05	0	0			0	0	0	0	0	0	2079.56
59733931		1	O		1	5.9	276000	275438.5	8/1/2004	7/1/2034	1637.06	360	360	80	7/1/2004	345000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1637.06
59734095		5	O		1	9.45	94500	94405.67	8/1/2004	7/1/2034	791.17	360	360	90	8/1/2004	122000	1	10000	0	1	9.45	8	6.5	7/1/2006	8/1/2006	6	6	1	15.45	9.45	791.17
59734178		1	N		1	7.5	56865	56780.33	8/1/2004	7/1/2034	397.61	360	360	85	7/1/2004	66900	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	397.61
59734251		7	O		8	6.2	108000	107792.53	8/1/2004	7/1/2034	661.47	360	360	69.68	8/1/2004	155000	1	10000	0	1	6.2	0	0			0	0	0	0	0	0	661.47
59735274		1	O		6	8.4	58950	56879.31	8/1/2004	7/1/2034	433.87	360	360	85	7/1/2004	67000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	433.87
59735332		1	O		1	7.35	170100	169839.03	8/1/2004	7/1/2034	1171.95	360	360	90	7/1/2004	189000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1171.95
59735357		1	O		6	8.05	252000	251146.79	8/1/2004	7/1/2024	2115.68	240	240	80	8/1/2004	315000	1	10000	0	1	8.05	0	0			0	0	0	0	0	0	2115.68
59735555		1	O		8	8.2	123750	123590	8/1/2004	7/1/2034	925.35	360	360	75	8/1/2004	165000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	925.35
59735712		5	O		1	6.05	155644	155336.28	8/1/2004	7/1/2034	938.18	360	360	80	7/1/2004	194555	1	0	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	938.18
59736033		1	O		1	5.2	144000	143665.84	8/1/2004	7/1/2034	790.72	360	360	80	8/1/2004	182000	1	10000	0	1	5.2	8	6	7/1/2006	8/1/2006	6	6	1	11.2	5.2	790.72
59736074		1	O		8	6.3	76500	76355.84	8/1/2004	7/1/2034	473.52	360	360	90	8/1/2004	85000	1	10000	0	1	6.3	8	6	7/1/2007	8/1/2007	6	6	1	12.3	6.3	473.52
59736157		2	O		6	7.375	160000	159755.74	8/1/2004	7/1/2034	1105.09	360	360	60.61	8/1/2004	264000	1	10000	0	2	7.375	0	0			0	0	0	0	0	0	1105.09
59736199		1	O		8	7.9	259350	258993.67	8/1/2004	7/1/2034	1884.97	360	360	95	8/1/2004	273000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1884.97
59736611		7	O		6	9.45	64800	64469.89	8/1/2004	7/1/2019	674.71	180	180	80	8/1/2004	81000	1	10000	0	1	9.45	0	0			0	0	0	0	0	0	674.71
59736710		1	O		6	7	500000	499177.9	8/1/2004	7/1/2034	3326.52	360	360	62.34	7/1/2004	802000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	3326.52
59736835		1	O		8	6.375	391500	391137.38	9/1/2004	8/1/2034	2442.46	360	360	90	8/1/2004	435000	1	0	0	1	6.375	8	6	8/1/2006	9/1/2006	6	6	1	12.375	6.375	2442.46
59736975		1	O		8	8.6	182250	182146.22	9/1/2004	8/1/2034	1440.28	360	360	75	8/1/2004	243000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1440.28
59737114		1	O		6	7.65	131600	131505.22	9/1/2004	8/1/2034	933.73	360	360	87.73	8/1/2004	150000	1	0	0	1	7.65	0	0			0	0	0	0	0	0	933.73
59737171		7	O		6	6.9	110000	109908.03	9/1/2004	8/1/2034	724.47	360	360	77.46	8/1/2004	142000	1	0	0	1	6.9	8	6	9/1/2006	9/1/2006	6	6	1	12.9	6.9	724.47
59737759		1	O		6	6.65	340000	339701.48	9/1/2004	8/1/2034	2182.69	360	360	85	8/1/2004	400000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	2182.69
59737791		1	O		6	6.937	470250	469465.64	8/1/2004	7/1/2034	3108.72	360	360	95	8/1/2004	495000	1	10000	0	1	6.937	8	6	7/1/2006	8/1/2006	6	6	1	12.937	6.937	3108.72
59737833		1	O		6	7.75	440000	438454	8/1/2004	7/1/2024	3612.18	240	240	80	8/1/2004	550000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	3612.18
59737973		1	O		6	6.4	202350	202163.48	9/1/2004	8/1/2034	1265.72	360	360	95	8/1/2004	213000	1	0	0	1	6.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	6.4	1265.72
59738096		1	O		6	7.35	377400	376821.01	8/1/2004	7/1/2034	2600.19	360	360	85	8/1/2004	444000	1	10000	0	1	7.35	0	0			0	0	0	0	0	0	2600.19
59738278		2	N		6	8.05	250750	250415.77	8/1/2004	7/1/2034	1848.67	360	360	82.21	8/1/2004	305000	1	10000	0	2	8.05	0	0			0	0	0	0	0	0	1848.67
59738377		1	O		1	6.75	223920	223533.32	8/1/2004	7/1/2034	1452.35	360	360	80	7/1/2004	279900	1	0	0	1	6.75	0	0	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1452.35
59738658		5	O		6	8.2	180000	179767.29	8/1/2004	7/1/2034	1345.98	360	360	89.78	8/1/2004	200500	1	10000	0	1	8.2	0	0			0	0	0	0	0	0	1345.98
59738831		5	O		1	6.95	327632	327087.98	8/1/2004	7/1/2034	2168.78	360	360	80	8/1/2004	409540	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2168.78
59739177		5	O		6	8.6	209700	209575.55	9/1/2004	8/1/2034	1627.3	360	360	90	8/1/2004	233000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1627.3
59739219		2	O		6	7.6	190000	189722.69	8/1/2004	7/1/2034	1341.55	360	360	73.08	8/1/2004	260000	1	10000	0	2	7.6	0	0			0	0	0	0	0	0	1341.55
59739573		1	O		1	7.35	143200	142980.31	8/1/2004	7/1/2034	986.61	360	360	80	8/1/2004	179000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	986.61
59739839		1	O		8	7.75	337500	336921.39	8/1/2004	7/1/2034	2417.9	360	360	90	8/1/2004	375000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2417.9
59739870		1	O		1	7.95	198000	197676.29	8/1/2004	7/1/2034	1445.96	360	360	90	8/1/2004	225000	1	10000	0	1	7.95	8	6	7/1/2008	8/1/2008	6	6	1	13.95	7.95	1445.96
59739953		1	O		6	6.9	95500	95420.16	9/1/2004	8/1/2034	628.97	360	360	83.04	8/1/2004	115000	1	0	0	1	6.9	0	0			0	0	0	0	0	0	628.97
59740050		1	O		1	7.24	266000	265582.9	8/1/2004	7/1/2034	1812.79	360	360	95	7/1/2004	280000	1	0	0	1	7.24	8	4.5	7/1/2006	8/1/2006	6	6	1	13.24	7.24	1812.79
59740233		1	O		6	9.45	71200	71128.92	8/1/2004	7/1/2034	596.1	360	360	80	8/1/2004	89000	1	10000	0	1	9.45	9	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	596.1
59740258		1	O		6	7.4	54360	54277.43	8/1/2004	7/1/2034	376.38	360	360	90	8/1/2004	60400	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	376.38
59740332		1	O		6	9.85	63000	62942.21	8/1/2004	7/1/2034	545.9	360	360	90	7/1/2004	70000	1	0	0	1	9.85	0	0			0	0	0	0	0	0	545.9
59740373		5	O		1	6.9	166272	165993.18	8/1/2004	7/1/2034	1095.07	360	360	80	8/1/2004	207840	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	1095.07
59740698		1	O		6	6.875	187000	186674.18	8/1/2004	7/1/2034	1228.46	360	360	77.27	8/1/2004	242000	1	10000	0	1	6.875	0	0			0	0	0	0	0	0	1228.46
59740795		1	O		6	7.5	260100	259906.97	9/1/2004	8/1/2034	1818.68	360	360	90	8/1/2004	289000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1818.68
59740878		1	O		8	8.8	167600	167408.44	8/1/2004	7/1/2034	1324.5	360	360	88.39	8/1/2004	194000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1324.5
59740910		1	O		1	8.9	96000	95892.5	8/1/2004	7/1/2034	765.55	360	360	87.27	7/1/2004	110000	1	0	0	1	8.9	0	0			0	0	0	0	0	0	765.55
59741058		1	N		1	6.75	223200	222814.56	8/1/2004	7/1/2034	1447.68	360	360	90	7/1/2004	253000	1	0	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1447.68
59741298		1	N		1	7.99	171000	170768.28	8/1/2004	7/1/2034	1253.55	360	360	90	8/1/2004	190000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1253.55
59741330		3		2	1	7.6	146700	146018.76	8/1/2004	7/1/2034	1035.82	360	360	90	8/1/2004	163000	1	10000	0	1	7.6	0	0			0	0	0	0	0	0	1035.82
59741371		1	O		6	7.1	68000	67945.34	9/1/2004	8/1/2034	456.99	360	360	85	8/1/2004	80000	1	0	0	1	7.1	0	0			0	0	0	0	0	0	456.99
59741470		5	O		1	7.65	133400	133207.24	8/1/2004	7/1/2034	946.5	360	360	89.98	7/1/2004	148250	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	946.5
59741496		2	O		1	7.175	382500	382197.13	9/1/2004	8/1/2034	2589.9	360	360	90	8/1/2004	425000	1	0	0	2	7.175	8	6	8/1/2007	9/1/2007	6	6	1	13.175	7.175	2589.9

59741512		5	O		6	6.9	289750	289264.13	8/1/2004	7/1/2034	1908.3	360	360	94.69	8/1/2004	306000	1	10000	0	1	6.9	0	0			0	0	0	0	0	1908.3
59741611		3	O		6	7.725	114000	113837.73	8/1/2004	7/1/2034	814.75	360	360	95	7/1/2004	120000	1	0	0	1	7.725	0	0			0	0	0	0	0	814.75
59741959		1	N		1	7.6	131400	131208.21	8/1/2004	7/1/2034	927.79	360	360	90	8/1/2004	157000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	927.79
59741991		1	O		1	8.45	204250	203999.08	8/1/2004	7/1/2034	1563.28	360	360	95	8/1/2004	215000	1	10000	0	1	8.45	0	0			0	0	0	0	0	1563.28
59742239		1	O		1	6.55	128000	127770.17	8/1/2004	7/1/2034	813.27	360	360	80	7/1/2004	160000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	813.27
59742510		1	O		6	8.9	72000	71919.38	8/1/2004	7/1/2034	574.16	360	360	80	7/1/2004	90000	1	0	0	1	8.9	0	0			0	0	0	0	0	574.16
59742833		2	O		6	8.05	61000	60647.82	8/1/2004	7/1/2019	584.71	180	180	61	7/1/2004	100000	1	0	0	2	8.05	0	0			0	0	0	0	0	584.71
59742932		1	O		6	8.4	90100	89974.49	8/1/2004	7/1/2034	686.42	360	360	85	8/1/2004	106000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	686.42
59743013		2	O		1	8.55	168800	168496.93	8/1/2004	7/1/2034	1072.49	360	360	80	8/1/2004	211000	1	10000	0	2	8.55	0	0			0	0	0	0	0	1072.49
59743179		2	N		1	7.99	180000	179757.13	8/1/2004	7/1/2034	1319.53	360	360	90	7/1/2004	235000	1	0	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1319.53
59743211		1	O		1	8	356000	355520.65	8/1/2004	7/1/2034	2612.21	360	360	80	8/1/2004	445000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	2612.21
59743237		7	O		8	7.7	63750	63704.54	9/1/2004	8/1/2034	454.52	360	360	85	8/1/2004	75000	1	0	0	1	7.7	0	0			0	0	0	0	0	454.52
59743336		1	O		1	7.35	108000	107833.73	8/1/2004	7/1/2034	744.09	360	360	88.16	8/1/2004	122500	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	744.09
59743492		7	O		6	8.99	101400	101288.57	8/1/2004	7/1/2034	815.16	360	360	65	7/1/2004	156000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	815.16
59743617		1	O		6	8.3	210000	209733.98	8/1/2004	7/1/2034	1585.05	360	360	92.59	7/1/2004	226800	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1585.05
59743633		1	O		C	9	103500	103443.46	9/1/2004	8/1/2034	832.79	360	360	90	8/1/2004	115000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	832.79
59743690		3	O		1	9.7	72000	71931.83	8/1/2004	7/1/2034	615.95	360	360	90	7/1/2004	80000	1	0	0	1	9.7	0	0			0	0	0	0	0	615.95
59743716		1	O		6	7.9	65700	65609.71	8/1/2004	7/1/2034	477.52	360	360	90	8/1/2004	73000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	477.52
59743815		1	O		6	7	201600	201268.54	8/1/2004	7/1/2034	1341.25	360	360	90	7/1/2004	224000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	1341.25
59743898		3	O		6	9.15	94500	94449.97	9/1/2004	8/1/2034	770.59	360	360	70	8/1/2004	135000	1	0	0	1	9.15	6	4.5	8/1/2006	9/1/2006	6	6	1	15.15	9.15	770.59
59744011		1	O		1	7.95	180000	179755.17	8/1/2004	7/1/2034	1314.51	360	360	80	8/1/2004	225000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1314.51
59744052		2	O		6	8.3	175100	174878.19	8/1/2004	7/1/2034	1321.63	360	360	85	8/1/2004	206000	1	10000	0	2	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	1321.63
59744193		1	N		6	8.9	108000	107878.07	8/1/2004	7/1/2034	861.24	360	360	90	8/1/2004	120000	1	10000	0	1	8.9	0	0			0	0	0	0	0	861.24
59744839		1	O		6	7.55	66700	66650.98	9/1/2004	8/1/2034	468.67	360	360	87.76	8/1/2004	76000	1	0	0	1	7.55	0	0			0	0	0	0	0	468.67
59744898		1	N		6	7.3	108000	107832.65	8/1/2004	7/1/2034	740.42	360	360	90	8/1/2004	120000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	740.42
59744938		3	O		6	8.05	91200	91078.43	8/1/2004	7/1/2034	672.38	360	360	95	7/1/2004	96000	1	0	0	1	8.05	0	0			0	0	0	0	0	672.38
59745117		1	O		6	8.75	166250	166058	8/1/2004	7/1/2034	1307.89	360	360	95	8/1/2004	175000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1307.89
59745273		7		2	6	7.1	69600	69382.31	9/1/2004	8/1/2019	629.49	180	180	80	8/1/2004	87000	1	0	0	1	7.1	0	0			0	0	0	0	0	629.49
59745372		2	O		6	7.15	297000	296525.92	8/1/2004	7/1/2034	2005.96	360	360	90	8/1/2004	330000	1	10000	0	2	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	2005.96
59745430		2	N		1	7.8	116910	116626.31	9/1/2004	8/1/2034	841.61	360	360	90	8/1/2004	129900	1	0	0	2	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	841.61
59745471		5	O		1	7.4	108000	107835.94	8/1/2004	7/1/2034	747.78	360	360	80	8/1/2004	135000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	747.78
59745711		1	O		6	7.8	134900	134681.79	8/1/2004	7/1/2034	971.11	360	360	95	8/1/2004	142000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	971.11
59745836		1	O		6	7.4	230850	230499.36	8/1/2004	7/1/2034	1598.36	360	360	95	8/1/2004	243000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1598.36
59745877		1	O		6	6.5	65000	64882.14	8/1/2004	7/1/2034	410.85	360	360	55.56	8/1/2004	117000	1	10000	0	1	6.5	6	4.5	7/1/2007	8/1/2007	6	6	1	12.5	6.5	410.85
59745919		1	O		6	7.5	76700	76585.8	8/1/2004	7/1/2034	536.3	360	360	65	8/1/2004	118000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	536.3
59746057		1	O		6	7.45	136000	135795.47	9/1/2004	7/1/2034	946.28	360	360	80	8/1/2004	170000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	946.28
59746412		1	O		1	8.15	130000	129830.2	8/1/2004	7/1/2034	967.53	360	360	67.53	8/1/2004	192500	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	967.53
59746578		5	O		6	7.7	65600	65553.22	9/1/2004	8/1/2034	467.71	360	360	74.55	8/1/2004	88000	1	0	0	1	7.7	0	0			0	0	0	0	0	467.71
59746651		1	O		1	8.65	102000	101879.73	8/1/2004	7/1/2034	795.17	360	360	85	8/1/2004	120000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	795.17
59746750		9	O		1	8.9	144400	144319.46	9/1/2004	8/1/2034	1151.51	360	360	95	8/1/2004	152000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	1151.51
59746917		1	O		8	8.6	94400	94232.14	8/1/2004	7/1/2034	602.9	360	360	80	7/1/2004	118000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	602.9
59746974		1	O		1	8.4	233700	233409.95	8/1/2004	7/1/2034	1780.42	360	360	95	8/1/2004	246000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1780.42
59747139		1	O		6	7.05	413250	412577.19	8/1/2004	7/1/2034	2763.26	360	360	95	8/1/2004	435000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	2763.26
59747196		1	O		1	8.4	427500	426709.82	8/1/2004	7/1/2034	2674.04	360	360	95	8/1/2004	450000	1	10000	0	1	8.4	8	6	7/1/2007	8/1/2007	6	6	1	12.4	6.4	2674.04
59747238		2	N		1	9.3	112500	112442.29	9/1/2004	8/1/2034	929.59	360	360	90	8/1/2004	125000	1	0	0	2	9.3	0	0			0	0	0	0	0	929.59
59747436		2	N		1	7.825	142200	142001.64	8/1/2004	7/1/2034	1026.12	360	360	90	8/1/2004	180000	1	10000	0	2	7.825	8	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	1026.12
59747758		2	O		1	6.75	334400	334112.08	9/1/2004	8/1/2034	2168.92	360	360	80	8/1/2004	418000	1	0	0	2	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2168.92
59747956		3	O		1	7.85	91200	91073.41	8/1/2004	7/1/2034	659.69	360	360	80	8/1/2004	116000	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	659.69
59748079		1	N		1	7.75	172710	172465.41	8/1/2004	7/1/2034	1237.32	360	360	90	7/1/2004	191900	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1237.32
59748111		1	O		8	8.1	130500	130327.82	8/1/2004	7/1/2034	966.68	360	360	90	8/1/2004	145000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	966.68
59748137		1	O		1	7.55	111200	111118.29	9/1/2004	8/1/2034	781.34	360	360	80	8/1/2004	139900	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	781.34
59748319		3		2	6	7.338	217000	216198.05	8/1/2004	7/1/2024	1726.71	240	240	70	8/1/2004	310000	1	10000	0	0	7.338	0	0			0	0	0	0	0	1726.71
59748335		1	N		6	9.7	76000	75928.04	8/1/2004	7/1/2034	650.17	360	360	83.52	7/1/2004	91000	1	0	0	1	9.7	0	0			0	0	0	0	0	650.17
59748814		1	N		6	8.95	74800	74401.39	8/1/2004	7/1/2019	756.45	180	180	85	7/1/2004	88000	1	0	0	1	8.95	0	0			0	0	0	0	0	756.45
59749150		1	O		1	7.7	123600	123423.19	8/1/2004	7/1/2034	881.22	360	360	80	8/1/2004	154500	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	881.22
59749178		3	O		6	8.55	168000	167797.8	8/1/2004	7/1/2034	1297.74	360	360	94.92	8/1/2004	177000	1	10000	0	1	8.55	0	0			0	0	0	0	0	1297.74
59749432		7	O		8	7.725	104800	104650.82	8/1/2004	7/1/2034	749	360	360	80	8/1/2004	131000	1	10000	0	1	7.725	0	0			0	0	0	0	0	749
59749457		2	O		6	9.3	378000	377610.66	8/1/2004	7/1/2034	3123.42	360	360	88.73	8/1/2004	426000	1	10000	0	2	9.3	8	6	7/1/2007	8/1/2007	6	6	1	15.3	9.3	3123.42
59749952		1	O		6	8.2	72000	71953.61	9/1/2004	8/1/2034	538.39	360	360	58.78	8/1/2004	122500	1	0	0	1	8.2	0	0			0	0	0	0	0	538.39
59749994		2	O		1	7.95	208000	207717.09	8/1/2004	7/1/2034	1518.99	360	360	80	8/1/2004	260000	1	10000	0	2	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1518.99
59750331		1	O		6	8.5	76500	76404.68	8/1/2004	7/1/2034	588.22	360	360	90	8/1/2004	85000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	588.22
59750513		5	O		1	7.45	123200	123014.72	8/1/2004	7/1/2034	857.22	360	360	80	7/1/2004	154000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	857.22
59750570		5	O		6	8.7	135500	135341.88	8/1/2004	7/1/2034	1061.15	360	360	77.43	7/1/2004	175000	1	0	0	1	8.7	8	6.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1061.15
59750596		1	N		1	9.25	107100	106988.52	8/1/2004	7/1/2034	881.09	360	360	90	7/1/2004	119000	1	0	0	1	9.25	8	6	7/1/2006	8/1/2006	6	6	1	15.25	9.25	881.09
59750851		1	O		6	6.9	77300	77170.38	8/1/2004	7/1/2034	509.1	360	360	87.84	7/1/2004	88000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	509.1
59750893		1	O		0	6.875	133000	132888.26	9/1/2004	8/1/2034	873.72	360	360	89.86	8/1/2004	148000	1	0	0	1	6.875	8	6	8/1/2006	9/1/2006	6	6	1	12.875	6.875	873.72
59750992		3	O		1	6.95	212000	211647.99	8/1/2004	7/1/2034	1403.33	360	360	80	8/1/2004	265000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1403.33
59751073		1	O		6	6.9	120600	120499.17	9/1/2004	8/1/2034	794.28	360	360	90	8/1/2004	134000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	794.28
59751158		5	O		1	8.5	429070	428292.12	8/1/2004	7/1/2034	2712.02	360	360	90	8/1/2004	476745	1	10000	0	1	8.5	8	6	7/1/2008	8/1/2008	6	6	1	12.5	8.5	2712.02
59751297		1	N		1	7.9	148500	148295.96	8/1/2004	7/1/2034	1079.31	360	360	90	7/1/2004	170000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1079.31
59751370		1	O		6	11.8	71400	71357.07	8/1/2004	7/1/2034	723.46	360	360	70	8/1/2004	102000	1	10000	0	1	11.8	8	4.5	7/1/2006	8/1/2006	6	6	1	17.8	11.8	723.46
59751578		5	O		6	5.8	255500	254970.24	8/1/2004	7/1/2034	1499.16	360	360	70	7/1/2004	365000	1	0	0	1	5.8	0	0			0	0	0	0	0	1499.16
59751594		1	O		1	7.35	198000	197696.23	8/1/2004	7/1/2034	1364.17	360	360	90	8/1/2004	220000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1364.17
59751735		5	O		1	7.975	177650	177409.59	8/1/2004	7/1/2034	1300.44	360	360	95	8/1/2004	187000	1	10000	0	1	7.975	8	6	7/1/2007	8/1/2007	6	6	1	13.975	7.975	1300.44
59751778		1	N		1	7.4	155600	155363.64	8/1/2004	7/1/2034	1077.35	360	360	80	8/1/2004	194500	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1077.35
59751834		1	O		6	8	53200	53128.36	8/1/2004	7/1/2034	390.37	360	360	95	8/1/2004	56000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	390.37
59751933		1	O		1	9.25	142500	142351.67	8/1/2004	7/1/2034	1172.32	360	360	95	8/1/2004	150000	1	10000	0	1	9.25	8	6	7/1/2007	8/1/2007	6	6	1	15.25	9.25	1172.32

59752113	1	O		6	5.15	190000	189554.98	8/1/2004	7/1/2034	1037.45	360	360	71.7	8/1/2004	265000	1	10000	0	1	5.15	6	6	7/1/2006	8/1/2006	6	6	1	11.15	5.15	1037.45
59752170	5	O		6	6.6	150000	149733.29	8/1/2004	7/1/2034	957.99	360	360	89.29	8/1/2004	168000	1	10000	0	1	6.6	0	0			0	0	0	0	0	0	957.99
59752196	1	O		6	8.7	209000	208756.12	8/1/2004	7/1/2034	1636.75	360	360	95	8/1/2004	220000	1	10000	0	1	8.7	6	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	1636.75
59752238	2	O		1	7.95	280250	279868.81	8/1/2004	7/1/2034	2046.62	360	360	95	7/1/2004	295000	1	0	0	2	7.95	6	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	2046.62
59752295	1	O		1	7.5	95200	95058.24	8/1/2004	7/1/2034	665.68	360	360	80	8/1/2004	119000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	665.68
59752451	1	O		6	7.65	206150	205852.13	8/1/2004	7/1/2034	1462.67	360	360	95	8/1/2004	217000	1	10000	0	1	7.65	6	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	1462.67
59752691	1	O		6	9.2	61200	61135.61	8/1/2004	7/1/2034	501.27	360	360	90	8/1/2004	68000	1	10000	0	1	9.2	6	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	501.27
59752774	1	O		6	8.05	116800	116722.41	9/1/2004	8/1/2034	861.12	360	360	77.87	8/1/2004	150000	1	0	0	1	8.05	6	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	861.12
59752873	7	O		6	6.9	136000	135771.95	8/1/2004	7/1/2034	895.7	360	360	85	8/1/2004	160000	1	10000	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	895.7
59752956	1	O		6	7.55	156400	156285.08	8/1/2004	8/1/2034	1098.94	360	360	85	8/1/2004	184000	1	0	0	1	7.55	6	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1098.94
59753038	1	N		6	8.875	106200	106080.47	8/1/2004	7/1/2034	844.98	360	360	90	7/1/2004	118000	1	0	0	1	8.875	6	6	7/1/2006	8/1/2006	6	6	1	14.875	8.875	844.98
59753053	3	O		1	6.85	136000	135865.17	9/1/2004	8/1/2034	891.16	360	360	80	8/1/2004	170000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	891.16
59753251	1	O		6	5.95	115900	115783.51	9/1/2004	8/1/2034	691.16	360	360	81.62	8/1/2004	142000	1	0	0	1	5.95	6	6	8/1/2007	9/1/2007	6	6	1	11.95	5.95	691.16
59753319	1	O		1	8.75	74955	74868.42	8/1/2004	7/1/2034	589.68	360	360	95	9/1/2004	78900	1	11000	0	1	8.75	0	0			0	0	0	0	0	0	589.68
59753392	5	N		8	7.3	55200	54859.65	8/1/2004	7/1/2019	505.46	180	180	80	8/1/2004	69000	1	10000	0	1	7.3	0	0			0	0	0	0	0	0	505.46
59753574	2	O		6	7.3	365500	364833.66	8/1/2004	7/1/2034	2505.77	360	360	83.07	7/1/2004	440000	1	0	0	4	7.3	6	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	2505.77
59753632	1	O		6	7.1	111000	110910.79	9/1/2004	8/1/2034	745.96	360	360	84.73	8/1/2004	131000	1	0	0	1	7.1	6	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	745.96
59753756	1	O		6	8.038	120000	119839.66	8/1/2004	7/1/2034	883.7	360	360	74.07	7/1/2004	162000	1	0	0	1	8.038	6	6	7/1/2006	8/1/2006	6	6	1	14.038	8.038	883.7
59754036	1	O		1	6.7	192000	191665.19	8/1/2004	7/1/2034	1238.94	360	360	80	7/1/2004	240000	1	0	0	1	6.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1238.94
59754093	5	O		1	6.9	121411	121207.4	8/1/2004	7/1/2034	799.62	360	360	80	8/1/2004	152000	1	10000	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	799.62
59754192	1	O		6	6.8	144400	144144.41	8/1/2004	7/1/2034	941.38	360	360	95	8/1/2004	152000	1	10000	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	941.38
59754275	3	O		1	6.95	149400	149151.91	8/1/2004	7/1/2034	988.96	360	360	90	7/1/2004	166000	1	0	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	988.96
59754374	1	O		1	7.6	152000	151778.16	8/1/2004	7/1/2034	1073.24	360	360	95	8/1/2004	160000	1	10000	0	1	7.6	0	0			0	0	0	0	0	0	1073.24
59754416	1	O		6	7.9	203000	202721.08	8/1/2004	7/1/2034	1475.42	360	360	94.88	8/1/2004	214000	1	10000	0	1	7.9	6	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1475.42
59754457	1	O		1	6.85	159200	158930.41	8/1/2004	7/1/2034	1043.18	360	360	80	8/1/2004	199000	1	10000	0	1	6.85	6	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1043.18
59754671	7	O		6	7.65	172000	171876.13	9/1/2004	8/1/2034	1220.37	360	360	80	8/1/2004	215000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1220.37
59754994	1	O		1	6.65	94400	94233.77	8/1/2004	7/1/2034	606.02	360	360	80	7/1/2004	118000	1	0	0	1	6.65	6	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	606.02
59755173	1	O		8	7.25	88000	87931.35	9/1/2004	8/1/2034	600.32	360	360	73.95	8/1/2004	119000	1	0	0	1	7.25	0	0			0	0	0	0	0	0	600.32
59755454	5	O		1	8.05	146300	146202.82	9/1/2004	8/1/2034	1078.61	360	360	95	8/1/2004	154000	1	0	0	1	8.05	6	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	1078.61
59755678	1	N		1	7.5	50150	50075.32	8/1/2004	7/1/2034	350.66	360	360	85	7/1/2004	59000	1	0	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	350.66
59755793	1	O		6	7.7	195500	195360.62	9/1/2004	8/1/2034	1393.84	360	360	85	8/1/2004	230000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1393.84
59756130	3	O		1	8.3	105210	105078.73	8/1/2004	7/1/2034	794.11	360	360	90	7/1/2004	116900	1	0	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	794.11
59756312	1	N		6	9	144000	143842.09	8/1/2004	7/1/2034	1158.66	360	360	90	7/1/2004	160000	1	0	0	1	9	6	6	7/1/2006	8/1/2006	6	6	1	15	9	1158.66
59756452	1	O		1	6.7	216000	215108.86	8/1/2004	7/1/2034	1393.81	360	360	90	8/1/2004	240000	1	10000	0	1	6.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1393.81
59756619	1	N		6	7.9	83700	83642.69	9/1/2004	8/1/2034	608.34	360	360	90	8/1/2004	93000	1	0	0	1	7.9	0	0			0	0	0	0	0	0	608.34
59756775	1	O		1	8.3	127200	126968.68	8/1/2004	7/1/2034	960.09	360	360	80	8/1/2004	159000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	960.09
59756791	1	O		1	8	270000	269636.45	8/1/2004	7/1/2034	1981.17	360	360	75	7/1/2004	360000	1	0	0	1	8	6	6	7/1/2007	8/1/2007	6	6	1	14	8	1981.17
59756817	2	N		8	8.2	63000	62918.54	8/1/2004	7/1/2034	471.09	360	360	90	7/1/2004	70000	1	0	0	2	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	471.09
59756957	1	N		6	9.9	71400	71335.19	8/1/2004	7/1/2034	621.32	360	360	85	8/1/2004	84000	1	10000	0	1	9.9	6	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	621.32
59757153	1	O		6	9.95	90000	89919.17	8/1/2004	7/1/2034	786.5	360	360	75	8/1/2004	120000	1	10000	0	1	9.95	6	6	7/1/2007	8/1/2007	6	6	1	15.95	9.95	786.5
59757310	1	O		6	7.8	83200	83141.86	9/1/2004	8/1/2034	598.94	360	360	78.33	8/1/2004	109000	1	0	0	1	7.8	0	0			0	0	0	0	0	0	598.94
59757393	1	O		6	6.6	480000	479146.52	8/1/2004	7/1/2034	3065.57	360	360	78.05	8/1/2004	615000	1	10000	0	1	6.6	0	0			0	0	0	0	0	0	3065.57
59757757	1	O		6	5.8	102000	101894.51	9/1/2004	8/1/2034	598.49	360	360	85	8/1/2004	120000	1	0	0	1	5.8	6	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	598.49
59757955	1	O		6	7.3	172350	172062.93	8/1/2004	7/1/2034	1181.59	360	360	82.07	8/1/2004	210000	1	10000	0	1	7.3	6	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1181.59
59757997	1	O		6	7.25	174000	173350.02	8/1/2004	7/1/2024	1375.26	240	240	82.86	8/1/2004	210000	1	10000	0	1	7.25	0	0			0	0	0	0	0	0	1375.26
59758052	1	O		1	6.9	254205	253778.74	8/1/2004	7/1/2034	1674.2	360	360	90	7/1/2004	282450	1	0	0	1	6.9	6	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1674.2
59758094	7	O		8	6.5	119000	118784.24	8/1/2004	7/1/2034	752.17	360	360	85	7/1/2004	140000	1	0	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	752.17
59758110	1	O		1	6.1	100800	100602.6	8/1/2004	7/1/2034	610.85	360	360	80	7/1/2004	126000	1	0	0	1	6.1	6	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	610.85
59758292	3	O		6	8.45	106200	106069.54	8/1/2004	7/1/2034	812.83	360	360	90	8/1/2004	118000	1	10000	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	812.83
59758532	3	O		1	9.5	178125	178037.38	9/1/2004	8/1/2034	1497.78	360	360	95	8/1/2004	187500	1	0	0	1	9.5	6	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	1497.78
59758557	1	O		1	6.5	264000	263521.39	8/1/2004	7/1/2034	1668.66	360	360	80	8/1/2004	330000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1668.66
59758755	1	O		6	7.1	181900	181606.76	8/1/2004	7/1/2034	1222.43	360	360	85	8/1/2004	214000	1	10000	0	1	7.1	0	0			0	0	0	0	0	0	1222.43
59758771	2	N		1	8.9	76500	76413.39	8/1/2004	7/1/2034	610.04	360	360	90	8/1/2004	85000	1	10000	0	2	8.9	6	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	610.04
59759191	1	O		6	5.6	340000	339267.89	8/1/2004	7/1/2034	1951.87	360	360	89.47	8/1/2004	380000	1	10000	0	1	5.6	6	6	7/1/2007	8/1/2007	6	6	1	11.6	5.6	1951.87
59759217	1	O		6	7.45	152000	151771.41	8/1/2004	7/1/2034	1057.81	360	360	81.28	8/1/2004	187000	1	10000	0	1	7.45	6	6	7/1/2008	8/1/2006	6	6	1	13.45	7.45	1057.61
59759654	1	O		1	7.75	251750	251393.49	8/1/2004	7/1/2034	1803.57	360	360	95	8/1/2004	265000	1	10000	0	1	7.75	6	6	7/1/2008	8/1/2008	6	6	1	13.75	7.75	1803.57
59759779	1	N		1	6.8	70200	70079.94	8/1/2004	7/1/2034	457.66	360	360	90	7/1/2004	78000	1	0	0	1	6.8	6	4.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	457.66
59759936	1	O		1	5.93	233800	233127.46	8/1/2004	7/1/2034	1390.06	360	360	80	8/1/2004	292000	1	10000	0	1	5.93	6	6	7/1/2006	8/1/2006	6	6	1	11.93	5.93	1390.06
59759977	1	O		6	7.65	460000	459668.73	9/1/2004	8/1/2034	3263.77	360	360	80	8/1/2004	575000	1	0	0	1	7.65	6	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	3263.77
59760074	1	O		6	9.75	155200	155054.59	8/1/2004	7/1/2034	1333.41	360	360	80	8/1/2004	194000	1	10000	0	1	9.75	6	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	1333.41
59760173	1	O		1	8.99	256500	256077.44	8/1/2004	7/1/2034	1704.78	360	360	90	8/1/2004	285000	1	10000	0	1	8.99	6	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1704.78
59760298	2	N		1	8.8	144000	143918	9/1/2004	8/1/2034	1138	360	360	80	8/1/2004	180000	1	0	0	3	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1138
59760553	1	O		1	8	260181	260006.42	9/1/2004	8/1/2034	1909.12	360	360	90	8/1/2004	289090	1	0	0	1	8	6	6	8/1/2007	9/1/2007	6	6	1	14	8	1909.12
59760637	7	O		6	7	112000	111908.19	8/1/2004	8/1/2034	745.14	360	360	80	8/1/2004	140000	1	0	0	1	7	0	0			0	0	0	0	0	0	745.14
59760694	1	O		1	5.2	240000	239443.06	8/1/2004	7/1/2034	1317.87	360	360	80	8/1/2004	300000	1	10000	0	1	5.2	6	6	7/1/2006	8/1/2006	6	6	1	11.2	5.2	1317.87
59760710	1	O		1	8.8	71190	71108.62	8/1/2004	7/1/2034	562.8	360	360	90	7/1/2004	88000	1	0	0	1	8.8	6	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	562.8
59760751	1	O		6	7.75	114400	114319.25	9/1/2004	8/1/2034	819.58	360	360	80	8/1/2004	143000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	819.58
59760777	2	N		1	8.9	81000	80909.3	8/1/2004	7/1/2034	645.93	360	360	90	7/1/2004	90000	1	0	0	2	8.9	6	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	645.93
59760918	1	O		1	6.25	337250	336608.33	8/1/2004	7/1/2034	2076.51	360	360	95	7/1/2004	355000	1	0	0	1	6.25	6	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	2076.51
59761031	1	O		6	6.35	148000	147862.26	9/1/2004	8/1/2034	920.91	360	360	80	8/1/2004	185000	1	0	0	1	6.35	6	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	920.91
59761395	1	O		6	8.75	72820	72735.89	8/1/2004	7/1/2034	572.88	360	360	87.73	8/1/2004	83000	1	10000	0	1	8.75	6	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	572.88
59761494	1	O		8	9.65	108750	108645.93	8/1/2004	7/1/2034	926.36	360	360	75	7/1/2004	145000	1	0	0	1	9.65	6	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	926.38
59761510	7	O		8	7.4	169800	169671.43	9/1/2004	8/1/2034	1175.67	360	360	84.9	8/1/2004	200000	1	0	0	1	7.4	0	0			0	0	0	0	0	0	1175.67
59761775	1	O		6	5.7	99750	99639.22	8/1/2004	7/1/2034	578.95	360	360	95	8/1/2004	105000	1	10000	0	1	5.7	6	6	7/1/2006	8/1/2006	6	6	1	11.7	5.7	578.95
59761890	1	O		6	7.675	228000	227872.22	8/1/2004	7/1/2034	1621.62	360	360	95	7/1/2004	240000	1	0	0	1	7.675	0	0			0	0	0	0	0	0	1621.62
59762039	1	O		1	6.875	120000	119797.78	8/1/2004	7/1/2034	788.32	360	360	80	8/1/2004	150000	1	10000	0	1	6.875	6	6	7/1/2006	8/1/2006	6	6	1	12.875	6.875	788.32
59762070	2	O		1	6.3	399920	399166.39	8/1/2004	7/1/2034	2475.4	360	360	80	8/1/2004	499900	1	10000	0	2	6.3	6	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	2475.4

59762237	1	O	8	7.35	186300	186014.18	8/1/2004	7/1/2034	1283.56	360	360	54.39	8/1/2004	342500	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1283.56
59762310	1	O	1	7.3	150100	149867.41	8/1/2004	7/1/2034	1029.05	360	360	95	8/1/2004	158000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1029.05
59762799	1	O	8	7.55	436000	435357.28	8/1/2004	7/1/2034	3063.52	360	360	80	7/1/2004	545000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	3063.52
59762930	1	O	6	8.4	114750	114607.58	8/1/2004	7/1/2034	874.21	360	360	85	7/1/2004	135000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	874.21
59763037	2	O	1	7.213	357000	356437.21	8/1/2004	7/1/2034	2426.42	360	360	85	8/1/2004	420000	1	10000	0	4	7.213	8	6	7/1/2007	8/1/2007	6	6	1	13.213	7.213	2426.42
59763292	1	O	6	5.85	124000	123745.32	8/1/2004	7/1/2034	731.53	360	360	80	7/1/2004	155000	1	0	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	731.53
59763318	1	O	8	8.95	74400	74317.55	8/1/2004	7/1/2034	595.97	360	360	80	7/1/2004	93000	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	595.97
59763490	7	N	1	8.05	57000	56924.01	8/1/2004	7/1/2034	420.24	360	360	69.09	8/1/2004	82500	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	420.24
59763714	7	O	6	8.6	70400	70316.12	8/1/2004	7/1/2034	546.32	360	360	80	8/1/2004	88000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	546.32
59764373	1	O	8	7.55	161500	161261.92	8/1/2004	7/1/2034	1134.77	360	360	85	7/1/2004	190000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1134.77
59764613	2	N	1	8.75	295900	295558.27	8/1/2004	7/1/2034	2327.85	360	360	89.99	7/1/2004	334000	1	0	0	2	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	2327.85
59764696	7	O	1	7.6	50000	49927.02	8/1/2004	7/1/2034	353.04	360	360	74.63	7/1/2004	67000	1	0	0	1	7.6	0	0			0	0	0	0	0	353.04
59764910	2	O	1	7.45	306000	305539.82	8/1/2004	7/1/2034	2129.13	360	360	85	7/1/2004	360000	1	0	0	3	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	2129.13
59765016	1	O	6	5.95	297000	296701.5	9/1/2004	8/1/2034	1771.13	360	360	90	8/1/2004	330000	1	0	0	1	5.95	8	6	8/1/2007	9/1/2007	6	6	1	11.95	5.95	1771.13
59765032	1	O	8	6.55	127800	127685.59	9/1/2004	8/1/2034	811.99	360	360	90	8/1/2004	142000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	811.99
59765073	1	O	1	9.05	95000	94896.89	8/1/2004	7/1/2034	767.82	360	360	95	7/1/2004	100000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006	6	6	1	15.05	9.05	767.82
59765651	1	O	6	6.1	378000	377259.78	8/1/2004	7/1/2034	2290.67	360	360	90	8/1/2004	420000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	2290.67
59766253	1	O	1	7.55	81600	81479.7	8/1/2004	7/1/2034	573.36	360	360	80	8/1/2004	102000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	573.36
59766311	5	O	1	7.5	223920	223586.58	8/1/2004	7/1/2034	1565.69	360	360	80	7/1/2004	279900	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1565.69
59766436	2	O	6	8.55	366000	365559.52	8/1/2004	7/1/2034	2827.21	360	360	83.56	7/1/2004	438000	1	0	0	2	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	2827.21
59766790	1	O	6	6.85	238500	238298.64	9/1/2004	8/1/2034	1562.8	360	360	90	8/1/2004	265000	1	0	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	1562.8
59767012	1	O	8	7.35	207400	207241.4	9/1/2004	8/1/2034	1428.93	360	360	85	8/1/2004	244000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	1428.93
59767178	2	N	1	8.9	103500	103384.12	8/1/2004	7/1/2034	825.35	360	360	90	7/1/2004	115000	1	0	0	2	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	825.35
59767350	1	N	8	8.35	69700	69656.45	9/1/2004	8/1/2034	528.55	360	360	85	8/1/2004	82000	1	0	0	1	8.35	0	0			0	0	0	0	0	528.55
59767830	2	O	6	7.625	170050	169926.92	9/1/2004	8/1/2034	1203.61	360	360	77.83	8/1/2004	218500	1	0	0	3	7.625	0	0			0	0	0	0	0	1203.61
59767954	1	O	6	9.8	117000	116891.54	8/1/2004	7/1/2034	1009.51	360	360	90	8/1/2004	130000	1	10000	0	1	9.8	8	6	7/1/2007	8/1/2007	6	6	1	15.8	9.8	1009.51
59767970	1	O	1	7.6	129960	129865.46	9/1/2004	8/1/2034	917.82	360	360	95	8/1/2004	141850	1	0	0	1	7.6	0	0			0	0	0	0	0	917.82
59767996	1	O	6	7.99	256000	255654.6	8/1/2004	7/1/2034	1876.66	360	360	89.82	7/1/2004	285000	1	0	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1876.66
59768119	2	O	1	7.95	266000	265638.19	8/1/2004	7/1/2034	1942.56	360	360	95	7/1/2004	280000	1	0	0	2	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1942.56
59768275	1	N	6	8.35	82800	82696.18	8/1/2004	7/1/2034	627.88	360	360	90	8/1/2004	92000	1	10000	0	1	8.35	0	0			0	0	0	0	0	627.88
59768358	1	O	8	7.99	372000	371498.09	8/1/2004	7/1/2034	2727.02	360	360	80	8/1/2004	465000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	2727.02
59768499	1	O	6	6.5	418000	417242.19	8/1/2004	7/1/2034	2642.05	360	360	95	7/1/2004	440000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2642.05
59768598	2	O	1	9.35	204250	204041.81	8/1/2004	7/1/2034	1695.14	360	360	95	8/1/2004	229000	1	10000	0	2	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1695.14
59768630	1	O	6	5.85	117000	116759.69	8/1/2004	7/1/2034	690.24	360	360	90	8/1/2004	130000	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	690.24
59769075	1	O	6	7.4	248400	248022.68	8/1/2004	7/1/2034	1719.88	360	360	90	8/1/2004	276000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1719.88
59769174	1	O	1	8.55	90000	89886.06	8/1/2004	7/1/2034	695.22	360	360	90	8/1/2004	100000	1	10000	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	695.22
59769679	1	O	8	8.8	60000	59931.41	8/1/2004	7/1/2034	474.17	360	360	80	7/1/2004	75000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	474.17
59769695	1	O	1	8.55	308750	308564.87	9/1/2004	8/1/2034	2384.97	360	360	95	8/1/2004	325000	1	0	0	1	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	2384.97
59769711	1	O	6	5.99	101000	100899.26	9/1/2004	8/1/2034	604.9	360	360	84.66	8/1/2004	119300	1	0	0	1	5.99	8	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	604.9
59769810	3	N	8	7.15	134000	133493.33	8/1/2004	7/1/2034	1051	240	240	89.33	7/1/2004	150000	1	0	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	1051
59769935	1	N	1	8.95	148750	148585.18	8/1/2004	7/1/2034	1191.53	360	360	85	8/1/2004	175000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1191.53
59770099	2	O	8	6.99	233750	233558.01	9/1/2004	8/1/2034	1553.58	360	360	65	8/1/2004	275000	1	0	0	4	6.99	0	0			0	0	0	0	0	1553.58
59770115	1	O	6	8.05	211500	211218.08	8/1/2004	7/1/2034	1559.3	360	360	90	7/1/2004	235000	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1559.3
59770271	2	O	1	9.3	384750	384353.69	8/1/2004	7/1/2034	3179.2	360	360	95	8/1/2004	405000	1	10000	0	2	9.3	8	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	3179.2
59770412	3	O	1	6.8	140000	139760.59	8/1/2004	7/1/2034	912.7	360	360	80	7/1/2004	175000	1	0	0	1	6.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	912.7
59770776	1	O	6	6.55	255000	254771.71	9/1/2004	8/1/2034	1620.17	360	360	78.12	8/1/2004	335000	1	0	0	1	6.55	0	0			0	0	0	0	0	1620.17
59770958	1	O	6	7.25	240000	239812.77	9/1/2004	8/1/2034	1637.23	360	360	80	8/1/2004	300000	1	0	0	1	7.25	0	0			0	0	0	0	0	1637.23
59771139	1	O	6	7.1	110400	110222.02	8/1/2004	7/1/2034	741.93	360	360	80	8/1/2004	138000	1	10000	0	1	7.1	0	0			0	0	0	0	0	741.93
59771170	1	O	1	8.3	50940	50875.47	8/1/2004	7/1/2034	384.49	360	360	90	7/1/2004	56600	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	384.49
59771717	1	O	1	7	96800	96640.83	8/1/2004	7/1/2034	644.02	360	360	80	8/1/2004	123000	1	10000	0	1	7	8	8	7/1/2006	8/1/2006	6	6	1	13	7	644.02
59772038	5	O	1	8.9	202950	202836.8	9/1/2004	8/1/2034	1618.41	360	360	90	8/1/2004	225500	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1618.41
59772137	1	N	1	7.65	78300	78186.86	8/1/2004	7/1/2034	555.55	360	360	90	8/1/2004	87000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	555.55
59772194	2	O	6	8.95	91800	91698.27	8/1/2004	7/1/2034	735.35	360	360	90	8/1/2004	102000	1	10000	0	2	8.95	0	0			0	0	0	0	0	735.35
59772418	1	O	6	7.99	300600	300194.42	8/1/2004	7/1/2034	2203.61	360	360	90	7/1/2004	334000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	2203.61
59772574	1	O	1	6.85	294800	294300.79	8/1/2004	7/1/2034	1931.71	360	360	80	7/1/2004	369000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1931.71
59772731	1	O	1	11.7	73700	73654.69	8/1/2004	7/1/2034	741.12	360	360	20	7/1/2004	369000	2	0	0	1	11.7	0	0			0	0	0	0	0	741.12
59772913	1	N	1	7.9	72250	72150.73	8/1/2004	7/1/2034	525.12	360	360	85	7/1/2004	85000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	525.12
59773259	1	O	1	7.95	387000	386473.81	8/1/2004	7/1/2034	2826.2	360	360	90	7/1/2004	430000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	2826.2
59773291	2	N	6	7.99	320000	318142.89	8/1/2004	7/1/2019	3056.24	180	180	80	8/1/2004	400000	1	10000	0	3	7.99	0	0			0	0	0	0	0	3056.24
59773333	1	O	8	5.8	84000	83819.12	8/1/2004	7/1/2034	482.23	360	360	80	8/1/2004	105000	1	10000	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	482.23
59773416	1	O	6	8.05	201400	201131.56	8/1/2004	7/1/2034	1484.83	360	360	95	8/1/2004	212000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1484.83
59773879	1	N	8	8	82800	82688.51	8/1/2004	7/1/2034	607.56	360	360	90	8/1/2004	92000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	607.56
59773895	2	O	6	7.99	324000	323532.29	8/1/2004	7/1/2034	2375.14	360	360	90	8/1/2004	360000	1	10000	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2375.14
59773994	1	D	1	8.85	369000	368375.15	8/1/2004	7/1/2034	2417.91	360	360	90	7/1/2004	410000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	8.85	2417.91
59774232	5	N	1	8.55	495000	494404.28	8/1/2004	7/1/2034	3823.68	360	360	90	7/1/2004	550000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	3823.68
59774356	1	O	6	8	86400	86283.65	8/1/2004	7/1/2034	633.98	360	360	90	7/1/2004	96000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	633.98
59774695	1	N	1	8.3	53200	53132.6	8/1/2004	7/1/2034	401.55	360	360	80	7/1/2004	66500	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	401.55
59774711	1	O	6	8.1	126900	126816.57	9/1/2004	8/1/2034	940.01	360	360	90	8/1/2004	141000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	940.01
59774737	1	N	1	8.8	90000	89892.78	8/1/2004	7/1/2034	698.42	360	360	90	7/1/2004	100000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	698.42
59774794	2	O	8	7.88	270000	269627.52	8/1/2004	7/1/2034	1958.83	360	360	94.74	7/1/2004	285000	1	0	0	2	7.88	8	6	7/1/2006	8/1/2006	6	6	1	13.88	7.88	1958.83
59774919	1	O	6	7.75	213750	213447.28	8/1/2004	7/1/2034	1531.34	360	360	95	8/1/2004	225000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1531.34
59774978	5	O	1	8.75	117900	117760.7	8/1/2004	7/1/2034	927.52	360	360	90	8/1/2004	131000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	927.52
59775213	5	O	6	7.75	193500	193363.43	9/1/2004	8/1/2034	1386.26	360	360	84.87	8/1/2004	228000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1386.26
59775635	1	N	6	7.55	317379	316911.14	8/1/2004	7/1/2034	2230.04	360	360	78.37	7/1/2004	405000	1	0	0	1	7.55	0	0			0	0	0	0	0	2230.04
59776179	1	O	1	8	225000	224697.03	8/1/2004	7/1/2034	1650.98	360	360	90	8/1/2004	250000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1650.98
59776195	5	O	1	8.2	167710	167493.18	8/1/2004	7/1/2034	1254.06	360	360	90	7/1/2004	186345	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1254.06
59776591	1	O	1	9.5	135000	134933.59	9/1/2004	8/1/2034	1135.18	360	360	77.14	8/1/2004	175000	1	0	0	1	9.5	8	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	1135.18

59776716	1	O	6	8.95	53550	53520.43	9/1/2004	8/1/2034	428.96	360	360	85	8/1/2004	63000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	428.96
59776856	1	O	8	8.45	111800	111395.69	8/1/2004	7/1/2034	701.73	360	360	80	7/1/2004	139500	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	8.45	701.73
59777136	3	O	1	7.58	333000	332510.08	8/1/2004	7/1/2034	2342.09	360	360	90	8/1/2004	370000	1	10000	0	1	7.58	8	6	7/1/2006	8/1/2006	6	6	1	13.58	7.58	2342.09
59777518	1	O	1	7	82400	82264.52	8/1/2004	7/1/2034	548.21	360	360	80	8/1/2004	103000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	548.21
59778035	1	O	8	7.7	104500	104350.5	8/1/2004	7/1/2034	745.05	360	360	85	8/1/2004	110000	1	10000	0	1	7.7	0	0			0	0	0	0	0	745.05
59778159	1	N	1	8.95	85500	85405.26	8/1/2004	7/1/2034	684.88	360	360	90	7/1/2004	95000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	684.88
59778175	5	O	1	7.45	181539	181265.98	8/1/2004	7/1/2034	1263.14	360	360	90	8/1/2004	201710	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1263.14
59778233	5	N	1	8.25	157500	157298.43	8/1/2004	7/1/2034	1183.25	360	360	90	8/1/2004	175000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1183.25
59778332	7	O	8	7.875	102850	102707.96	8/1/2004	7/1/2034	745.74	360	360	85	8/1/2004	121000	1	10000	0	1	7.875	0	0			0	0	0	0	0	745.74
59778456	1	N	1	8.95	56016	55922.99	8/1/2004	7/1/2034	370.8	360	360	89.99	8/1/2004	62250	1	10000	0	1	8.95	8	4.5	7/1/2006	8/1/2006	6	6	1	12.95	6.95	370.8
59778597	3	N	1	7.75	85500	85378.91	8/1/2004	7/1/2034	612.54	360	360	90	8/1/2004	95000	1	10000	0	1	7.75	0	0			0	0	0	0	0	612.54
59778639	1	O	6	8.3	151200	151008.48	8/1/2004	7/1/2034	1141.24	360	360	80	7/1/2004	189000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1141.24
59778837	1	O	1	7.95	175750	175510.93	8/1/2004	7/1/2034	1283.48	360	360	95	8/1/2004	185000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1283.48
59778910	1	O	6	7.8	139000	138805.13	8/1/2004	7/1/2034	1000.62	360	360	84.24	8/1/2004	165000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1000.62
59779017	1	O	6	7.99	252000	251458.68	8/1/2004	7/1/2034	1847.34	360	360	90	8/1/2004	280000	1	10000	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1847.34
59779033	1	O	1	7.2	104000	103918.06	9/1/2004	8/1/2034	705.94	360	360	80	8/1/2004	130000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	705.94
59779058	1	O	6	8.05	103700	103561.76	8/1/2004	7/1/2034	764.54	360	360	91.77	8/1/2004	113000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	764.54
59779585	5	O	6	6.3	114300	114084.61	8/1/2004	7/1/2034	707.49	360	360	90	7/1/2004	127000	1	0	0	1	6.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	6.3	707.49
59779710	1	N	6	9.25	133500	133430.78	9/1/2004	8/1/2034	1098.28	360	360	75	8/1/2004	178000	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	1098.28
59779819	1	N	6	7.15	108000	107827.61	8/1/2004	7/1/2034	729.44	360	360	90	8/1/2004	120000	1	10000	0	1	7.15	8	6	7/1/2007	8/1/2007	6	6	1	13.15	7.15	729.44
59779850	1	O	6	8.85	195000	194689.79	8/1/2004	7/1/2034	1277.76	360	360	94.2	8/1/2004	207000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1277.76
59779959	1	O	1	8.25	306000	305417.79	8/1/2004	7/1/2034	1884.1	360	360	85	8/1/2004	362000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1884.1
59780130	7	O	6	6.65	140000	139753.46	8/1/2004	7/1/2034	898.76	360	360	62.22	8/1/2004	225000	1	10000	0	1	6.65	0	0			0	0	0	0	0	898.76
59780411	1	O	6	8.7	98100	97985.52	8/1/2004	7/1/2034	768.26	360	360	90	8/1/2004	109000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	768.26
59780494	7	O	6	7.45	50050	49974.72	8/1/2004	7/1/2034	348.25	360	360	65	8/1/2004	77000	1	10000	0	1	7.45	0	0			0	0	0	0	0	348.25
59780858	1	O	1	6	337000	336327.34	8/1/2004	7/1/2034	2020.49	360	360	84.46	8/1/2004	399000	1	10000	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	2020.49
59780932	1	O	6	7.35	352000	351459.97	8/1/2004	7/1/2034	2425.19	360	360	84.82	7/1/2004	415000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2425.19
59781336	1	O	8	8.1	460000	459392.75	8/1/2004	7/1/2034	3407.44	360	360	57.5	8/1/2004	800000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	3407.44
59781518	1	O	8	7.45	335750	335245.07	8/1/2004	7/1/2034	2336.13	360	360	74.28	7/1/2004	452000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	2336.13
59781732	1	O	1	8.95	92400	92246.58	8/1/2004	7/1/2034	611.84	360	360	80	8/1/2004	117500	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	611.84
59782672	7	O	6	5.85	187400	187015.12	8/1/2004	7/1/2034	1105.55	360	360	74.96	8/1/2004	250000	1	10000	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	1105.55
59782797	1	O	6	7.7	171000	170755.38	8/1/2004	7/1/2034	1219.17	360	360	95	7/1/2004	180000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1219.17
59783019	1	O	1	8.85	131100	130951.68	8/1/2004	7/1/2034	1040.75	360	360	95	8/1/2004	138000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1040.75
59783159	1	O	6	6.9	180000	179698.15	8/1/2004	7/1/2034	1185.49	360	360	75	7/1/2004	240000	1	0	0	1	6.9	0	0			0	0	0	0	0	1185.49
59783191	5	O	6	5.9	272000	271448.63	8/1/2004	7/1/2034	1613.34	360	360	65	7/1/2004	320000	1	0	0	1	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	1613.34
59783332	1	O	6	7.85	279000	278612.77	8/1/2004	7/1/2034	2018.11	360	360	90	7/1/2004	310000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2018.11
59783357	1	O	6	7.7	188000	187865.96	9/1/2004	8/1/2034	1340.37	360	360	78.33	8/1/2004	240000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1340.37
59783795	1	O	6	5.35	332000	331250.79	8/1/2004	7/1/2034	1853.94	360	360	80	7/1/2004	415000	1	0	0	1	5.35	8	6	7/1/2006	8/1/2006	6	6	1	11.35	5.35	1853.94
59783993	1	O	6	5.8	500000	498963.3	8/1/2004	7/1/2034	2933.77	360	360	81.3	8/1/2004	615000	1	10000	0	1	5.8	8	6	7/1/2007	8/1/2007	6	6	1	11.8	5.8	2933.77
59784090	3	O	1	8.35	197000	196832.33	8/1/2004	7/1/2034	1225.81	360	360	80.41	8/1/2004	245000	1	10000	0	1	8.35	0	0			0	0	0	0	0	1225.81
59784215	1	O	1	9.15	251750	251616.72	9/1/2004	8/1/2034	2052.87	360	360	95	8/1/2004	265000	1	0	0	1	9.15	8	6	8/1/2007	9/1/2007	6	6	1	15.15	9.15	2052.87
59784256	1	O	6	5.9	180000	179817.35	8/1/2004	8/1/2034	1067.65	360	360	81.45	8/1/2004	221000	1	0	0	1	5.9	0	0			0	0	0	0	0	1067.65
59784512	1	O	1	7.7	80750	80610.05	8/1/2004	7/1/2034	575.72	360	360	95	8/1/2004	85000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	575.72
59784652	2	N	6	7.8	387000	386457.44	8/1/2004	7/1/2034	2785.8	360	360	90	7/1/2004	430000	1	0	0	2	7.8	0	0			0	0	0	0	0	2785.8
59784934	1	O	1	8.8	132800	132572.91	8/1/2004	7/1/2034	865.76	360	360	80	7/1/2004	166000	1	0	0	1	8.8	0	0			0	0	0	0	0	865.76
59784975	1	O	1	8.8	102000	101941.92	9/1/2004	8/1/2034	806.08	360	360	85	8/1/2004	120000	1	0	0	1	8.8	0	0			0	0	0	0	0	806.08
59785394	2	O	1	7.05	320000	319479.01	8/1/2004	7/1/2034	2139.73	360	360	80	8/1/2004	400000	1	10000	0	2	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	2139.73
59785477	5	O	1	8	67500	67409.1	8/1/2004	7/1/2034	495.3	360	360	75	7/1/2004	90000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	495.3
59785535	3	N	1	7.7	97200	97060.96	8/1/2004	7/1/2034	693	360	360	90	8/1/2004	108000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	693
59785816	1	O	6	6.55	177200	177041.36	9/1/2004	8/1/2034	1125.86	360	360	89.95	8/1/2004	197000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	1125.86
59786079	3	O	1	9.6	121600	121482.39	8/1/2004	7/1/2034	1031.37	360	360	95	7/1/2004	128000	1	0	0	1	9.6	8	6	7/1/2006	8/1/2006	6	6	1	15.6	9.6	1031.37
59786210	3	N	1	8.45	169200	168992.13	8/1/2004	7/1/2034	1295.02	360	360	90	7/1/2004	188000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1295.02
59786517	1	N	6	7.2	88750	88609.72	8/1/2004	7/1/2034	602.43	360	360	61.05	7/1/2004	109500	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	602.43
59786616	1	O	6	8.95	204000	203773.96	8/1/2004	7/1/2034	1634.1	360	360	80	7/1/2004	255000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1634.1
59786788	1	O	6	6.95	225000	224626.39	8/1/2004	7/1/2034	1489.39	360	360	89.64	7/1/2004	251000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1489.39
59786913	1	O	6	8.8	121875	121805.8	9/1/2004	8/1/2034	963.15	360	360	75	8/1/2004	162500	1	0	0	1	8.8	0	0			0	0	0	0	0	963.15
59787010	3	O	6	7	156750	156492.26	8/1/2004	7/1/2034	1042.87	360	360	95	7/1/2004	165000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1042.87
59787192	1	O	6	8.7	159600	159413.77	8/1/2004	7/1/2034	1249.88	360	360	95	8/1/2004	168000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1249.88
59787598	1	N	6	8.4	81000	80899.47	8/1/2004	7/1/2034	617.09	360	360	90	8/1/2004	90000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	617.09
59787754	1	O	6	8.8	51000	50941.71	8/1/2004	7/1/2034	403.04	360	360	85	7/1/2004	60000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	403.04
59788190	1	O	1	7.3	148500	148385.3	9/1/2004	8/1/2034	1018.08	360	360	90	8/1/2004	165000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1018.08
59788257	3	N	1	7.55	161910	161691.03	9/1/2004	8/1/2034	1137.65	360	360	90	9/1/2004	179900	1	1000	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1137.65
59788273	1	O	1	8.45	275500	275331.37	9/1/2004	8/1/2034	2108.61	360	360	95	8/1/2004	290000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	2108.61
59788356	5	O	1	9.4	99000	98900.13	8/1/2004	7/1/2034	825.24	360	360	90	7/1/2004	110000	1	0	0	1	9.4	0	0			0	0	0	0	0	825.24
59788497	1	N	6	8.4	54000	53932.97	8/1/2004	7/1/2034	411.4	360	360	90	8/1/2004	60000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2008	6	6	1	14.4	8.4	411.4
59788851	1	O	6	7.8	86250	86129.08	8/1/2004	7/1/2034	620.89	360	360	75	7/1/2004	115000	1	0	0	1	7.8	0	0			0	0	0	0	0	620.89
59789396	5	O	1	8.8	118750	118614.25	8/1/2004	7/1/2034	938.48	360	360	95	8/1/2004	125000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	938.48
59789453	3	O	6	8.35	150000	149720.04	8/1/2004	7/1/2034	933.36	360	360	73.17	7/1/2004	205000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	8.35	933.36
59789677	1	O	6	8.95	63440	63369.69	8/1/2004	7/1/2034	508.18	360	360	80	7/1/2004	79300	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	508.18
59789735	7	O	6	8.55	107100	106948.22	8/1/2004	7/1/2034	827.31	360	360	85	8/1/2004	126000	1	10000	0	1	8.55	0	0			0	0	0	0	0	827.31
59789891	1	O	1	6.95	274500	274044.21	8/1/2004	7/1/2034	1817.05	360	360	90	8/1/2004	305000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1817.05
59790154	1	O	1	8	246050	245718.7	8/1/2004	7/1/2034	1805.43	360	360	95	8/1/2004	259000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1805.43
59790295	1	O	1	8.45	55000	54932.42	8/1/2004	7/1/2034	420.96	360	360	79.71	8/1/2004	69000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	420.96
59790493	1	O	6	8.35	101600	101472.59	8/1/2004	7/1/2034	770.45	360	360	80	8/1/2004	127000	1	10000	0	1	8.35	0	0			0	0	0	0	0	770.45
59790774	1	O	6	7.65	110500	109839.18	8/1/2004	7/1/2019	1033.8	180	180	83.08	7/1/2004	133000	1	0	0	1	7.65	0	0			0	0	0	0	0	1033.8
59791079	1	N	1	9.8	55800	55746.02	8/1/2004	7/1/2034	473.28	360	360	90	7/1/2004	62000	1	0	0	1	9.8	0	0			0	0	0	0	0	473.28
59791137	5	O	1	6.85	125600	125387.31	8/1/2004	7/1/2034	823.01	360	360	80	7/1/2004	157000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	823.01

59791335	1	O	6	7.95	86000	85883.01	8/1/2004	7/1/2034	628.05	360	360	75.44	8/1/2004	114000	1	10000	0	1	7.95	8	8	7/1/2007	8/1/2007	6	6	1	13.95	7.95	628.05
59791475	1	O	1	8.95	71100	71021.2	8/1/2004	7/1/2034	569.54	360	360	90	8/1/2004	79000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	569.54
59791491	1	O	1	8	198000	197733.39	8/1/2004	7/1/2034	1452.88	360	360	90	7/1/2004	220000	1	0	0	1	8	8	8	7/1/2006	8/1/2006	6	6	1	14	8	1452.86
59791590	1	O	1	6.65	116000	115795.74	8/1/2004	7/1/2034	744.68	360	360	80	8/1/2004	145000	1	10000	0	1	6.65	8	5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	744.68
59791673	1	N	1	8.7	70200	70118.08	8/1/2004	7/1/2034	549.76	360	360	90	7/1/2004	78000	1	0	0	1	8.7	0	0			0	0	0	0	0	0	549.76
59791731	1	N	1	8.7	66600	66522.28	8/1/2004	7/1/2034	521.57	360	360	90	7/1/2004	74000	1	0	0	1	8.7	0	0			0	0	0	0	0	0	521.57
59791798	1	N	1	8.7	52200	52139.08	8/1/2004	7/1/2034	408.8	360	360	90	7/1/2004	58000	1	0	0	1	8.7	0	0			0	0	0	0	0	0	408.8
59792275	1	N	1	7.4	81000	80876.96	8/1/2004	7/1/2034	560.83	360	360	90	8/1/2004	90000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	560.83
59792473	1	N	1	7.45	271900	271491.09	8/1/2004	7/1/2034	1891.87	360	360	85	8/1/2004	320000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1891.87
59792598	1	O	1	8.512	209340	209086.08	8/1/2004	7/1/2034	1611.43	360	360	90	7/1/2004	232680	1	0	0	1	8.512	8	6	7/1/2007	8/1/2007	6	6	1	14.512	8.512	1611.43
59792739	2	O	1	8.9	369000	368381.25	8/1/2004	7/1/2034	2430.24	360	360	90	8/1/2004	410001	1	10000	0	2	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	2430.24
59793133	1	O	1	8.1	362400	361690.34	8/1/2004	7/1/2034	2196.13	360	360	80	8/1/2004	453000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	2196.13
59793216	1	O	1	8.35	57427	57354.99	8/1/2004	7/1/2034	435.48	360	360	85	8/1/2004	67562	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	435.48
59793778	1	O	6	9.6	116000	115887.81	8/1/2004	7/1/2034	983.87	360	360	77.33	8/1/2004	150000	1	10000	0	1	9.6	8	6	7/1/2007	8/1/2007	6	6	1	15.6	9.6	983.87
59794131	5	O	1	7.2	132680	132470.29	8/1/2004	7/1/2034	900.62	360	360	80	8/1/2004	165850	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	900.62
59794354	1	N	1	8.6	76500	76408.87	8/1/2004	7/1/2034	593.65	360	360	90	8/1/2004	85000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	593.65
59794370	1	O	6	8.45	208800	208543.5	8/1/2004	7/1/2034	1598.1	360	360	90	8/1/2004	232000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1598.1
59794453	7	O	1	7.5	74162	74106.95	9/1/2004	8/1/2034	518.56	360	360	85	8/1/2004	90000	1	0	0	1	7.5	0	0			0	0	0	0	0	0	518.56
59794495	1	O	1	8.55	85600	85446.31	8/1/2004	7/1/2034	543.87	360	360	80	8/1/2004	109000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	543.87
59794719	1	O	6	7.9	148675	148573.2	9/1/2004	8/1/2034	1080.58	360	360	95	8/1/2004	156500	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1080.58
59794792	5	O	1	6.99	130777	130561.55	8/1/2004	7/1/2034	869.19	360	360	84.66	8/1/2004	157973	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	869.19
59796219	1	O	1	9.85	112725	112673.5	9/1/2004	8/1/2034	976.78	360	360	90	8/1/2004	125250	1	0	0	1	9.85	8	6	8/1/2006	9/1/2006	6	6	1	15.85	9.85	976.78
59796334	1	O	8	7.65	168300	168056.81	8/1/2004	7/1/2034	1194.12	360	360	85	7/1/2004	198000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1194.12
59796375	2	N	1	6.65	175500	175345.91	9/1/2004	8/1/2034	1126.65	360	360	90	8/1/2004	195000	1	0	0	2	6.65	8	6	8/1/2007	9/1/2007	6	6	1	12.65	6.65	1126.65
59796458	1	O	6	8.5	56000	55931.9	8/1/2004	7/1/2034	430.6	360	360	80	8/1/2004	70000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	430.6
59796815	1	O	6	8.25	66400	66315.01	8/1/2004	7/1/2034	498.85	360	360	80	8/1/2004	83000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	498.85
59796872	5	O	6	6.65	165750	165458.14	8/1/2004	7/1/2034	1064.06	360	360	85	7/1/2004	195000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1064.06
59796898	1	O	6	6.75	76500	76367.69	8/1/2004	7/1/2034	496.18	360	360	90	8/1/2004	85000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	496.18
59796797	5	O	6	6.25	238000	237547.17	8/1/2004	7/1/2034	1465.41	360	360	86.55	8/1/2004	275000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1465.41
59796839	9	O	6	7.05	142500	142384.34	9/1/2004	8/1/2034	952.85	360	360	95	8/1/2004	150000	1	0	0	1	7.05	6	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	952.85
59797050	1	O	6	8.75	135000	134844.08	8/1/2004	7/1/2034	1062.05	360	360	90	7/1/2004	150000	1	0	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	1062.05
59797159	2	O	1	7.5	228000	227660.52	8/1/2004	7/1/2034	1594.21	360	360	80	7/1/2004	285000	1	0	0	2	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1594.21
59797472	1	O	8	6.25	109500	109291.64	8/1/2004	7/1/2034	674.22	360	360	75	7/1/2004	146000	1	0	0	1	6.25	8	6	7/1/2007	8/1/2007	6	6	1	12.25	6.25	674.22
59797530	3	O	1	7.39	123500	123312.03	8/1/2004	7/1/2034	854.25	360	360	95	8/1/2004	130000	1	10000	0	1	7.39	8	6	7/1/2007	8/1/2007	6	6	1	13.39	7.39	854.25
59797555	1	O	1	5.4	150000	149664.65	8/1/2004	7/1/2034	842.3	360	360	80	8/1/2004	187500	1	10000	0	1	5.4	8	6	7/1/2007	8/1/2007	6	6	1	11.4	5.4	842.3
59797639	1	O	8	8.3	141300	141120.99	8/1/2004	7/1/2034	1066.52	360	360	90	7/1/2004	157000	1	0	0	1	8.3	3	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1066.52
59797894	1	N	1	7.55	265500	265108.81	8/1/2004	7/1/2034	1865.52	360	360	90	7/1/2004	295000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1865.52
59798132	1	O	6	9.45	70000	69916.07	8/1/2004	7/1/2034	586.05	360	360	76.92	8/1/2004	91000	1	10000	0	1	9.45	0	0			0	0	0	0	0	0	586.05
59798215	1	O	8	7.75	102600	102454.7	8/1/2004	7/1/2034	735.04	360	360	90	8/1/2004	114000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	735.04
59798637	3	O	6	8.1	189000	188750.82	8/1/2004	7/1/2034	1400.02	360	360	90	8/1/2004	210000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1400.02
59798751	1	O	6	5.9	145000	143991.8	8/1/2004	7/1/2019	1215.78	180	180	64.16	7/1/2004	226000	1	0	0	1	5.9	0	0			0	0	0	0	0	0	1215.78
59798959	5	O	8	8.75	96000	95889.11	8/1/2004	7/1/2034	755.24	360	360	80	8/1/2004	120000	1	10000	0	1	8.75	0	0			0	0	0	0	0	0	755.24
59799213	1	O	1	7.99	153900	153692.35	8/1/2004	7/1/2034	1128.2	360	360	90	8/1/2004	171000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1128.2
59799593	1	O	6	7.75	323000	322542.57	8/1/2004	7/1/2034	2314.02	360	360	95	7/1/2004	340000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2314.02
59799650	1	O	1	7.25	337500	336971.83	8/1/2004	7/1/2034	2302.35	360	360	90	8/1/2004	375000	1	10000	0	1	7.25	0	0			0	0	0	0	0	0	2302.35
59799775	1	O	6	8.6	96300	96185.29	8/1/2004	7/1/2034	747.3	360	360	90	7/1/2004	107000	1	0	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	747.3
59799791	1	O	8	7.975	335000	334546.65	8/1/2004	7/1/2034	2452.28	360	360	63.87	7/1/2004	524500	1	0	0	1	7.975	0	0			0	0	0	0	0	0	2452.28
59800151	5	O	6	7	72000	71860.51	8/1/2004	7/1/2034	479.02	360	360	80	8/1/2004	90000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	479.02
59800516	1	O	1	9.3	88450	88405.65	9/1/2004	8/1/2034	714.34	360	360	95	8/1/2004	91000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	714.34
59800755	1	O	6	7.9	79200	79085.43	8/1/2004	7/1/2034	575.63	360	360	80	8/1/2004	99000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	575.63
59800854	1	O	1	6.35	300000	299440.1	8/1/2004	7/1/2034	1866.71	360	360	88.89	8/1/2004	337500	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1866.71
59800953	5	O	1	6.5	198000	197641.03	8/1/2004	7/1/2034	1251.5	360	360	90	8/1/2004	220000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1251.5
59801019	1	O	8	6.8	177000	176685.28	8/1/2004	7/1/2034	1130.43	360	360	76.29	8/1/2004	232000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1130.43
59801274	3	O	6	6.8	441750	440994.81	8/1/2004	7/1/2034	2879.88	360	360	95	8/1/2004	465000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2879.88
59801290	1	O	8	8.45	160500	160302.82	8/1/2004	7/1/2034	1228.43	360	360	75	7/1/2004	214000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1228.43
59801373	1	O	1	5.75	192500	192299.02	9/1/2004	8/1/2034	1123.38	360	360	70	8/1/2004	275000	1	0	0	1	5.75	8	4.5	8/1/2007	9/1/2007	6	6	1	11.75	5.75	1123.38
59801514	1	O	8	7.25	93600	93453.52	8/1/2004	7/1/2034	638.52	360	360	90	8/1/2004	104000	1	10000	0	1	7.25	8	5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	638.52
59801878	1	O	6	10.65	154000	153940.75	9/1/2004	8/1/2034	1426	360	360	70	8/1/2004	220000	1	0	0	1	10.65	8	6	8/1/2006	9/1/2006	6	6	1	16.65	10.65	1426
59801936	1	O	6	10.1	68000	67940.86	8/1/2004	7/1/2034	601.78	360	360	85	7/1/2004	80000	1	0	0	1	10.1	8	6	7/1/2006	8/1/2006	6	6	1	16.1	10.1	601.78
59801993	1	O	6	5.8	539837	539278.7	9/1/2004	8/1/2034	3167.51	360	360	80.57	8/1/2004	670000	1	0	0	1	5.8	0	0			0	0	0	0	0	0	3167.51
59802033	1	O	6	7.45	93100	92955.33	8/1/2004	7/1/2034	647.79	360	360	95	8/1/2004	98000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	647.79
59802272	1	O	1	7.4	261600	261202.84	8/1/2004	7/1/2034	1811.27	360	360	80	8/1/2004	327000	1	10000	0	1	7.4	0	0			0	0	0	0	0	0	1811.27
59802496	7	O	6	7.75	180800	180543.95	8/1/2004	7/1/2034	1295.28	360	360	80	7/1/2004	226000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1295.28
59802783	1	O	6	6.9	199500	199165.48	8/1/2004	7/1/2034	1313.91	360	360	75	8/1/2004	266000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1313.91
59802959	5	O	6	7.925	269000	268632.25	8/1/2004	7/1/2034	1959.79	360	360	89.37	7/1/2004	301000	1	0	0	1	7.925	8	6	7/1/2007	8/1/2007	6	6	1	13.925	7.925	1959.79
59803213	1	N	6	8.2	163800	163588.22	8/1/2004	7/1/2034	1224.83	360	360	90	8/1/2004	182000	1	10000	0	1	8.2	8	4.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1224.83
59803239	7	O	6	8.99	109500	109379.67	8/1/2004	7/1/2034	880.28	360	360	75	7/1/2004	146000	1	0	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	880.28
59803577	5	O	1	8.6	228400	227993.89	8/1/2004	7/1/2034	1458.7	360	360	80	8/1/2004	290000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1458.7
59803718	1	O	6	7.45	207000	206688.69	8/1/2004	7/1/2034	1440.3	360	360	90	7/1/2004	230000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1440.3
59803759	3	N	6	7.99	127800	127627.55	8/1/2004	7/1/2034	936.87	360	360	90	8/1/2004	142000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	936.87
59803791	1	N	1	7.45	74700	74587.65	8/1/2004	7/1/2034	519.76	360	360	90	9/1/2004	85000	1	11000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	519.76
59803833	1	O	6	7.7	294500	294290.04	9/1/2004	8/1/2034	2099.67	360	360	95	8/1/2004	310000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	2099.67
59804039	5	N	1	7.4	95400	95255.07	8/1/2004	7/1/2034	660.54	360	360	90	7/1/2004	110000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	660.54
59804817	3	O	8	8.8	85500	85427.1	9/1/2004	8/1/2034	557.4	360	360	95	8/1/2004	90000	1	0	0	1	8.8	0	0			0	0	0	0	0	0	557.4
59804674	7	O	1	7.65	84000	83939.5	9/1/2004	8/1/2034	596	360	360	70	8/1/2004	120000	1	0	0	1	7.65	0	0			0	0	0	0	0	0	596
59804799	1	O	1	8.8	468000	467465.07	8/1/2004	7/1/2034	3698.49	360	360	100	7/1/2004	470000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	3698.49
59805036	7	O	1	6.4	209700	209312.39	8/1/2004	7/1/2034	1311.89	360	360	90	7/1/2004	233000	1	0	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1311.89

59805119	1	N		6	7.1	52000	51916.17	8/1/2004	7/1/2034	349.48	360	360	80	8/1/2004	65000	1	10000	0	1	7.1	0	0			0	0	0	0	0	349.48
59805317	1	O		6	8.25	108300	108161.39	8/1/2004	7/1/2034	813.83	360	360	95	7/1/2004	114000	1	0	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	813.83
59805499	1	N		6	7.7	116800	116630.02	8/1/2004	7/1/2034	847	360	360	90	8/1/2004	130000	1	10000	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	847
59805838	1	O		6	6.75	488000	487579.84	9/1/2004	8/1/2034	3165.16	360	360	80	9/1/2004	610000	1	0	0	1	6.75	6	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	3165.16
59805879	1	O		6	7.6	120650	120469.64	8/1/2004	7/1/2034	868.53	360	360	95	7/1/2004	127000	1	0	0	1	7.6	0	0			0	0	0	0	0	868.53
59805895	7	O		6	8.75	66000	65923.76	8/1/2004	7/1/2034	519.23	360	360	69.47	8/1/2004	95000	1	10000	0	1	8.75	0	0			0	0	0	0	0	519.23
59806257	1	N		1	8.35	140400	140223.95	8/1/2004	7/1/2034	1064.67	360	360	90	7/1/2004	170000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1064.67
59806455	1	O		1	7.45	200000	199850.08	9/1/2004	8/1/2034	1391.59	360	360	80	8/1/2004	250000	1	0	0	1	7.45	6	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	1391.59
59806513	1	O		6	9.388	163500	163417.66	9/1/2004	8/1/2034	1361.46	360	360	89.84	8/1/2004	182000	1	0	0	1	9.388	6	6	8/1/2006	9/1/2006	6	6	1	15.388	9.388	1361.46
59806570	1	O		6	6.55	279000	278750.22	9/1/2004	8/1/2034	1772.66	360	360	90	8/1/2004	310000	1	0	0	1	6.55	6	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1772.66
59806638	1	O		1	8.45	440800	440530.2	9/1/2004	8/1/2034	3373.77	360	360	95	8/1/2004	464000	1	0	0	1	8.45	6	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	3373.77
59806711	1	O		1	9.2	368600	368406.89	9/1/2004	8/1/2034	3019.04	360	360	95	8/1/2004	388000	1	0	0	1	9.2	6	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	3019.04
59806737	1	O		6	8.6	144000	143828.47	8/1/2004	7/1/2034	1117.48	360	360	90	8/1/2004	160000	1	10000	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1117.48
59806950	5	N		1	8.85	124865	124723.74	8/1/2004	7/1/2034	991.25	360	360	85	7/1/2004	146900	1	0	0	1	8.85	6	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	991.25
59807032	7	O		1	7.9	101915	101774.96	8/1/2004	7/1/2034	740.73	360	360	85	7/1/2004	119900	1	0	0	1	7.9	0	0			0	0	0	0	0	740.73
59807073	1	O		6	6.65	187200	186870.37	8/1/2004	7/1/2034	1201.78	360	360	83.2	7/1/2004	225000	1	0	0	1	6.65	6	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1201.78
59807099	1	O		6	5.25	160000	159832.14	8/1/2004	7/1/2034	883.53	360	360	80	8/1/2004	200000	1	10000	0	1	5.25	6	6	7/1/2006	8/1/2006	6	6	1	11.25	5.25	883.53
59807172	7	O		1	7.85	89600	89475.64	8/1/2004	7/1/2034	648.11	360	360	80	8/1/2004	112000	1	10000	0	1	7.85	0	0			0	0	0	0	0	648.11
59807230	7	O		6	6.2	135700	135439.3	8/1/2004	7/1/2034	831.13	360	360	82.24	8/1/2004	165000	1	10000	0	1	6.2	0	0			0	0	0	0	0	831.13
59807354	3	N		1	7.55	108000	107840.78	8/1/2004	7/1/2034	758.86	360	360	90	8/1/2004	120000	1	10000	0	1	7.55	6	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	758.86
59807495	1	O		6	7.25	260000	259593.12	8/1/2004	7/1/2034	1773.66	360	360	80	7/1/2004	325000	1	0	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1773.66
59807610	3	O		1	6.55	196000	195648.09	8/1/2004	7/1/2034	1245.31	360	360	80	7/1/2004	245000	1	0	0	1	6.55	6	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1245.31
59808030	1	O		1	6.65	95920	95751.09	8/1/2004	7/1/2034	615.78	360	360	80	8/1/2004	127000	1	10000	0	1	6.65	6	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	615.78
59808352	3	N		1	8.6	54000	53935.67	8/1/2004	7/1/2034	419.05	360	360	90	7/1/2004	60000	1	0	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	419.05
59808394	1		2	1	7.4	103200	103043.24	8/1/2004	7/1/2034	714.54	360	360	80	8/1/2004	129000	1	10000	0	1	7.4	6	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	714.54
59808659	1	O		6	8.05	221000	220705.44	8/1/2004	7/1/2034	1629.33	360	360	89.11	8/1/2004	248000	1	10000	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1629.33
59808758	7	O		6	7.7	112000	111920.15	9/1/2004	8/1/2034	798.52	360	360	80	8/1/2004	140000	1	0	0	1	7.7	6	6	8/1/2008	9/1/2008	6	6	1	13.7	7.7	798.52
59808857	1	O		6	8.5	51300	51268.92	9/1/2004	8/1/2034	394.46	360	360	95	8/1/2004	54000	1	0	0	1	8.5	0	0			0	0	0	0	0	394.46
59809459	1	O		6	5.45	118500	118237.54	8/1/2004	7/1/2034	669.12	360	360	84.64	7/1/2004	140000	1	0	0	1	5.45	6	6	7/1/2006	8/1/2006	6	6	1	11.45	5.45	669.12
59809517	1	O		1	6.9	500000	499181.58	8/1/2004	7/1/2034	3293.01	360	360	55.56	8/1/2004	900000	1	10000	0	1	6.9	0	0			0	0	0	0	0	3293.01
59809533	1	O		6	5.7	207000	206781.82	9/1/2004	8/1/2034	1201.43	360	360	88.09	8/1/2004	235000	1	0	0	1	5.7	6	6	8/1/2008	9/1/2008	6	6	1	11.7	5.7	1201.43
59809996	1	O		6	8.05	112500	112350.05	8/1/2004	7/1/2034	829.41	360	360	90	7/1/2004	125000	1	0	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	829.41
59810218	1	O		1	8.15	320625	320416.33	9/1/2004	8/1/2034	2386.25	360	360	95	8/1/2004	340000	1	0	0	1	8.15	6	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	2386.25
59810333	1	O		1	6.15	199200	198813.22	8/1/2004	7/1/2034	1213.59	360	360	80	8/1/2004	249000	1	10000	0	1	6.15	6	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1213.59
59810556	5	O		1	8	143179	142986.22	8/1/2004	7/1/2034	1050.6	360	360	90	8/1/2004	159088	1	10000	0	1	8	6	6	7/1/2006	8/1/2006	6	6	1	14	8	1050.6
59810739	1	O		1	9.3	382500	382106.01	8/1/2004	7/1/2034	3160.61	360	360	90	7/1/2004	425000	1	0	0	1	9.3	6	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	3160.61
59810796	1	O		6	7.6	92150	91966.51	8/1/2004	7/1/2019	859.49	180	180	95	8/1/2004	97000	1	10000	0	1	7.6	0	0			0	0	0	0	0	659.49
59810994	1	O		1	8.95	251512	251233.31	8/1/2004	7/1/2034	2014.69	360	360	95	7/1/2004	300000	1	0	0	1	8.95	6	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	2014.69
59811273	3	O		1	8.95	125600	125760.49	8/1/2004	7/1/2034	1008.5	360	360	89.99	7/1/2004	139900	1	0	0	1	8.95	6	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1008.5
59811356	1	N		6	7.4	122400	122214.07	8/1/2004	7/1/2034	847.48	360	360	90	8/1/2004	136000	1	10000	0	1	7.4	6	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	847.48
59811612	7	O		6	7.8	70975	70925.41	9/1/2004	8/1/2034	510.93	360	360	85	8/1/2004	83500	1	0	0	1	7.8	0	0			0	0	0	0	0	510.93
59812073	1	O		1	7.7	333700	333221.82	8/1/2004	7/1/2034	2379.15	360	360	94	8/1/2004	355000	1	10000	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2379.15
59812198	1	O		1	8.7	120650	120509.22	8/1/2004	7/1/2034	944.85	360	360	95	7/1/2004	127000	1	0	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	944.85
59812412	1	O		6	7.5	378000	377437.17	8/1/2004	7/1/2034	2643.04	360	360	90	8/1/2004	420000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2643.04
59812594	2	N		1	6.8	141000	140879.78	9/1/2004	8/1/2034	919.22	360	360	80.57	8/1/2004	175000	1	0	0	2	6.8	0	0			0	0	0	0	0	919.22
59812875	2	N		6	8.55	102000	101877.24	8/1/2004	7/1/2034	787.91	360	360	80	7/1/2004	127500	1	0	0	4	8.55	6	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	787.91
59813014	5	O		1	7.25	284000	283555.55	8/1/2004	7/1/2034	1937.39	360	360	80	7/1/2004	365000	1	0	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1937.39
59813238	1	O		1	10.4	159210	159080.14	8/1/2004	7/1/2034	1444.47	360	360	67	7/1/2004	183000	1	0	0	1	10.4	0	0			0	0	0	0	0	1444.47
59813337	1	O		6	5.8	144000	143701.42	8/1/2004	7/1/2034	844.93	360	360	80	7/1/2004	180000	1	0	0	1	5.8	6	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	844.93
59813378	2	N		6	8.8	128000	127853.68	8/1/2004	7/1/2034	1011.56	360	360	80	7/1/2004	160000	1	0	0	4	8.8	6	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1011.56
59813857	1	O		1	10.05	96500	96415.16	8/1/2004	7/1/2034	850.43	360	360	100	8/1/2004	96500	1	10000	0	1	10.05	6	6	7/1/2008	8/1/2008	6	6	1	16.05	10.05	850.43
59813915	2	O		6	7	239000	238804.09	9/1/2004	8/1/2034	1590.08	360	360	68.52	8/1/2004	270000	1	0	0	2	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1590.08
59814418	1	O		1	9.5	109250	109142.09	8/1/2004	7/1/2034	918.64	360	360	95	7/1/2004	130000	1	0	0	1	9.5	0	0			0	0	0	0	0	918.64
59814434	1	N		1	9.55	63750	63687.68	8/1/2004	7/1/2034	538.38	360	360	85	7/1/2004	75000	1	0	0	1	9.55	6	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	538.38
59814475	1	O		1	7.55	314500	314036.39	8/1/2004	7/1/2034	2209.81	360	360	85	8/1/2004	370000	1	10000	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	2209.81
59814517	1	O		1	7.55	197100	196809.44	8/1/2004	7/1/2034	1384.91	360	360	90	7/1/2004	219000	1	0	0	1	7.55	6	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1384.91
59814814	1	O		6	7.6	73150	73096.78	9/1/2004	8/1/2034	516.5	360	360	95	8/1/2004	77000	1	0	0	1	7.6	0	0			0	0	0	0	0	516.5
59814830	1	O		6	6.45	390400	390043.62	9/1/2004	8/1/2034	2454.78	360	360	80	8/1/2004	488000	1	0	0	1	6.45	6	6	8/1/2007	9/1/2007	6	6	1	12.45	6.45	2454.78
59814855	1	O		6	9.2	338400	338222.71	9/1/2004	8/1/2034	2771.69	360	360	90	8/1/2004	376000	1	0	0	1	9.2	6	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	2771.69
59814871	1	O		6	9.2	496000	495740.15	9/1/2004	8/1/2034	4062.52	360	360	86.26	8/1/2004	575000	1	0	0	1	9.2	6	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	4062.52
59814897	1	O		6	7.55	157500	157267.81	8/1/2004	7/1/2034	1106.67	360	360	88.48	8/1/2004	178000	1	10000	0	1	7.55	6	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1106.67
59814913	1	O		6	8.05	124440	124357.35	9/1/2004	8/1/2034	917.44	360	360	85	8/1/2004	146400	1	0	0	1	8.05	6	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	917.44
59815050	1	O		1	7.7	112000	111838.78	8/1/2004	7/1/2034	798.52	360	360	80	8/1/2004	140000	1	10000	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	798.52
59815399	1	O		6	6.85	145000	144754.46	8/1/2004	7/1/2034	950.13	360	360	78.6	8/1/2004	184000	1	10000	0	1	6.85	0	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	950.13
59815571	2	N		6	7.9	54900	54824.56	8/1/2004	7/1/2034	399.02	360	360	90	7/1/2004	61000	1	0	0	2	7.9	6	4.5	7/1/2008	8/1/2008	6	6	1	13.9	7.9	399.02
59815597	1	O		6	7.5	88200	88068.67	8/1/2004	7/1/2034	616.71	360	360	84	8/1/2004	105000	1	10000	0	1	7.5	6	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	616.71
59816157	1	O		6	7.9	96300	96167.67	8/1/2004	7/1/2034	699.92	360	360	90	8/1/2004	107000	1	10000	0	1	7.9	6	6	7/1/2008	8/1/2008	6	6	1	13.9	7.9	699.92
59816595	5	N		1	8.25	229623	229329.13	8/1/2004	7/1/2034	1725.09	360	360	90	7/1/2004	255137	1	0	0	1	8.25	6	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1725.09
59817999	1	O		1	7.875	294500	294093.32	8/1/2004	7/1/2034	2135.33	360	360	95	7/1/2004	320000	1	0	0	1	7.875	6	6	7/1/2006	8/1/2006	6	6	1	13.875	7.875	2135.33
59818294	1	O		1	7.15	124000	123802.08	8/1/2004	7/1/2034	837.51	360	360	80	7/1/2004	155000	1	0	0	1	7.15	6	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	837.51
59818419	3	O		6	8.3	178800	178573.5	8/1/2004	7/1/2034	1349.56	360	360	84.74	7/1/2004	211000	1	0	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1349.56
59818716	3	O		1	6.55	225000	224596.03	8/1/2004	7/1/2034	1429.56	360	360	90	8/1/2004	250000	1	10000	0	1	6.55	6	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	1429.56
59818914	1	O		6	7.4	231800	231447.8	8/1/2004	7/1/2034	1604.94	360	360	95	7/1/2004	244000	1	0	0	1	7.4	6	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	1604.94
59818930	1	N		1	8.45	184500	184273.34	8/1/2004	7/1/2034	1412.12	360	360	90	8/1/2004	210000	1	10000	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1412.12
59819193	1	O		6	7.4	131750	131549.86	8/1/2004	7/1/2034	912.22	360	360	85	7/1/2004	155000	1	0	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	912.22
59819235	1	O		6	7.9	71250	70992.01	8/1/2004	7/1/2034	517.85	360	360	95	8/1/2004	75000	1	10000	0	1	7.9	0	0			0	0	0	0	0	517.85
59819375	1	O		6	6.5	297000	296461.55	8/1/2004	7/1/2034	1877.25	360	360	90	8/1/2004	330000	1	10000	0	1	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1877.25

59819458	5 N		1	8.5	134316	134152.67	8/1/2004	7/1/2034	1032.78	360	360	90	8/1/2004	149745	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1032.78
59819615	1 O		6	7.9	79200	79091.18	8/1/2004	7/1/2034	575.63	360	360	90	8/1/2004	88000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	575.63
59819631	2 O		1	8.25	136000	135913.27	8/1/2004	8/1/2034	1021.73	360	360	85	8/1/2004	160000	1	0	0	3	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1021.73
59819698	7 O		1	7.65	74900	74791.77	8/1/2004	7/1/2034	531.43	360	360	80	7/1/2004	93625	1	0	0	1	7.65	0	0			0	0	0	0	0	531.43
59819797	5 O		6	7.2	103500	103418.45	9/1/2004	8/1/2034	702.55	360	360	90	8/1/2004	115000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	702.55
59820050	2 N		1	8.1	68000	67955.29	9/1/2004	8/1/2034	503.71	360	360	85	8/1/2004	80000	1	0	0	2	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	503.71
59820258	2 O		6	6.35	130000	129757.38	8/1/2004	7/1/2034	808.91	360	360	79.75	8/1/2004	163000	1	10000	0	2	6.35	0	0			0	0	0	0	0	808.91
59820357	1 O		8	5.6	100300	100084.01	8/1/2004	7/1/2034	575.81	360	360	85	7/1/2004	118000	1	0	0	1	5.6	8	6	7/1/2007	8/1/2007	6	6	1	11.6	5.6	575.81
59820498	1 O		6	7.6	198000	197711.03	8/1/2004	7/1/2034	1398.03	360	360	90	8/1/2004	220000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1398.03
59820654	1 O		8	9.9	168000	167847.51	8/1/2004	7/1/2034	1461.93	360	360	80	8/1/2004	210000	1	10000	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	1461.93
59820696	1 O		1	7.25	71100	70988.73	8/1/2004	7/1/2034	485.03	360	360	90	8/1/2004	79000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	485.03
59820811	1 O		1	8.68	121500	121357.63	8/1/2004	7/1/2034	949.78	360	360	90	8/1/2004	135000	1	10000	0	1	8.68	8	6	7/1/2007	8/1/2007	6	6	1	14.68	8.68	949.78
59821033	1 O		1	8.15	208000	207728.33	8/1/2004	7/1/2034	1548.04	360	360	80	7/1/2004	260000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1548.04
59821231	2 O		6	7.7	255000	254635.23	8/1/2004	7/1/2034	1818.05	360	360	89.47	8/1/2004	285000	1	10000	0	2	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1818.05
59821272	1 O		1	7.1	134400	134183.32	8/1/2004	7/1/2034	903.22	360	360	80	7/1/2004	168000	1	0	0	1	7.1	8	8	7/1/2006	8/1/2006	6	6	1	13.1	7.1	903.22
59821371	3	2	1	6	220500	220059.88	8/1/2004	7/1/2034	1322.01	360	360	78.75	7/1/2004	280000	1	0	0	1	6	0	0			0	0	0	0	0	1322.01
59821637	3 O		1	8.15	180000	179650.87	8/1/2004	7/1/2034	1096.62	360	360	80	8/1/2004	225000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1096.62
59821710	1 O		6	6.65	112200	112002.43	8/1/2004	7/1/2034	720.29	360	360	85	8/1/2004	132000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	720.29
59821793	1 O		6	5.6	331200	330486.84	8/1/2004	7/1/2034	1901.35	360	360	90	8/1/2004	368000	1	10000	0	1	5.6	8	6	7/1/2006	8/1/2006	6	6	1	11.6	5.6	1901.35
59821850	1 O		6	7.35	172800	172667.65	9/1/2004	8/1/2034	1190.55	360	360	80	8/1/2004	216000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	1190.55
59821876	1 O		1	6.65	216000	215619.65	8/1/2004	7/1/2034	1386.65	360	360	80	8/1/2004	270000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1386.65
59821991	1 O		8	9.4	84800	84767.44	9/1/2004	8/1/2034	540.16	360	360	80	8/1/2004	81000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	540.16
59822270	1 O		6	7.4	204250	204095.35	9/1/2004	8/1/2034	1414.19	360	360	85	8/1/2004	215000	1	0	0	1	7.4	8	8	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1414.19
59822551	1 O		1	9.05	270000	269706.98	8/1/2004	7/1/2034	2182.21	360	360	90	8/1/2004	300000	1	10000	0	1	9.05	8	6	7/1/2007	8/1/2007	6	6	1	15.05	9.05	2182.21
59822676	1 O		1	7.95	133950	133767.8	8/1/2004	7/1/2034	978.22	360	360	95	8/1/2004	141000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	978.22
59822734	1 O		6	7.65	96050	95910.7	8/1/2004	7/1/2034	681.49	360	360	85	8/1/2004	113000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	681.49
59822759	1 O		6	8.6	72250	71958.07	8/1/2004	7/1/2024	542.94	240	240	85	8/1/2004	85000	1	10000	0	1	8.6	0	0			0	0	0	0	0	542.94
59822775	2 N		6	7.8	79200	79088.96	8/1/2004	7/1/2034	570.14	360	360	90	8/1/2004	88000	1	10000	0	2	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	570.14
59822817	1 O		1	10.85	54000	53960.02	8/1/2004	7/1/2034	508.15	360	360	20	8/1/2004	270000	2	10000	0	1	10.85	0	0			0	0	0	0	0	508.15
59822999	1 O		1	10.2	26500	26477.42	8/1/2004	7/1/2034	236.49	360	360	20	8/1/2004	132500	2	10000	0	1	10.2	0	0			0	0	0	0	0	236.49
59823013	1 O		1	8.25	141100	140919.42	8/1/2004	7/1/2034	1060.04	360	360	85	8/1/2004	166000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1060.04
59823351	1	2	1	7.5	178200	177934.65	8/1/2004	7/1/2034	1246.01	360	360	90	8/1/2004	198000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1246.01
59823393	1 O		6	6.875	72000	71878.67	8/1/2004	7/1/2034	472.99	360	360	80	8/1/2004	90000	1	10000	0	1	6.875	8	6	7/1/2006	8/1/2006	6	6	1	12.875	6.875	472.99
59823757	1 O		1	7.5	128250	128154.81	9/1/2004	8/1/2034	896.75	360	360	95	8/1/2004	135000	1	0	0	1	7.5	0	0			0	0	0	0	0	896.75
59823773	7 O		1	7.4	136000	135791.25	8/1/2004	7/1/2034	941.64	360	360	85	8/1/2004	160000	1	10000	0	1	7.4	0	0			0	0	0	0	0	941.64
59823856	5 O		1	7.2	248000	247608.03	8/1/2004	7/1/2034	1683.4	360	360	80	7/1/2004	310000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1683.4
59823872	1 O		1	6.23	121520	121287.9	8/1/2004	7/1/2034	746.64	360	360	80	7/1/2004	152000	1	0	0	1	6.23	8	6	7/1/2006	8/1/2006	6	6	1	12.23	6.23	746.64
59824052	1 O		1	6.4	116000	115893.08	9/1/2004	8/1/2034	725.59	360	360	80	8/1/2004	145000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	725.59
59824235	1 O		6	8.65	146500	146327.28	8/1/2004	7/1/2034	1142.07	360	360	87.72	8/1/2004	167000	1	10000	0	0	8.65	0	0			0	0	0	0	0	1142.07
59824250	7 O		6	6.7	280500	280010.86	8/1/2004	7/1/2034	1810.01	360	360	85	8/1/2004	330000	1	10000	0	1	6.7	8	8	7/1/2008	8/1/2006	6	6	1	12.7	6.7	1810.01
59824573	1 O		8	7.5	98000	97854.07	8/1/2004	7/1/2034	685.24	360	360	87.5	7/1/2004	112000	1	0	0	1	7.5	0	0			0	0	0	0	0	685.24
59824672	1 O		6	7.35	126000	125808.69	8/1/2004	7/1/2034	868.11	360	360	90	7/1/2004	140000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	868.11
59824755	1 O		1	9.95	297500	297232.84	8/1/2004	7/1/2034	2599.8	360	360	100	7/1/2004	297500	1	0	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	2599.8
59824953	1 O		8	7.4	87300	86977.74	8/1/2004	7/1/2024	697.96	240	240	93.87	8/1/2004	93000	1	10000	0	1	7.4	0	0			0	0	0	0	0	697.96
59825414	1 N		1	7.75	54400	54322.96	8/1/2004	7/1/2034	389.73	360	360	80	8/1/2004	68000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	389.73
59825539	2 O		6	6.5	279000	278747.78	9/1/2004	8/1/2034	1763.47	360	360	90	8/1/2004	310000	1	0	0	2	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1763.47
59825653	1 N		1	7.65	99900	99755.64	8/1/2004	7/1/2034	708.81	360	360	90	8/1/2004	111000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	708.81
59825695	1 O		1	8.65	86400	86349.25	9/1/2004	8/1/2034	673.55	360	360	90	8/1/2004	96000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	673.55
59825737	1 O		6	9.55	80000	79961.06	9/1/2004	8/1/2034	675.61	360	360	80	8/1/2004	100000	1	0	0	1	9.55	0	0			0	0	0	0	0	675.61
59825836	5 O		1	10.1	89300	89261.33	9/1/2004	8/1/2034	790.28	360	360	95	8/1/2004	94000	1	0	0	1	10.1	0	0			0	0	0	0	0	790.28
59826214	1	2	8	6.7	106250	106064.72	8/1/2004	7/1/2034	685.61	360	360	85	7/1/2004	125000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	685.61
59826230	1 O		1	9.6	79650	79572.97	8/1/2004	7/1/2034	675.56	360	360	90	7/1/2004	91000	1	0	0	1	9.6	0	0			0	0	0	0	0	675.56
59826255	5 O		1	8.7	285651	285317.68	8/1/2004	7/1/2034	2237.03	360	360	90	7/1/2004	317390	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	2237.03
59826719	1 O		1	8.8	148675	148497.89	8/1/2004	7/1/2034	1153.74	360	360	95	8/1/2004	168000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1153.74
59826859	5	2	1	6.65	106200	106012.99	8/1/2004	7/1/2034	681.77	360	360	90	7/1/2004	118000	1	0	0	1	6.65	8	8	7/1/2007	8/1/2007	6	6	1	12.65	6.65	681.77
59826974	7 O		6	6.25	301000	300427.31	8/1/2004	7/1/2034	1853.31	360	360	62.58	7/1/2004	481000	1	0	0	1	6.25	0	0			0	0	0	0	0	1853.31
59827170	1 O		6	7.95	158850	158418.6	8/1/2004	7/1/2034	1158.6	360	360	95	8/1/2004	167000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1158.6
59827253	3 O		1	5.95	184800	184427.6	8/1/2004	7/1/2034	1102.04	360	360	80	8/1/2004	231000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1102.04
59827295	5 O		1	8.95	115200	115136.41	9/1/2004	8/1/2034	922.79	360	360	90	8/1/2004	128000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	922.79
59827592	3 O		1	8.55	147600	147422.35	8/1/2004	7/1/2034	1140.16	360	360	90	7/1/2004	164000	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1140.16
59827618	1 N		1	8.15	263250	262906.17	8/1/2004	7/1/2034	1959.24	360	360	90	7/1/2004	292500	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1959.24
59827998	1 N		1	8.4	81200	81099.21	8/1/2004	7/1/2034	618.62	360	360	80	8/1/2004	101500	1	10000	0	1	8.4	8	6.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	618.62
59828178	1 O		6	6.9	126000	125894.66	9/1/2004	8/1/2034	829.84	360	360	77.78	8/1/2004	162000	1	0	0	1	6.9	8	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	829.84
59828319	1 O		6	7.1	132300	132066.73	8/1/2004	7/1/2034	889.1	360	360	90	8/1/2004	147000	1	10000	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	889.1
59828376	5 O		6	7.3	140250	140032.68	8/1/2004	7/1/2034	961.52	360	360	85	7/1/2004	165000	1	0	0	1	7.3	8	6.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	961.52
59828418	1 O		1	5.95	450000	449003.2	8/1/2004	7/1/2034	2683.53	360	360	84.99	7/1/2004	529500	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	2683.53
59828756	2 O		6	8	225000	224697.03	8/1/2004	7/1/2034	1650.98	360	360	92.59	7/1/2004	243000	1	0	0	2	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1650.98
59828871	1 O		1	8.3	133000	132831.52	8/1/2004	7/1/2034	1003.87	360	360	95	8/1/2004	140000	1	10000	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	1003.87
59828939	3 N		1	8.05	72800	72751.84	9/1/2004	8/1/2034	536.73	360	360	89.99	8/1/2004	82000	1	0	0	1	8.05	8	6	8/1/2008	9/1/2006	6	6	1	14.05	8.05	536.73
59828970	1 O		6	8.6	243000	242710.55	8/1/2004	7/1/2034	1885.71	360	360	90	8/1/2004	270000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1885.71
59828998	1 O		6	9.8	85000	84921.19	8/1/2004	7/1/2034	733.41	360	360	68	7/1/2004	125000	1	0	0	1	9.8	8	6	7/1/2006	8/1/2006	6	6	1	15.8	9.8	733.41
59829010	2 O		1	7.35	376000	375423.18	8/1/2004	7/1/2034	2590.54	360	360	80	7/1/2004	470000	1	0	0	2	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	2590.54
59829358	1 O		1	12.55	36000	35981.66	8/1/2004	7/1/2034	385.62	360	360	20	7/1/2004	180000	2	0	0	1	12.55	0	0			0	0	0	0	0	385.62
59829655	1	2	1	8.2	157500	157296.37	8/1/2004	7/1/2034	1177.72	360	360	90	8/1/2004	175000	1	10000	0	1	8.2	8	6	7/1/2008	8/1/2006	6	6	1	14.2	8.2	1177.72
59829671	1 O		1	5.45	160000	159645.63	8/1/2004	7/1/2034	903.45	360	360	80	8/1/2004	200000	1	10000	0	1	5.45	8	6	7/1/2008	8/1/2006	6	6	1	11.45	5.45	903.45
59829770	1 O		1	5.5	239920	239393.58	8/1/2004	7/1/2034	1362.24	360	360	80	7/1/2004	299900	1	0	0	1	5.5	8	6	7/1/2007	8/1/2007	6	6	1	11.5	5.5	1362.24
59829978	5 O		1	6.8	158800	158528.45	8/1/2004	7/1/2034	1035.26	360	360	80	8/1/2004	200000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1035.26

59830091	1	O		1	7.05	120000	119804.63	8/1/2004	7/1/2034	802.4	360	360	80	8/1/2004	152000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	802.4
59830570	1	O		1	7.65	102400	102252.03	8/1/2004	7/1/2034	726.55	360	360	80	7/1/2004	128000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	726.55
59830836	1	O		6	8.2	306000	305412.17	8/1/2004	7/1/2034	1874.16	360	360	90	8/1/2004	340000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	12.2	6.2	1874.16
59831412	7	O		6	9.8	116800	116746.08	9/1/2004	8/1/2034	1007.79	360	360	80	8/1/2004	146000	1	0	0	1	9.8	0	0			0	0	0	0	0	1007.79
59831511	1	O		1	8.95	103500	103385.31	8/1/2004	7/1/2034	829.07	360	360	90	8/1/2004	115000	1	10000	0	1	8.95	8	4.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	829.07
59831782	1	O		6	8.625	117000	116861.34	8/1/2004	7/1/2034	910.02	360	360	83.57	7/1/2004	140000	1	0	0	1	8.625	8	6	7/1/2007	8/1/2007	6	6	1	14.625	8.625	910.02
59831818	2	N		1	8.9	80910	80864.87	9/1/2004	8/1/2034	645.21	360	360	90	8/1/2004	89900	1	0	0	2	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	645.21
59831859	3	O		1	8.25	247000	246842.5	9/1/2004	8/1/2034	1855.63	360	360	95	8/1/2004	260000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1855.63
59831891	5	O		6	7.8	129200	129018.85	8/1/2004	7/1/2034	930.08	360	360	95	7/1/2004	136000	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	930.08
59831958	2	O		1	6.65	540000	539049.13	8/1/2004	7/1/2034	3466.62	360	360	90	8/1/2004	600000	1	10000	0	3	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	3468.62
59832113	1	O		6	7.2	189000	188851.09	9/1/2004	8/1/2034	1282.91	360	360	90	8/1/2004	210000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	1282.91
59832154	1	N		6	6.75	109800	109705.46	8/1/2004	8/1/2034	712.17	360	360	90	8/1/2004	122000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	712.17
59832295	1	O		1	8.95	61200	61132.19	8/1/2004	7/1/2034	490.23	360	360	85	8/1/2004	72000	1	10000	0	1	8.95	0	0			0	0	0	0	0	490.23
59832311	1	N		1	9.35	85500	85456.59	9/1/2004	8/1/2034	709.6	360	360	87.69	8/1/2004	97500	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	709.6
59832691	2	N		6	8.25	79200	79098.63	8/1/2004	7/1/2034	595.01	360	360	90	8/1/2004	88000	1	10000	0	2	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	595.01
59832857	1	O		6	7.775	137750	137653.27	9/1/2004	8/1/2034	989.24	360	360	95	8/1/2004	145000	1	0	0	1	7.775	8	6	8/1/2007	9/1/2007	6	6	1	13.775	7.775	989.24
59833038	1	N		1	7.95	81000	80889.83	8/1/2004	7/1/2034	591.53	360	360	90	7/1/2004	90000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	591.53
59833078	1	O		1	7.35	256500	256106.48	8/1/2004	7/1/2034	1767.22	360	360	90	8/1/2004	285000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1767.22
59833152	1	N		6	8.45	392700	392459.64	9/1/2004	8/1/2034	3005.62	360	360	85	8/1/2004	462000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	3005.62
59833236	1	O		1	7.45	155700	155465.83	8/1/2004	7/1/2034	1083.36	360	360	90	8/1/2004	200000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1083.36
59833277	5	N		1	7.95	153000	152791.88	8/1/2004	7/1/2034	1117.34	360	360	90	7/1/2004	170000	1	0	0	1	7.95	8	4.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1117.34
59833574	1	O		6	7.375	300001	299543.03	8/1/2004	7/1/2034	2072.04	360	360	89.55	7/1/2004	335000	1	0	0	1	7.375	8	6	7/1/2006	8/1/2006	6	6	1	13.375	7.375	2072.04
59833699	5	N		1	7.55	307800	307346.25	8/1/2004	7/1/2034	2162.74	360	360	90	8/1/2004	342000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	2162.74
59834333	5	O		6	8.5	141040	140868.5	8/1/2004	7/1/2034	1084.48	360	360	80	8/1/2004	176300	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1084.48
59834374	1	O		6	7.875	120000	119917.41	9/1/2004	8/1/2034	870.09	360	360	78.95	8/1/2004	152000	1	0	0	1	7.875	0	0			0	0	0	0	0	870.09
59834390	3	N		6	8.75	143500	143334.27	8/1/2004	7/1/2034	1128.92	360	360	89.69	7/1/2004	160000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1128.92
59834499	1	O		6	6.99	299250	298757.01	8/1/2004	7/1/2034	1988.91	360	360	95	7/1/2004	315000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1988.91
59834614	1	O		6	7.45	152000	151771.41	8/1/2004	7/1/2034	1057.61	360	360	83.52	8/1/2004	182000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	1057.61
59834770	5	O		1	7.65	139650	139448.22	8/1/2004	7/1/2034	990.84	360	360	88.95	8/1/2004	157000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	990.84
59835058	1	O		6	9.35	55575	55518.34	8/1/2004	7/1/2034	461.24	360	360	95	8/1/2004	58500	1	11000	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	461.24
59835132	3	O		1	6.85	150950	150694.38	8/1/2004	7/1/2034	989.12	360	360	80	8/1/2004	188669	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	989.12
59835413	5	O		1	7.55	127920	127731.43	8/1/2004	7/1/2034	898.82	360	360	80	8/1/2004	171000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	898.82
59835553	1	O		6	7.65	168000	167879.01	9/1/2004	8/1/2034	1191.99	360	360	88.42	8/1/2004	190000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1191.99
59835751	1	O		6	6.175	148000	147714.31	8/1/2004	7/1/2034	904.06	360	360	88.1	7/1/2004	168000	1	0	0	1	6.175	8	6	7/1/2008	8/1/2006	6	6	1	12.175	6.175	904.06
59835835	1	O		1	7.1	97560	97402.72	8/1/2004	7/1/2034	655.64	360	360	80	8/1/2004	121950	1	10000	0	1	7.1	8	6	7/1/2008	8/1/2006	6	6	1	13.1	7.1	655.64
59835892	1	O		6	9.15	147250	147093.49	8/1/2004	7/1/2034	1200.74	360	360	95	8/1/2004	155000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1200.74
59836056	1	O		1	7.5	68400	68298.14	8/1/2004	7/1/2034	478.27	360	360	90	7/1/2004	79000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	478.27
59836098	2	O		1	6.6	396000	395295.89	8/1/2004	7/1/2034	2529.09	360	360	80	7/1/2004	500000	1	0	0	2	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	2529.09
59836114	1	O		1	9.45	77863	77785.28	8/1/2004	7/1/2034	651.88	360	360	90	8/1/2004	86515	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	651.88
59836155	2	N		6	9.9	92250	92208.3	9/1/2004	8/1/2034	802.76	360	360	75	8/1/2004	123000	1	0	0	2	9.9	0	0			0	0	0	0	0	802.76
59836298	1	O		6	9.65	266000	265745.44	8/1/2004	7/1/2034	2265.85	360	360	78.24	8/1/2004	340000	1	10000	0	1	9.65	0	0			0	0	0	0	0	2265.85
59836577	1	N		6	9.45	107950	107842.25	8/1/2004	7/1/2034	903.77	360	360	85	8/1/2004	127000	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	903.77
59837195	1	N		6	8.75	150300	150126.4	8/1/2004	7/1/2034	1182.42	360	360	90	7/1/2004	167000	1	0	0	1	8.75	0	0			0	0	0	0	0	1182.42
59837435	1		2	1	6.95	152010	151757.59	8/1/2004	7/1/2034	1006.23	360	360	90	8/1/2004	168900	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1006.23
59837831	2	O		6	6.875	356250	355950.71	9/1/2004	8/1/2034	2340.31	360	360	85	8/1/2004	375000	1	0	0	2	6.875	8	6	8/1/2007	9/1/2007	6	6	1	12.875	6.875	2340.31
59837872	1	O		1	8.525	169100	168998.08	9/1/2004	8/1/2034	1303.23	360	360	95	8/1/2004	186000	1	0	0	1	8.525	8	6	8/1/2006	9/1/2006	6	6	1	14.525	8.525	1303.23
59837930	1	O		1	6.85	168000	167715.51	8/1/2004	7/1/2034	1100.84	360	360	80	7/1/2004	210000	1	0	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1100.84
59838854	1	O		1	8.525	244853	244543.77	8/1/2004	7/1/2034	1887.05	360	360	95	8/1/2004	258000	1	10000	0	1	8.525	8	6	7/1/2007	8/1/2007	6	6	1	14.525	8.525	1887.05
59838979	1	O		6	8.1	147250	147055.7	8/1/2004	7/1/2034	1090.76	360	360	95	7/1/2004	155000	1	0	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1090.76
59839175	1	O		6	6.95	361000	360400.57	8/1/2004	7/1/2034	2389.64	360	360	95	8/1/2004	380000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	2389.64
59839274	1	O		1	8.25	190000	189756.85	8/1/2004	7/1/2034	1427.41	360	360	95	8/1/2004	200000	1	10000	0	1	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1427.41
59839399	1	O		6	6.95	94000	93743.33	8/1/2004	7/1/2034	622.24	360	360	79.66	8/1/2004	118000	1	10000	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	622.24
59839415	2	N		6	7.25	154800	154557.75	8/1/2004	7/1/2034	1056.01	360	360	90	8/1/2004	172000	1	10000	0	2	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1056.01
59839456	1	N		1	9.75	104310	104212.26	8/1/2004	7/1/2034	896.19	360	360	90	7/1/2004	116000	1	0	0	1	9.75	0	0			0	0	0	0	0	896.19
59839530	2	O		6	6.85	351000	350703.67	9/1/2004	8/1/2034	2299.96	360	360	90	8/1/2004	390000	1	0	0	2	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	2299.96
59839639	1	O		6	9.6	146000	145929.68	9/1/2004	8/1/2034	1238.32	360	360	74.67	8/1/2004	195000	1	0	0	1	9.6	8	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	1238.32
59839654	1	O		6	6.6	123250	123030.85	8/1/2004	7/1/2034	787.15	360	360	85	7/1/2004	145000	1	0	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	787.15
59839878	1	N		1	8.55	80750	80652.8	8/1/2004	7/1/2034	623.77	360	360	85	8/1/2004	95000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	623.77
59839951	1	O		6	8.55	131100	131021.39	9/1/2004	8/1/2034	1012.7	360	360	95	8/1/2004	138000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1012.7
59840017	3	O		1	7.4	240000	239635.44	8/1/2004	7/1/2034	1661.72	360	360	80	8/1/2004	300000	1	10000	0	1	7.4	8	6	7/1/2008	8/1/2006	6	6	1	13.4	7.4	1661.72
59840033	1	O		1	6.05	112000	111778.56	8/1/2004	7/1/2034	675.11	360	360	80	8/1/2004	140900	1	10000	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	675.11
59840058	1	N		1	8.7	260100	259796.49	8/1/2004	7/1/2034	2036.93	360	360	90	7/1/2004	289000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	2036.93
59840314	1	O		6	7.95	212500	212210.97	8/1/2004	7/1/2034	1551.85	360	360	85	7/1/2004	250000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1551.85
59840579	1	O		1	10.7	118750	118704.8	9/1/2004	8/1/2034	1104.05	360	360	95	8/1/2004	125000	1	0	0	1	10.7	8	6	8/1/2006	9/1/2006	6	6	1	16.7	10.7	1104.05
59840652	1	N		6	8.35	246500	246039.94	8/1/2004	7/1/2034	1533.82	360	360	85	7/1/2004	290000	1	0	0	1	8.35	8	6	7/1/2008	8/1/2006	6	6	1	12.35	6.35	1533.82
59840678	5	O		1	7.95	95050	95984.89	9/1/2004	8/1/2034	701.44	360	360	85	8/1/2004	113000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	701.44
59840876	1	O		6	8.55	75600	75509.02	8/1/2004	7/1/2034	583.98	360	360	90	8/1/2004	84000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	583.98
59840934	1	O		6	6.65	468000	467175.92	8/1/2004	7/1/2034	3004.4	360	360	90	8/1/2004	520000	1	10000	0	1	6.65	0	0			0	0	0	0	0	3004.4
59841155	2	O		1	8	263200	262674.85	8/1/2004	7/1/2034	1578.02	360	360	80	8/1/2004	340000	1	10000	0	2	8	8	6	7/1/2008	8/1/2008	6	6	1	12	8	1578.02
59841510	7	O		6	8.15	70000	69908.57	8/1/2004	7/1/2034	520.98	360	360	70	8/1/2004	100000	1	10000	0	1	8.15	0	0			0	0	0	0	0	520.98
59841759	1	O		6	9.2	66157	66087.4	8/1/2004	7/1/2034	541.87	360	360	84.82	7/1/2004	78000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	541.87
59841999	2	N		6	7.35	75200	75084.63	8/1/2004	7/1/2034	518.11	360	360	80	8/1/2004	94000	1	10000	0	2	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	518.11
59842096	1	O		6	7.65	295200	294773.46	8/1/2004	7/1/2034	2094.49	360	360	90	8/1/2004	328000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	2094.49
59842112	1	O		6	8	176000	175881.9	9/1/2004	8/1/2034	1291.43	360	360	74.89	8/1/2004	235000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	1291.43
59842419	1	O		6	6.85	206250	205900.73	8/1/2004	7/1/2034	1351.48	360	360	75	8/1/2004	275000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1351.48
59842450	1	O		6	7.75	100600	100457.52	8/1/2004	7/1/2034	720.72	360	360	83.83	8/1/2004	120000	1	10000	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	720.72
59842534	5	O		1	7.3	146712	146484.67	8/1/2004	7/1/2034	1005.82	360	360	95	8/1/2004	154433.9	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1005.82

59842658	3	O		1	7	106400	106312.78	9/1/2004	8/1/2034	707.89	360	360	78.93	8/1/2004	134900	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	707.89
59842716	1	O		1	9.95	100700	100609.57	8/1/2004	7/1/2034	880	360	360	95	8/1/2004	106000	1	10000	0	1	9.95	0	0			0	0	0	0	0	880
59842773	1	O		6	8.3	160000	159797.32	8/1/2004	7/1/2034	1207.66	360	360	71.11	8/1/2004	225000	1	10000	0	1	8.3	8	7.125	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1207.66
59842831	1	O		6	7.6	173400	173273.86	9/1/2004	8/1/2034	1224.34	360	360	85	8/1/2004	204000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1224.34
59842856	1	O		6	7.1	370500	369902.73	8/1/2004	7/1/2034	2469.88	360	360	95	8/1/2004	390000	1	10000	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	2469.88
59843037	3	O		6	8.1	180000	179824.2	8/1/2004	8/1/2034	1090.8	360	360	83.72	8/1/2004	215000	1	0	0	1	8.1	0	0			0	0	0	0	0	1090.8
59843094	3	N		1	6.9	328500	327949.15	8/1/2004	7/1/2034	2163.51	360	360	90	7/1/2004	365000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	2163.51
59843557	1	O		6	5.85	97500	97299.74	8/1/2004	7/1/2034	575.2	360	360	69.64	7/1/2004	140000	1	0	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	575.2
59843573	1	O		6	9.75	183000	182914.62	9/1/2004	8/1/2034	1572.26	360	360	75	8/1/2004	244000	1	0	0	1	9.75	8	6	8/1/2006	9/1/2006	6	6	1	15.75	9.75	1572.26
59843896	1	N		1	7.2	227250	226890.83	8/1/2004	7/1/2034	1542.55	360	360	90	8/1/2004	252500	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1542.55
59844019	1	O		6	5.9	120000	119755.86	8/1/2004	7/1/2034	711.77	360	360	80	8/1/2004	150000	1	10000	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	711.77
59844134	2	O		6	8.55	355000	354362.62	8/1/2004	7/1/2034	2255.53	360	360	88.17	7/1/2004	412000	1	0	0	2	8.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	2255.53
59844233	1	O		8	5.95	122850	122602.43	8/1/2004	7/1/2034	732.61	360	360	67.75	8/1/2004	140000	1	10000	0	1	5.95	8	6	7/1/2007	8/1/2007	6	6	1	11.95	5.95	732.61
59844597	2	O		6	7.99	304000	303785.6	9/1/2004	8/1/2034	2228.53	360	360	89.41	8/1/2004	340000	1	0	0	2	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	2228.53
59844852	5	O		1	5.75	341600	340884.97	8/1/2004	7/1/2034	1993.49	360	360	80	8/1/2004	427000	1	10000	0	1	5.75	8	6	7/1/2008	8/1/2008	6	6	1	11.75	5.75	1993.49
59844993	3	N		1	9.15	72000	71923.47	8/1/2004	7/1/2034	587.12	360	360	75	9/1/2004	98000	1	11000	0	1	9.15	0	0			0	0	0	0	0	587.12
59845099	1	O		6	7.5	209000	208688.81	8/1/2004	7/1/2034	1461.36	360	360	95	8/1/2004	220000	1	10000	0	1	7.5	0	0			0	0	0	0	0	1461.36
59845115	1	O		6	9.05	198000	197785.11	8/1/2004	7/1/2034	1600.29	360	360	90	8/1/2004	220000	1	10000	0	1	9.05	0	0			0	0	0	0	0	1600.29
59845479	1	O		1	7.85	134100	133913.87	8/1/2004	7/1/2034	970	360	360	90	8/1/2004	149000	1	10000	0	1	7.85	0	0			0	0	0	0	0	970
59845974	3	O		1	8.95	330785	330418.48	8/1/2004	7/1/2034	2649.68	360	360	90	8/1/2004	367539	1	10000	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	2649.68
59846030	5	O		6	8.4	111750	111611.3	8/1/2004	7/1/2034	851.36	360	360	75	8/1/2004	149000	1	10000	0	1	8.4	8	6	7/1/2008	8/1/2008	6	6	1	14.4	8.4	851.36
59846071	1	O		6	7.15	124000	123901.32	9/1/2004	8/1/2034	837.51	360	360	80	8/1/2004	155000	1	0	0	1	7.15	0	0			0	0	0	0	0	837.51
59846170	1	O		6	7.55	266000	265607.87	8/1/2004	7/1/2034	1869.03	360	360	95	8/1/2004	280000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1869.03
59846238	1	O		1	7.4	125600	125409.22	8/1/2004	7/1/2034	869.63	360	360	80	8/1/2004	157000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	869.63
59846915	1	N		1	8.95	58500	58435.16	8/1/2004	7/1/2034	468.61	360	360	90	7/1/2004	65000	1	0	0	1	8.95	0	0			0	0	0	0	0	468.61
59846972	1	O		6	7.7	237500	237160.25	8/1/2004	7/1/2034	1693.29	360	360	95	7/1/2004	250000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1693.29
59847038	9	N		1	7.55	98515	98369.77	8/1/2004	7/1/2034	692.21	360	360	85	8/1/2004	115900	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	692.21
59847095	3	O		6	10.85	178500	178367.88	8/1/2004	7/1/2034	1679.7	360	360	70	7/1/2004	255000	1	0	0	1	10.85	8	6	7/1/2006	8/1/2006	6	6	1	16.85	10.85	1679.7
59847111	3	O		1	8.3	118800	118649.5	8/1/2004	7/1/2034	896.69	360	360	90	7/1/2004	132000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	896.69
59847350	5	O		1	7.6	367324	366787.9	8/1/2004	7/1/2034	2593.59	360	360	80	8/1/2004	459158	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2593.59
59847434	1	O		6	8	69600	69506.27	8/1/2004	7/1/2034	510.71	360	360	80	8/1/2004	87000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	510.71
59847939	5	O		6	8.3	243000	242846.62	9/1/2004	8/1/2034	1834.13	360	360	90	8/1/2004	270000	1	0	0	1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1834.13
59848234	1	O		6	9.4	58500	58440.99	8/1/2004	7/1/2034	487.64	360	360	90	7/1/2004	65000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	487.64
59848275	1		2	1	8.45	144500	144411.55	9/1/2004	8/1/2034	1105.97	360	360	85	8/1/2004	170000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	1105.97
59848374	2	O		1	8.3	446250	445684.72	8/1/2004	7/1/2034	3368.23	360	360	85	7/1/2004	525000	1	0	0	3	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	3368.23
59848390	1	O		1	8	300000	299596.06	8/1/2004	7/1/2034	2201.3	360	360	80	7/1/2004	375000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	2201.3
59848614	1	O		6	5.85	353000	352274.99	8/1/2004	7/1/2034	2082.5	360	360	77.58	7/1/2004	455000	1	0	0	1	5.85	0	0			0	0	0	0	0	2082.5
59848630	1	O		1	5.9	204000	203584.98	8/1/2004	7/1/2034	1210	360	360	80	7/1/2004	255000	1	0	0	1	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1210
59848706	1	O		1	8.55	157500	157310.44	8/1/2004	7/1/2034	1216.63	360	360	90	8/1/2004	175000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1216.63
59848911	1	O		6	8.75	118750	118612.86	8/1/2004	7/1/2034	934.21	360	360	95	8/1/2004	125000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	934.21
59848937	1	O		6	8	95000	94872.08	8/1/2004	7/1/2034	697.08	360	360	95	7/1/2004	100000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	697.08
59849372	1	N		1	7.5	225000	224664.98	8/1/2004	7/1/2034	1573.24	360	360	90	8/1/2004	250000	1	10000	0	1	7.5	0	0			0	0	0	0	0	1573.24
59849778	1	O		6	8.2	332500	332070.12	8/1/2004	7/1/2034	2486.29	360	360	95	8/1/2004	350000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	2486.29
59849836	1	O		1	8.45	192000	191648.52	8/1/2004	7/1/2034	1207.27	360	360	80	7/1/2004	240000	1	0	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	12.45	6.45	1207.27
59849935	1	N		1	7.3	180000	179860.97	9/1/2004	8/1/2034	1234.03	360	360	90	8/1/2004	200000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1234.03
59849992	1	O		1	10.1	99300	99213.63	8/1/2004	7/1/2034	878.78	360	360	75	8/1/2004	132400	1	10000	0	1	10.1	8	6	7/1/2006	8/1/2006	6	6	1	16.1	10.1	878.78
59850016	7	O		1	6.9	73100	72976.86	8/1/2004	7/1/2034	481.44	360	360	85	8/1/2004	86000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	481.44
59850131	1	O		6	7.1	153000	152877.04	9/1/2004	8/1/2034	1028.21	360	360	85	8/1/2004	180000	1	0	0	1	7.1	8	4.5	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1028.21
59850297	1	N		1	6.8	78200	78066.27	8/1/2004	7/1/2034	509.81	360	360	85	8/1/2004	92000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	509.81
59850313	2	O		8	5.55	226000	225754.94	9/1/2004	8/1/2034	1290.31	360	360	86.92	8/1/2004	260000	1	0	0	2	5.55	8	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	1290.31
59850370	1	N		1	8.1	99875	99809.33	9/1/2004	8/1/2034	739.83	360	360	85	8/1/2004	135000	1	0	0	1	8.1	0	0			0	0	0	0	0	739.83
59850552	1	O		6	6.85	68000	67942.59	9/1/2004	8/1/2034	445.58	360	360	85	8/1/2004	80000	1	0	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	445.58
59850735	1	O		1	8.1	322050	321838.26	9/1/2004	8/1/2034	2385.58	360	360	95	8/1/2004	339000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	2385.58
59851071	1	O		6	6.5	86000	85922.25	9/1/2004	8/1/2034	543.58	360	360	66.67	8/1/2004	129000	1	0	0	1	6.5	0	0			0	0	0	0	0	543.58
59851253	1	O		8	7.49	253300	252922.09	8/1/2004	7/1/2034	1769.38	360	360	85	8/1/2004	298000	1	10000	0	1	7.49	8	6	7/1/2006	8/1/2006	6	6	1	13.49	7.49	1769.38
59851519	1	O		8	6.65	131750	131486.14	9/1/2004	8/1/2024	993.97	240	240	61.33	8/1/2004	162000	1	0	0	1	6.65	0	0			0	0	0	0	0	993.97
59851691	1	O		9	7.625	51000	50925.91	8/1/2004	7/1/2034	360.98	360	360	85	8/1/2004	60000	1	10000	0	1	7.625	8	6	7/1/2006	8/1/2006	6	6	1	13.625	7.625	360.98
59851931	2	O		1	8.85	208350	208114.3	8/1/2004	7/1/2034	1654	360	360	90	8/1/2004	231500	1	10000	0	2	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1654
59852038	1	O		6	9.34	50800	50748.1	8/1/2004	7/1/2034	421.24	360	360	80	8/1/2004	63500	1	10000	0	1	9.34	0	0			0	0	0	0	0	421.24
59852152	1	O		6	7.55	199500	199205.92	8/1/2004	7/1/2034	1401.77	360	360	95	8/1/2004	210000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1401.77
59852277	5	O		1	7.55	164000	163758.23	8/1/2004	7/1/2034	1152.34	360	360	80	8/1/2004	205000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1152.34
59852293	3	N		6	8.8	225000	224871.88	9/1/2004	8/1/2034	1778.12	360	360	90	8/1/2004	250000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	1778.12
59852418	7	O		6	8.15	92000	91879.84	8/1/2004	7/1/2034	684.71	360	360	80	8/1/2004	115000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	684.71
59853192	1	N		1	7.625	139500	139297.41	8/1/2004	7/1/2034	987.38	360	360	90	7/1/2004	155000	1	0	0	1	7.625	8	6	7/1/2006	8/1/2006	6	6	1	13.625	7.625	987.38
59853291	7	N		1	9.5	58000	55944.69	8/1/2004	7/1/2034	470.88	360	360	80	7/1/2004	70000	1	0	0	1	9.5	0	0			0	0	0	0	0	470.88
59853457	3	O		1	8.4	282800	282473.84	8/1/2004	7/1/2034	2002.11	360	360	90	8/1/2004	292000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	2002.11
59853499	1	O		1	6.8	123472	123260.85	8/1/2004	7/1/2034	804.95	360	360	80	8/1/2004	155000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	804.95
59853515	1	O		6	7.15	84000	83933.15	9/1/2004	8/1/2034	567.35	360	360	80	8/1/2004	105000	1	0	0	1	7.15	0	0			0	0	0	0	0	567.35
59853614	1	O		1	7.7	67410	67313.57	8/1/2004	7/1/2034	480.61	360	360	90	7/1/2004	74900	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	480.61
59853895	1	N		1	6.6	155000	154724.38	8/1/2004	7/1/2034	989.93	360	360	80	8/1/2004	215000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	989.93
59853978	5	O		1	8.25	237500	237196.06	8/1/2004	7/1/2034	1784.26	360	360	95	8/1/2004	250000	1	10000	0	1	8.25	8	4.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1784.26
59854034	1	O		6	7.838	73600	73548.96	9/1/2004	8/1/2034	531.77	360	360	80	8/1/2004	92000	1	0	0	1	7.838	0	0			0	0	0	0	0	531.77
59854158	1	O		8	7.85	226800	226643.12	9/1/2004	8/1/2034	1640.53	360	360	90	8/1/2004	252000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1640.53
59854174	1	O		6	5.99	500000	499000.09	8/1/2004	7/1/2034	2994.54	360	360	69.93	8/1/2004	715000	1	10000	0	1	5.99	0	0			0	0	0	0	0	2994.54
59854299	1	N		6	6.35	76500	76357.21	8/1/2004	7/1/2034	476.02	360	360	85	7/1/2004	90000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	476.02
59854315	5	O		6	7.75	167400	167162.93	8/1/2004	7/1/2034	1199.28	360	360	90	7/1/2004	186000	1	0	0	1	7.75	8	6	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1199.28
59854430	1	O		1	7.3	230400	230222.04	9/1/2004	8/1/2034	1579.56	360	360	90	8/1/2004	256000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1579.56

59854638	1	O		6	10.65	60300	60253.38	8/1/2004	7/1/2034	558.37	360	360	90	7/1/2004	67000	1	0	0	1	10.65	0	0			0	0	0	0	0	558.37
59854737	1	O		6	8.3	90000	89885.09	8/1/2004	7/1/2034	679.31	360	360	90	7/1/2004	100000	1	0	0	1	8.3	8	6	7/1/2007	8/1/2007	6	6	1	14.3	8.3	679.31
59855338	1	O		1	7.7	114000	113836.92	8/1/2004	7/1/2034	812.78	360	360	80	8/1/2004	142500	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	812.78
59855379	3	O		1	8.4	142500	142411.68	9/1/2004	8/1/2034	1085.62	360	360	95	8/1/2004	150000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1085.62
59855437	1	O		1	8.5	64025	63947.15	8/1/2004	7/1/2034	492.3	360	360	65	8/1/2004	98500	1	10000	0	1	8.5	0	0			0	0	0	0	0	492.3
59855619	1	N		1	8.05	67150	67105.39	8/1/2004	8/1/2034	495.07	360	360	85	8/1/2004	79000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	495.07
59855635	3	O		1	7.55	119691	119514.58	8/1/2004	7/1/2034	841	360	360	90	8/1/2004	132990	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	841
59855734	1	O		6	8.8	172500	172294.51	8/1/2004	7/1/2034	1338.63	360	360	75	7/1/2004	230000	1	0	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	1338.63
59856013	1	O		1	6.85	270000	269542.8	8/1/2004	7/1/2034	1769.2	360	360	90	8/1/2004	300000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1769.2
59856054	1	O		1	8.3	111910	111768.24	8/1/2004	7/1/2034	844.68	360	360	95	8/1/2004	117800	1	10000	0	1	8.3	8	4.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	844.68
59856575	5		2	1	8.2	202500	202238.19	8/1/2004	7/1/2034	1514.21	360	360	90	8/1/2004	225000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1514.21
59856617	1	O		1	8.05	165500	165279.4	8/1/2004	7/1/2034	1220.16	360	360	69.46	8/1/2004	185000	1	10000	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1220.16
59856658	1	O		6	7.99	360000	359757.95	8/1/2004	8/1/2034	2639.05	360	360	80	8/1/2004	450000	1	0	0	1	7.99	0	0			0	0	0	0	0	2639.05
59856674	1	N		1	7.85	414000	413425.41	8/1/2004	7/1/2034	2994.61	360	360	90	8/1/2004	460000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2994.61
59857110	1	N		6	8.75	122400	122258.63	8/1/2004	7/1/2034	962.93	360	360	90	7/1/2004	136000	1	0	0	1	8.75	0	0			0	0	0	0	0	962.93
59857193	2	O		8	8.99	375250	374941.8	9/1/2004	8/1/2034	2494.03	360	360	94.76	8/1/2004	396000	1	0	0	2	8.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2494.03
59857219	2	O		1	9.95	186000	185832.97	8/1/2004	7/1/2034	1625.42	360	360	100	7/1/2004	186000	1	0	0	2	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	1625.42
59857292	1	O		6	8.25	79800	79697.87	8/1/2004	7/1/2034	599.52	360	360	95	8/1/2004	84000	1	10000	0	1	8.25	0	0			0	0	0	0	0	599.52
59857490	5	O		1	8.65	152000	151886.54	9/1/2004	8/1/2034	975.79	360	360	80	8/1/2004	190000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	8.65	975.79
59857516	1	N		1	7.9	157500	157283.6	8/1/2004	7/1/2034	1144.72	360	360	90	7/1/2004	175000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1144.72
59857615	5		2	1	8.05	139500	139314.06	8/1/2004	7/1/2034	1028.47	360	360	90	8/1/2004	155000	1	10000	0	1	8.05	8	6.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1028.47
59857797	1	O		1	6.9	400000	399329.26	8/1/2004	7/1/2034	2634.41	360	360	79.6	8/1/2004	502500	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	2634.41
59857870	1	N		1	6.95	225000	224626.39	8/1/2004	7/1/2034	1489.39	360	360	90	7/1/2004	250000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1489.39
59858092	1	O		6	8.4	126400	126243.11	8/1/2004	7/1/2034	962.97	360	360	80	8/1/2004	158000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	962.97
59858181	1	O		8	8.2	92250	92190.57	9/1/2004	8/1/2034	689.81	360	360	75	8/1/2004	123000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	689.81
59858258	5	O		1	8.15	140400	140119.39	8/1/2004	7/1/2034	855.36	360	360	80	8/1/2004	175500	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	855.36
59858290	2	N		6	9.5	112500	112388.87	8/1/2004	7/1/2034	945.97	360	360	90	7/1/2004	125000	1	0	0	2	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	945.97
59858431	1	O		6	7.5	156000	155787.72	8/1/2004	7/1/2034	1090.78	360	360	80	7/1/2004	195000	1	0	0	1	7.5	0	0			0	0	0	0	0	1090.78
59858498	7	O		6	7.9	192000	191736.19	8/1/2004	7/1/2034	1395.47	360	360	80	9/1/2004	240000	1	11000	0	1	7.9	0	0			0	0	0	0	0	1395.47
59858795	1	O		1	7.65	380000	379450.94	8/1/2004	7/1/2034	2696.18	360	360	95	7/1/2004	400000	1	0	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	2696.18
59858852	1	O		8	8.75	109250	108544.45	8/1/2004	7/1/2034	859.48	360	360	95	8/1/2004	115000	1	10000	0	1	8.75	0	0			0	0	0	0	0	859.48
59859157	1	O		6	7.525	144000	143786.85	8/1/2004	7/1/2034	1009.34	360	360	90	8/1/2004	160000	1	10000	0	1	7.525	8	6	7/1/2006	8/1/2006	6	6	1	13.525	7.525	1009.34
59859314	2	O		6	8.4	78200	78151.64	9/1/2004	8/1/2034	595.76	360	360	88.89	8/1/2004	90000	1	0	0	2	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	595.76
59859579	5	O		6	8.6	207900	207652.36	8/1/2004	7/1/2034	1613.33	360	360	90	7/1/2004	231000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1613.33
59859959	1	O		6	7.6	76500	76388.35	8/1/2004	7/1/2034	540.15	360	360	85	8/1/2004	90000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	540.15
59860254	1	O		6	5.7	650000	649314.89	9/1/2004	8/1/2034	3772.61	360	360	78.79	8/1/2004	825000	1	0	0	1	5.7	0	0			0	0	0	0	0	3772.61
59860478	1	O		6	7.35	180000	179862.35	9/1/2004	8/1/2034	1240.15	360	360	90	8/1/2004	200000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1240.15
59860494	1	O		1	8.95	68150	66076.71	8/1/2004	7/1/2034	529.88	360	360	90	8/1/2004	73500	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	529.88
59860817	1	O		1	7.7	127920	127828.6	9/1/2004	8/1/2034	912.02	360	360	80	8/1/2004	159900	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	912.02
59860833	1	O		1	7.05	155700	155446.51	8/1/2004	7/1/2034	1041.11	360	360	90	7/1/2004	173000	1	0	0	1	7.05	8	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	1041.11
59860874	2	O		6	5.9	149600	149295.64	8/1/2004	7/1/2034	887.34	360	360	80	7/1/2004	187000	1	0	0	2	5.9	8	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	887.34
59860916	1	N		6	8.25	139500	139411.04	9/1/2004	8/1/2034	1048.02	360	360	90	8/1/2004	155000	1	0	0	1	8.25	0	0			0	0	0	0	0	1048.02
59860999	5	O		1	8.6	67410	67329.7	8/1/2004	7/1/2034	523.11	360	360	90	7/1/2004	74900	1	0	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	523.11
59861013	1	O		6	8.75	121500	121430.09	9/1/2004	8/1/2034	955.85	360	360	90	8/1/2004	135000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	955.85
59861211	1	O		1	6.95	174600	174209.5	8/1/2004	7/1/2034	1155.77	360	360	90	8/1/2004	194000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1155.77
59861831	7	C		6	8.05	88700	88642.41	9/1/2004	8/1/2034	639.2	360	360	85	8/1/2004	102000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	639.2
59862138	1	O		1	8.4	63750	63670.86	8/1/2004	7/1/2034	485.68	360	360	85	7/1/2004	75000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	485.68
59862532	1	N		1	6.15	99000	98904.24	9/1/2004	8/1/2034	603.14	360	360	90	8/1/2004	110000	1	0	0	1	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	603.14
59862813	1	N		1	7.25	297000	296768.31	9/1/2004	8/1/2034	2026.07	360	360	90	8/1/2004	330000	1	0	0	1	7.25	8	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	2026.07
59863332	1	O		1	7.3	151200	150965.71	8/1/2004	7/1/2034	1036.59	360	360	80	7/1/2004	189000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1036.59
59863357	3	O		1	8	167200	166974.87	8/1/2004	7/1/2034	1226.86	360	360	94.55	7/1/2004	176834	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1226.86
59863415	1		2	6	7.6	82800	82679.16	8/1/2004	7/1/2034	584.63	360	360	90	7/1/2004	92000	1	0	0	1	7.6	0	0			0	0	0	0	0	584.63
59863951	1	O		8	7.05	149000	148879.07	9/1/2004	8/1/2034	996.31	360	360	93.71	8/1/2004	159000	1	0	0	1	7.05	0	0			0	0	0	0	0	996.31
59864157	1	O		6	8.9	213750	213510.68	8/1/2004	7/1/2034	1704.53	360	360	95	8/1/2004	225000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1704.53
59864272	1		2	8	5.85	174250	173692.11	8/1/2004	7/1/2034	1027.58	360	360	85	8/1/2004	205000	1	10000	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	1027.98
59864678	1	O		6	7.85	234000	233838.14	9/1/2004	8/1/2034	1692.61	360	360	90	8/1/2004	260000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	1692.61
59864793	1	O		6	7.575	151000	150457.91	8/1/2004	7/1/2024	1223.38	240	240	64.38	8/1/2004	160000	1	10000	0	1	7.575	0	0			0	0	0	0	0	1223.38
59864918	1	O		6	9.825	91100	91015.98	8/1/2004	7/1/2034	787.72	360	360	89.93	7/1/2004	101300	1	0	0	1	9.825	8	6	7/1/2006	8/1/2006	6	6	1	15.825	9.825	787.72
59864991	1	O		1	8.1	56000	55926.11	8/1/2004	7/1/2034	414.82	360	360	80	8/1/2004	100000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	414.82
59865394	1	O		6	6.55	74400	74266.42	8/1/2004	7/1/2034	472.71	360	360	80	8/1/2004	93000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	472.71
59865410	5	N		1	7.95	297000	296596.04	9/1/2004	7/1/2034	2168.94	360	360	90	7/1/2004	330000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2168.94
59865576	1	O		6	8.3	427500	426958.46	8/1/2004	7/1/2034	3226.71	360	360	95	7/1/2004	450000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	3226.71
59865582	1	O		6	8.1	81600	81492.32	8/1/2004	7/1/2034	604.46	360	360	80	8/1/2004	102000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	604.46
59865659	7	O		1	7.05	84000	83849.84	8/1/2004	7/1/2034	561.68	360	360	80	8/1/2004	105000	1	10000	0	1	7.05	0	0			0	0	0	0	0	561.68
59865700	1	O		6	7.075	73825	73505.71	8/1/2004	7/1/2034	493.55	360	360	77.5	8/1/2004	95000	1	10000	0	1	7.075	8	6	7/1/2006	8/1/2006	6	6	1	13.075	7.075	493.55
59865350	1	O		1	8.25	145860	145766.99	9/1/2004	8/1/2034	1095.8	360	360	85	8/1/2004	180000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	1095.8
59866392	5	O		1	7.45	128000	127904.05	9/1/2004	8/1/2034	890.62	360	360	80	8/1/2004	160000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	890.62
59866458	3	N		1	8.65	212500	212375.18	8/1/2004	8/1/2034	1656.59	360	360	85	8/1/2004	250000	1	0	0	1	8.65	8	6	8/1/2008	9/1/2008	6	6	1	14.65	8.65	1656.59
59866632	2	O		1	6.75	281250	280784.32	8/1/2004	7/1/2034	1824.19	360	360	75	7/1/2004	375000	1	0	0	4	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1824.19
59866855	7	O		1	8.85	99900	99815.65	9/1/2004	8/1/2034	654.61	360	360	79.98	8/1/2004	124900	1	0	0	1	8.85	0	0			0	0	0	0	0	654.61
59867010	1	O		6	7.55	95000	94859.96	8/1/2004	7/1/2034	667.51	360	360	95	7/1/2004	100000	1	0	0	1	7.55	0	0			0	0	0	0	0	667.51
59867077	1	O		8	8.55	56700	56666	9/1/2004	8/1/2034	437.99	360	360	90	8/1/2004	63000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	437.99
59867218	1	O		6	8.45	326500	328098.46	8/1/2004	7/1/2034	2514.25	360	360	90	8/1/2004	365000	1	10000	0	1	8.45	8	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	2514.25
59867234	1	O		6	8.5	81000	80690.35	8/1/2004	7/1/2024	702.94	240	240	93.64	8/1/2004	86500	1	10000	0	1	8.5	0	0			0	0	0	0	0	702.94
59867275	1	O		1	8.8	154000	153908.81	9/1/2004	8/1/2034	1195.06	360	360	89.67	8/1/2004	171750	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1195.06
59867358	1	O		1	8.75	144000	143878.01	9/1/2004	8/1/2034	933.99	360	360	80	8/1/2004	180000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	933.99
59867796	3	O		8	7.45	88500	88366.9	8/1/2004	7/1/2034	615.78	360	360	94.15	7/1/2004	94000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	615.78

59868133		1	O		6	7.3	67500	67447.86	8/1/2004	8/1/2034	462.77	360	360	90	8/1/2004	75000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	462.77
59868331		1	N		6	7.85	108000	107850.09	8/1/2004	7/1/2034	781.21	360	360	77.14	8/1/2004	140000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	781.21
59868554		2	N		1	7.6	324000	323527.13	8/1/2004	7/1/2034	2287.69	360	360	90	7/1/2004	386000	1	0	0	2	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	2287.69
59868778		1	N		1	9	70200	70161.65	9/1/2004	8/1/2034	564.85	360	360	90	8/1/2004	78000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	564.85
59869438		1	O		6	8.65	81000	80903.94	8/1/2004	7/1/2034	631.46	360	360	90	8/1/2004	90000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	631.46
59869776		1	O		1	7.3	154320	154060.87	8/1/2004	7/1/2034	1057.98	360	360	80	8/1/2004	192900	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1057.98
59870154		1	N		1	7.65	62000	61884.1	8/1/2004	7/1/2034	439.9	360	360	88.7	7/1/2004	69900	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	439.9
59870212		1	O		1	8.25	76636	76537.91	8/1/2004	7/1/2034	575.75	360	360	95	8/1/2004	80670	1	10000	0	1	8.25	0	0			0	0	0	0	0	0	575.75
59870410		1	N		1	7.55	71100	70995.19	8/1/2004	7/1/2034	499.58	360	360	90	8/1/2004	79000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	499.58
59870618		1	O		1	7.5	116800	116626.08	8/1/2004	7/1/2034	816.69	360	360	80	8/1/2004	149000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	816.69
59870956		1	O		6	6.9	120650	120549.13	9/1/2004	8/1/2034	794.61	360	360	95	8/1/2004	127000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	794.61
59870972		1		2	1	7.45	134910	134665.53	8/1/2004	7/1/2034	938.7	360	360	90	8/1/2004	150000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	938.7
59871038		3	N		1	8.35	292500	292133.23	8/1/2004	7/1/2034	2218.06	360	360	90	8/1/2004	325000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2218.06
59871491		3	O		1	8.25	99750	99622.35	8/1/2004	7/1/2034	749.39	360	360	95	7/1/2004	105000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	749.39
59871590		1	O		8	7.45	112500	112415.67	9/1/2004	8/1/2034	782.77	360	360	90	8/1/2004	125000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	782.77
59871657		8	O		8	8.75	87400	87299.06	8/1/2004	7/1/2034	687.58	360	360	95	7/1/2004	92000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	687.58
59871970		1	O		1	7.15	140250	140026.13	8/1/2004	7/1/2034	947.26	360	360	85	8/1/2004	165000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	947.26
59871996		1	O		1	6.9	92240	92085.32	8/1/2004	7/1/2034	607.5	360	360	80	8/1/2004	115300	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	607.5
59872275		1	O		6	6.35	328000	327387.84	8/1/2004	7/1/2034	2040.94	360	360	80	8/1/2004	410000	1	10000	0	1	6.35	0	0			0	0	0	0	0	0	2040.94
59872374		1	O		6	7	170000	169860.65	9/1/2004	8/1/2034	1131.02	360	360	85	8/1/2004	200000	1	0	0	1	7	0	0			0	0	0	0	0	0	1131.02
59872390		2	N		6	8.85	122000	121861.97	8/1/2004	7/1/2034	968.51	360	360	78.71	7/1/2004	155000	1	0	0	2	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	968.51
59873117		1	O		6	7.95	70200	79146.31	9/1/2004	8/1/2034	578.39	360	360	90	8/1/2004	88000	1	0	0	1	7.95	0	0			0	0	0	0	0	0	578.39
59873190		7		2	1	7.1	228000	227632.44	8/1/2004	7/1/2034	1532.24	360	360	80	7/1/2004	285000	1	0	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1532.24
59873331		1	O		6	8.6	161000	160808.22	8/1/2004	7/1/2034	1249.38	360	360	100	7/1/2004	161000	1	0	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1249.38
59873853		1	N		1	7.4	50400	50323.44	8/1/2004	7/1/2034	348.96	360	360	90	7/1/2004	56000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	348.96
59873737		7	O		6	7.6	139300	139096.68	8/1/2004	7/1/2034	983.57	360	360	70	8/1/2004	199000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	983.57
59873836		1	O		1	8.49	288900	288547.99	8/1/2004	7/1/2034	2219.35	360	360	90	7/1/2004	321000	1	0	0	1	8.49	8	6	7/1/2006	8/1/2006	6	6	1	14.49	8.49	2219.35
59873950		2	O		6	6.25	490400	489456.95	8/1/2004	7/1/2034	3019.48	360	360	80	7/1/2004	613000	1	0	0	2	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	3019.48
59874032		1	O		6	6.95	272000	271548.36	8/1/2004	7/1/2034	1800.5	360	360	94.77	7/1/2004	287000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1800.5
59874073		9	O		1	7.45	505750	504869.41	8/1/2004	7/1/2034	3518.98	360	360	85	8/1/2004	600000	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	3518.98
59874313		1	O		6	8.65	95000	94944.19	9/1/2004	8/1/2034	740.6	360	360	95	8/1/2004	100000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	740.6
59874594		3	O		6	9.25	105000	104945.57	9/1/2004	8/1/2034	863.81	360	360	73.17	8/1/2004	143500	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	863.81
59874693		2	O		1	6.65	219200	219007.54	9/1/2004	8/1/2034	1407.19	360	360	80	8/1/2004	274000	1	0	0	2	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1407.19
59874719		2	O		1	11	54800	54780.45	9/1/2004	8/1/2034	521.88	360	360	20	8/1/2004	274000	2	0	0	2	11	0	0			0	0	0	0	0	0	521.88
59874818		9	O		8	7.75	111000	110842.8	8/1/2004	7/1/2034	795.22	360	360	75	8/1/2004	148000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	795.22
59874974		1	O		1	6.55	52700	52605.37	8/1/2004	7/1/2034	334.84	360	360	85	7/1/2004	62000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	334.84
59875054		2	N		1	7.95	157500	157285.77	8/1/2004	7/1/2034	1150.2	360	360	90	7/1/2004	175000	1	0	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1150.2
59875112		1	O		6	7.25	212500	212334.22	9/1/2004	8/1/2034	1449.63	360	360	85	8/1/2004	250000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1449.63
59875252		1	O		1	5.6	262500	262228.52	9/1/2004	8/1/2034	1540.23	360	360	75	8/1/2004	350000	1	0	0	1	5.6	0	0			0	0	0	0	0	0	1540.23
59875310		1	O		6	6.95	163800	163528	8/1/2004	7/1/2034	1084.28	360	360	90	7/1/2004	182000	1	0	0	1	6.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1084.28
59875419		1	O		1	7.4	116000	115912.16	9/1/2004	8/1/2034	803.17	360	360	80	8/1/2004	145000	1	0	0	1	7.4	0	0			0	0	0	0	0	0	803.17
59875450		1	N		1	9.4	130500	130368.37	8/1/2004	7/1/2034	1087.81	360	360	90	7/1/2004	145000	1	0	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	1087.81
59875492		1	N		6	8.6	157500	157312.39	8/1/2004	7/1/2034	1222.22	360	360	90	8/1/2004	175000	1	10000	0	1	8.6	0	0			0	0	0	0	0	0	1222.22
59875559		1	O		6	6.938	228000	227620.53	8/1/2004	7/1/2034	1507.41	360	360	82.91	8/1/2004	275000	1	10000	0	1	6.938	8	6	7/1/2007	8/1/2007	6	6	1	12.938	6.938	1507.41
59875575		1	O		6	7.9	247000	246830.87	9/1/2004	8/1/2034	1795.21	360	360	95	8/1/2004	260000	1	0	0	1	7.9	0	0			0	0	0	0	0	0	1795.21
59875633		1	O		8	6.95	258000	257796.42	9/1/2004	8/1/2034	1707.83	360	360	88.97	8/1/2004	290000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1707.83
59875757		5	O		1	7.865	318250	317809.63	8/1/2004	7/1/2034	2305.33	360	360	95	7/1/2004	335000	1	0	0	1	7.865	8	6	7/1/2006	8/1/2006	6	6	1	13.865	7.865	2305.33
59875971		3	O		6	9.2	108900	108842.94	9/1/2004	8/1/2034	891.96	360	360	90	8/1/2004	121000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	891.96
59876110		1	O		8	7.85	363000	362496.19	8/1/2004	7/1/2034	2625.71	360	360	76.34	7/1/2004	475500	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2625.71
59876219		1	O		1	8.2	260910	260572.68	8/1/2004	7/1/2034	1950.97	360	360	90	7/1/2004	289900	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1950.97
59876532		1	N		6	8.6	76500	76408.87	8/1/2004	7/1/2034	593.65	360	360	85	8/1/2004	90000	1	10000	0	1	8.6	8	6	7/1/2006	8/1/2006	6	6	1	14.6	8.6	593.65
59876714		3	N		1	7.1	232200	232013.39	9/1/2004	8/1/2034	1560.46	360	360	90	8/1/2004	258000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1560.46
59876813		1	O		1	9.8	61598	61538.89	8/1/2004	7/1/2034	531.47	360	360	90	8/1/2004	68440	1	10000	0	1	9.8	0	0			0	0	0	0	0	0	531.47
59877290		1	O		6	7.5	61600	61508.27	8/1/2004	7/1/2034	430.72	360	360	80	7/1/2004	77000	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	430.72
59877332		5	N		6	7.5	99450	99376.19	9/1/2004	8/1/2034	695.37	360	360	85	8/1/2004	117000	1	0	0	1	7.5	8	4.5	8/1/2007	9/1/2007	6	6	1	13.5	7.5	695.37
59877456		1	O		1	7.55	94605	94535.48	9/1/2004	8/1/2034	664.74	360	360	85	8/1/2004	122000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	664.74
59877571		1	N		1	7.8	60000	59915.87	8/1/2004	7/1/2034	431.93	360	360	80	7/1/2004	75000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	431.93
59877936		1	N		1	7.9	171000	170765.05	8/1/2004	7/1/2034	1242.84	360	360	90	8/1/2004	248000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1242.84
59877951		1	O		1	6.65	123760	123542.07	8/1/2004	7/1/2034	794.5	360	360	80	7/1/2004	159000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	794.5
59878058		1		2	6	7.85	140000	139903.16	9/1/2004	8/1/2034	1012.67	360	360	70	8/1/2004	200000	1	0	0	1	7.85	0	0			0	0	0	0	0	0	1012.67
59878439		1	O		1	7	144000	143763.23	8/1/2004	7/1/2034	958.04	360	360	80	7/1/2004	180000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	958.04
59878553		1	O		1	9.45	257000	256743.49	8/1/2004	7/1/2034	2151.63	360	360	100	8/1/2004	257000	1	10000	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	2151.63
59878710		7	O		6	7	88000	87927.86	9/1/2004	8/1/2034	585.47	360	360	80	8/1/2004	110000	1	0	0	1	7	8	4.5	8/1/2007	9/1/2007	6	6	1	13	7	585.47
59878850		1	N		1	7.55	90000	89867.32	8/1/2004	7/1/2034	632.38	360	360	80	7/1/2004	100000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	632.38
59878934		1	O		1	7.65	134910	134812.84	9/1/2004	8/1/2034	957.21	360	360	90	8/1/2004	149900	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	957.21
59879379		1	N		6	8.55	238500	238212.96	8/1/2004	7/1/2034	1842.32	360	360	90	8/1/2004	265000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1842.32
59879510		2	O		1	6.5	248000	247775.8	9/1/2004	8/1/2034	1567.53	360	360	80	8/1/2004	310000	1	0	0	2	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1567.53
59879538		1	N		1	9.15	68000	67927.73	8/1/2004	7/1/2034	554.5	360	360	85	7/1/2004	80000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	554.5
59879577		1	O		1	8.15	148000	147856.84	9/1/2004	8/1/2034	901.66	360	360	80	8/1/2004	185000	1	0	0	1	8.15	8	6.5	8/1/2006	9/1/2006	6	6	1	12.15	6.15	901.66
59879932		2	O		1	11.8	62000	61960.61	9/1/2004	8/1/2034	618.72	360	360	20	8/1/2004	310000	2	0	0	2	11.8	0	0			0	0	0	0	0	0	618.72
59879973		1	O		8	8.6	103500	103376.7	8/1/2004	7/1/2034	803.18	360	360	90	7/1/2004	115000	1	0	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	803.18
59880195		1	O		1	6.6	333600	333006.83	8/1/2004	7/1/2034	2130.57	360	360	80	8/1/2004	417000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2130.57
59880294		5	O		6	7.4	72000	71890.62	8/1/2004	7/1/2034	498.52	360	360	80	8/1/2004	90000	1	10000	0	1	7.4	8	6	7/1/2007	8/1/2007	6	6	1	13.4	7.4	498.52
59880351		1	O		6	8.85	71550	71469.04	8/1/2004	7/1/2034	568.01	360	360	75	8/1/2004	95400	1	10000	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	568.01
59880450		1	O		1	8.1	96360	96232.85	8/1/2004	7/1/2034	713.79	360	360	80	8/1/2004	121450	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	713.79
59880518		1	N		1	7.25	324000	323492.95	8/1/2004	7/1/2034	2210.26	360	360	90	7/1/2004	360000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2210.26
59880575		1	O		8	11.65	241500	241349.92	8/1/2004	7/1/2034	2419.24	360	360	70	7/1/2004	345000	1	0	0	1	11.65	8	6	7/1/2006	8/1/2006	6	6	1	17.65	11.65	2419.24

59880617	1	O	1	8.5	147250	147070.95	8/1/2004	7/1/2034	1132.23	360	360	95	7/1/2004	157000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1132.23
59880716	1	O	6	7.7	265000	264620.92	8/1/2004	7/1/2034	1889.35	360	360	89.23	8/1/2004	297000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1886.35
59880773	5	O	6	7.075	112800	112708.89	9/1/2004	8/1/2034	756.18	360	360	80	8/1/2004	141000	1	0	0	1	7.075	0	0			0	0	0	0	0	756.16
59881110	5	O	6	6.85	168250	165968.48	8/1/2004	7/1/2034	1089.37	360	360	93.93	7/1/2004	177000	1	0	0	1	6.85	6	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1089.37
59881138	1	N	6	7.6	61200	60832.4	8/1/2004	7/1/2019	570.82	180	180	64.08	8/1/2004	95500	1	10000	0	1	7.6	0	0			0	0	0	0	0	570.82
59881177	1	O	6	6.75	98000	97830.77	8/1/2004	7/1/2034	635.63	360	360	74.24	8/1/2004	132000	1	10000	0	1	6.75	0	0			0	0	0	0	0	635.63
59881276	1	O	6	8.5	92700	92531.94	8/1/2004	7/1/2034	585.93	360	360	79.91	8/1/2004	116000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	8.5	585.93
59881474	1	O	1	11.1	30940	30918.31	8/1/2004	7/1/2034	296.99	360	360	20	7/1/2004	159000	2	0	0	1	11.1	0	0			0	0	0	0	0	296.99
59881573	1	O	1	8.5	70700	70614.02	8/1/2004	7/1/2034	543.63	360	360	94.8	7/1/2004	74500	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	543.63
59882233	1	O	6	8.5	126750	126673.21	8/1/2004	8/1/2034	974.6	360	360	75	8/1/2004	169000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	974.6
59882498	1	O	6	7.25	205000	204840.07	8/1/2004	8/1/2034	1398.47	360	360	71.18	8/1/2004	288000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1398.47
59882613	1	N	1	8.05	76500	76398.03	8/1/2004	7/1/2034	564	360	360	90	7/1/2004	85000	1	0	0	1	8.05	8	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	564
59882639	2	O	1	7.3	427500	426837.8	8/1/2004	7/1/2034	2930.82	360	360	95	8/1/2004	450000	1	10000	0	2	7.3	0	0			0	0	0	0	0	2930.82
59882670	2	O	1	8.8	152000	151179.01	8/1/2004	7/1/2019	1523.66	180	180	85	7/1/2004	180000	1	0	0	2	8.8	0	0			0	0	0	0	0	1523.66
59883132	5	O	6	6.75	259250	258308.3	8/1/2004	7/1/2034	1681.5	360	360	85	8/1/2004	305000	1	10000	0	1	6.75	0	0			0	0	0	0	0	1681.5
59883173	1	O	9	6.75	107950	107763.58	8/1/2004	7/1/2034	700.17	360	360	85	8/1/2004	127000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	700.17
59883553	7	O	6	8	52000	51965.11	9/1/2004	8/1/2034	381.56	360	360	78.47	8/1/2004	68000	1	0	0	1	8	0	0			0	0	0	0	0	381.56
59883835	1	N	1	7.95	52200	52129	8/1/2004	7/1/2034	381.21	360	360	90	7/1/2004	58000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	381.21
59883892	1	O	6	7.75	129200	129108.81	8/1/2004	8/1/2034	925.61	360	360	85	8/1/2004	152000	1	0	0	1	7.75	0	0			0	0	0	0	0	925.81
59883918	5	O	6	7.1	358500	358211.89	9/1/2004	8/1/2034	2409.24	360	360	83.37	8/1/2004	430000	1	0	0	1	7.1	8	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	2409.24
59884171	1	O	1	7.85	183600	183345.17	8/1/2004	7/1/2034	1328.05	360	360	85	8/1/2004	219000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1328.05
59884577	1	O	8	8.8	119000	118932.24	9/1/2004	8/1/2034	940.43	360	360	85	8/1/2004	140000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	940.43
59884734	3	O	8	7	82000	81932.78	9/1/2004	8/1/2034	545.55	360	360	71.93	9/1/2004	114000	1	1000	0	1	7	0	0			0	0	0	0	0	545.55
59884817	3	O	1	7.45	148000	147777.41	8/1/2004	7/1/2034	1029.78	360	360	80	8/1/2004	185000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1029.78
59884932	5	O	1	7.1	196000	195684.02	8/1/2004	7/1/2034	1317.19	360	360	80	8/1/2004	245000	1	10000	0	1	7.1	0	0			0	0	0	0	0	1317.19
59885012	1	O	6	7.5	65000	64883.09	8/1/2004	7/1/2034	454.49	360	360	84.42	8/1/2004	77000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	454.49
59885152	1	N	1	7.6	77900	77786.3	8/1/2004	7/1/2034	550.04	360	360	95	8/1/2004	82000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	550.04
59885194	2	N	1	8.1	190800	190548.25	8/1/2004	7/1/2034	1413.35	360	360	90	8/1/2004	225000	1	10000	0	2	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1413.35
59885574	1	O	6	8.65	304000	303641.58	8/1/2004	7/1/2034	2369.9	360	360	80.75	8/1/2004	335000	1	10000	0	1	8.65	0	0			0	0	0	0	0	2369.9
59885715	3	N	1	7.8	96750	96608.79	8/1/2004	7/1/2034	683.13	360	360	90	7/1/2004	107500	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	683.13
59885731	1	O	1	8.125	147250	147056.7	8/1/2004	7/1/2034	1093.33	360	360	95	8/1/2004	155000	1	10000	0	1	8.125	8	6	7/1/2006	8/1/2006	6	6	1	14.125	8.125	1093.33
59885871	1	O	1	6.7	120000	119790.74	8/1/2004	7/1/2034	774.34	360	360	80	8/1/2004	150000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	774.34
59885897	1	O	6	6.75	133371	133140.68	8/1/2004	7/1/2034	865.05	360	360	84.95	8/1/2004	157000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	865.05
59885954	2	O	1	5.4	234000	233476.85	8/1/2004	7/1/2034	1313.99	360	360	90	8/1/2004	260000	1	10000	0	2	5.4	8	6	7/1/2006	8/1/2006	6	6	1	11.4	5.4	1313.99
59886178	5	O	1	7.45	340000	339745.13	9/1/2004	8/1/2034	2365.7	360	360	80	8/1/2004	425000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	2365.7
59886416	1	O	6	10.75	77000	76941.74	8/1/2004	7/1/2034	718.79	360	360	69.37	8/1/2004	111000	1	10000	0	1	10.75	8	6	7/1/2006	8/1/2006	6	6	1	16.75	10.75	718.79
59886457	1	O	6	7.5	157500	157265.48	8/1/2004	7/1/2034	1101.27	360	360	86.07	7/1/2004	183000	1	0	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1101.27
59886499	1	O	6	5.85	324000	323668.09	9/1/2004	8/1/2034	1911.41	360	360	90	8/1/2004	360000	1	0	0	1	5.85	8	6	8/1/2006	9/1/2006	6	6	1	11.85	5.85	1911.41
59886630	1	N	5	6.2	258750	258252.93	8/1/2004	7/1/2034	1584.77	360	360	75	7/1/2004	345000	1	0	0	1	6.2	0	0			0	0	0	0	0	1584.77
59887059	1	O	1	7.6	159360	159127.41	8/1/2004	7/1/2034	1125.21	360	360	80	8/1/2004	245000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1125.21
59887414	1	O	6	9.7	74480	74409.47	9/1/2004	7/1/2034	637.17	360	360	80	8/1/2004	93100	1	10000	0	1	9.7	8	6	7/1/2006	8/1/2006	6	6	1	15.7	9.7	637.17
59887513	1	O	6	7	273000	272551.13	8/1/2004	7/1/2034	1816.26	360	360	94.79	7/1/2004	288000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1815.26
59887554	1	O	6	9.8	337500	337187.13	8/1/2004	7/1/2034	2912.05	360	360	75	7/1/2004	450000	1	0	0	1	9.8	8	6	7/1/2006	8/1/2006	6	6	1	15.8	9.8	2912.05
59887612	5	O	6	7.85	333000	332769.67	9/1/2004	8/1/2034	2408.71	360	360	90	8/1/2004	370000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	2408.71
59887752	1	O	1	7.95	139150	138960.73	8/1/2004	7/1/2034	1016.19	360	360	94.98	8/1/2004	146500	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1016.19
59887810	1	O	6	6.8	335000	334714.38	9/1/2004	8/1/2034	2183.95	360	360	94.1	8/1/2004	356000	1	0	0	1	6.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	2183.95
59887976	1	O	6	5.5	301500	301169.99	9/1/2004	8/1/2034	1711.69	360	360	90	8/1/2004	335000	1	0	0	1	5.5	8	6	8/1/2006	9/1/2006	6	6	1	11.5	5.5	1711.69
59888198	1	O	6	5.9	97600	97500.96	9/1/2004	8/1/2034	578.91	360	360	80	8/1/2004	122000	1	0	0	1	5.9	0	0			0	0	0	0	0	578.91
59888214	1	O	6	7.4	105300	105140.05	8/1/2004	7/1/2034	729.08	360	360	90	7/1/2004	117000	1	0	0	1	7.4	0	0			0	0	0	0	0	729.08
59888271	1	O	6	7.25	100300	100221.75	9/1/2004	8/1/2034	684.23	360	360	85	8/1/2004	118000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	684.23
59888438	1	N	1	8.95	164700	164517.5	8/1/2004	7/1/2034	1319.3	360	360	90	7/1/2004	183000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1319.3
59889139	1	O	1	7.4	188100	187957.58	9/1/2004	8/1/2034	1302.37	360	360	90	8/1/2004	209000	1	0	0	1	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	1302.37
59889196	5	O	1	6.75	124688	124580.64	9/1/2004	8/1/2034	808.73	360	360	80	8/1/2004	155860	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	808.73
59889253	3	O	1	7.4	133200	132997.68	8/1/2004	7/1/2034	922.25	360	360	80	7/1/2004	166500	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	922.25
59889659	1	N	6	7.99	198000	197732.85	8/1/2004	7/1/2034	1451.48	360	360	90	7/1/2004	220000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1451.48
59889691	1	O	6	8.55	137700	137534.27	8/1/2004	7/1/2034	1063.68	360	360	90	8/1/2004	153000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1063.68
59889899	1	O	6	7.5	119250	119072.43	8/1/2004	7/1/2034	833.82	360	360	90	8/1/2004	132500	1	10000	0	1	7.5	8	6.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	833.82
59890053	1	N	1	8.7	225250	224987.15	8/1/2004	7/1/2034	1764.01	360	360	85	8/1/2004	265000	1	10000	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1764.01
59890194	2	O	1	9.1	320000	319656.32	8/1/2004	7/1/2034	2597.86	360	360	100	7/1/2004	320000	1	0	0	2	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	2597.86
59890238	1	O	1	6.65	103920	103737.01	8/1/2004	7/1/2034	667.13	360	360	80	8/1/2004	132500	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	667.13
59890277	2	N	6	7.7	77000	76889.85	8/1/2004	7/1/2034	548.98	360	360	78.57	7/1/2004	98000	1	0	0	2	7.7	0	0			0	0	0	0	0	546.98
59890376	1	O	6	7.9	100000	99931.52	9/1/2004	8/1/2034	726.81	360	360	71.43	8/1/2004	140000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	726.81
59890798	1	O	1	8.25	158650	158446.85	8/1/2004	7/1/2034	1191.89	360	360	95	8/1/2004	167000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1191.89
59891051	1	O	6	7.6	97750	97678.89	9/1/2004	8/1/2034	690.19	360	360	85	8/1/2004	115000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	690.19
59891077	3	O	6	6.25	106800	106561.08	8/1/2004	7/1/2034	678.06	360	360	90	8/1/2004	122000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	678.06
59891119	1	O	1	8.125	112500	112352.32	8/1/2004	7/1/2034	835.31	360	360	90	8/1/2004	125000	1	10000	0	1	8.125	8	6	7/1/2006	8/1/2006	6	6	1	14.125	8.125	835.31
59891418	7	O	6	6.6	161500	161212.83	8/1/2004	7/1/2034	1031.44	360	360	82.82	8/1/2004	195000	1	10000	0	1	6.6	8	4.5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1031.44
59891499	1	O	1	5.95	119600	119358.58	8/1/2004	7/1/2034	713.23	360	360	80	7/1/2004	149500	1	0	0	1	5.95	8	6.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	713.23
59891614	1	O	1	8.8	119700	119563.18	8/1/2004	7/1/2034	945.96	360	360	95	8/1/2004	126000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	945.96
59892117	5	O	8	6	107200	106988.03	8/1/2004	7/1/2034	642.72	360	360	80	7/1/2004	134000	1	0	0	1	6	0	0			0	0	0	0	0	642.72
59892257	1	O	1	6.85	269600	269143.48	8/1/2004	7/1/2034	1766.58	360	360	80	8/1/2004	340000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1766.58
59892598	1	O	1	9.2	71250	71175.05	8/1/2004	7/1/2034	583.58	360	360	95	7/1/2004	75000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	583.58
59892812	1	O	6	8.75	198000	197771.33	8/1/2004	7/1/2034	1557.67	360	360	90	8/1/2004	220000	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	1557.67
59892752	2	O	1	7.65	315000	314544.85	8/1/2004	7/1/2034	2234.98	360	360	90	8/1/2004	350000	1	10000	0	2	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	2234.98
59892810	1	O	8	8	85500	85442.63	9/1/2004	8/1/2034	627.37	360	360	90	8/1/2004	95000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	627.37
59892877	7	O	6	6.8	75000	74936.05	9/1/2004	8/1/2034	488.95	360	360	75	8/1/2004	100000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	488.95
59893032	1	O	6	6.65	380000	379666.36	9/1/2004	8/1/2034	2439.47	360	360	80	8/1/2004	475000	1	0	0	1	6.65	8	6	8/1/2007	9/1/2007	6	6	1	12.65	6.65	2439.47

59893750		1	O		6	7.8	118750	118583.51	8/1/2004	7/1/2034	854.85	360	360	95	7/1/2004	125000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	854.85
59893778		5	O		6	7.45	157250	157132.12	9/1/2004	8/1/2034	1094.14	360	360	85	8/1/2004	185000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1094.14
59894071		1	O		6	5.75	234400	233909.38	8/1/2004	7/1/2034	1367.9	360	360	80	8/1/2004	293000	1	10000	0	1	5.75	8	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1367.9
59894212		1	O		6	6.5	235000	234787.56	9/1/2004	8/1/2034	1485.36	360	360	58.02	8/1/2004	405000	1	0	0	1	6.5	0	0			0	0	0	0	0	1485.36
59894550		1	O		6	7	382500	381871.09	8/1/2004	7/1/2034	2544.79	360	360	90	7/1/2004	425000	1	0	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	2544.79
59894899		3	N		6	8.15	193500	193247.26	8/1/2004	7/1/2034	1440.13	360	360	90	8/1/2004	215000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1440.13
59895110		3	O		1	6.9	83600	83459.82	8/1/2004	7/1/2034	550.59	360	360	80	8/1/2004	104500	1	10000	0	1	6.9	8	6	7/1/2007	8/1/2007	6	6	1	12.9	6.9	550.59
59895359		1	O		1	7.05	140000	139772.07	8/1/2004	7/1/2034	938.13	360	360	80	8/1/2004	187000	1	10000	0	1	7.05	0	0			0	0	0	0	0	938.13
59895433		1	N		6	8.4	63900	63860.48	9/1/2004	8/1/2034	486.82	360	360	90	8/1/2004	71000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	486.82
59895557		1	O		6	7.05	215000	214649.97	8/1/2004	7/1/2034	1437.63	360	360	89.58	8/1/2004	240000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1437.63
59895771		1	O		6	9.65	149600	149456.83	8/1/2004	7/1/2034	1274.33	360	360	85	7/1/2004	176000	1	0	0	1	9.65	0	0			0	0	0	0	0	1274.33
59895797		1	O		6	8.2	142500	142315.75	8/1/2004	7/1/2034	1065.56	360	360	75	7/1/2004	190000	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1065.56
59896035		1		2	6	7.5	125000	124907.23	9/1/2004	8/1/2034	874.02	360	360	64.77	8/1/2004	193000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	874.02
59896753		1	N		6	8.7	92650	92541.87	8/1/2004	7/1/2034	725.58	360	360	85	7/1/2004	109000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	725.58
59896951		2	N		1	6.6	233910	233494.09	8/1/2004	7/1/2034	1493.89	360	360	90	8/1/2004	259900	1	10000	0	2	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	1493.89
59896993		1	O		1	8.7	195700	195471.65	8/1/2004	7/1/2034	1532.59	360	360	95	7/1/2004	206000	1	0	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	1532.59
59897116		5	N		1	7.7	373500	372965.73	8/1/2004	7/1/2034	2662.91	360	360	90	8/1/2004	415000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2662.91
59897199		1	O		1	7.55	136000	135799.5	8/1/2004	7/1/2034	955.6	360	360	80	7/1/2004	170000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	955.6
59897314		5	N		1	7	351000	350422.88	8/1/2004	7/1/2034	2335.22	360	360	90	7/1/2004	390000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	2335.22
59897355		1	O		6	9.7	104550	104500.7	9/1/2004	8/1/2034	894.41	360	360	85	8/1/2004	123000	1	0	0	1	9.7	0	0			0	0	0	0	0	894.41
59897694		1	O		6	7.35	421000	420354.12	8/1/2004	7/1/2034	2900.58	360	360	64.77	8/1/2004	650000	1	10000	0	1	7.35	8	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	2900.58
59898254		3	O		6	8.3	154000	153804.92	8/1/2004	7/1/2034	1162.37	360	360	88	7/1/2004	175000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1162.37
59898270		1	O		8	6.75	93000	92919.93	9/1/2004	8/1/2034	603.2	360	360	94.9	8/1/2004	98000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	603.2
59898411		7	O		8	5.75	90000	89906.03	9/1/2004	8/1/2034	525.22	360	360	76.27	8/1/2004	118000	1	0	0	1	5.75	8	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	525.22
59898437		1	O		6	5.99	468000	467533.21	9/1/2004	8/1/2034	2802.89	360	360	90	8/1/2004	520000	1	0	0	1	5.99	8	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	2802.89
59898791		1	O		6	8	171000	170769.78	8/1/2004	7/1/2034	1254.74	360	360	95	8/1/2004	180000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1254.74
59898858		1	O		6	6.9	128000	127892.99	9/1/2004	8/1/2034	843.01	360	360	80	9/1/2004	160000	1	1000	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	843.01
59898973		1	N		1	7.25	291150	290922.87	9/1/2004	8/1/2034	1986.16	360	360	90	8/1/2004	323500	1	0	0	1	7.25	8	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	1986.16
59899138		1	O		1	7.15	232000	231629.66	8/1/2004	7/1/2034	1566.95	360	360	80	8/1/2004	290000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1566.95
59899310		1	O		1	7.6	191875	191348.33	8/1/2004	7/1/2034	1353.37	360	360	93.5	8/1/2004	205000	1	10000	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1353.37
59899393		1	O		6	7.99	268200	268019.68	9/1/2004	8/1/2034	1966.09	360	360	90	8/1/2004	298000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1966.09
59899419		1	O		6	8.55	58500	58464.92	9/1/2004	8/1/2034	451.89	360	360	75	8/1/2004	78000	1	0	0	1	8.55	0	0			0	0	0	0	0	451.89
59899591		1	O		9	7.55	153000	152887.58	9/1/2004	8/1/2034	1075.05	360	360	90	8/1/2004	170000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1075.05
59899732		1	O		1	8.3	202350	202093.67	8/1/2004	7/1/2034	1527.31	360	360	95	8/1/2004	215000	1	10000	0	1	8.3	0	0			0	0	0	0	0	1527.31
59899773		5	N		8	7.55	105000	104922.85	9/1/2004	8/1/2034	737.78	360	360	78.07	8/1/2004	134500	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	737.78
59900332		2	N		6	7.7	280000	279599.48	8/1/2004	7/1/2034	1996.29	360	360	83.58	8/1/2004	335000	1	10000	0	2	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1996.29
59900431		1	N		1	8.6	62100	62026.02	8/1/2004	7/1/2034	481.91	360	360	90	7/1/2004	69000	1	0	0	1	8.6	0	0			0	0	0	0	0	481.91
59900498		7	O		6	6.875	78200	78068.23	8/1/2004	7/1/2034	513.72	360	360	85	7/1/2004	92000	1	0	0	1	6.875	8	6	7/1/2006	8/1/2006	6	6	1	12.875	6.875	513.72
59900696		3	O		1	6.25	291600	291045.18	8/1/2004	7/1/2034	1795.44	360	360	80	7/1/2004	364500	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1795.44
59900753		1	O		6	6.6	451250	450849.93	9/1/2004	8/1/2034	2881.95	360	360	95	8/1/2004	475000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	2881.95
59901074		1	O		5	8.5	409500	409002.07	8/1/2004	7/1/2034	3148.71	360	360	90	7/1/2004	455000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	3148.71
59901413		1	O		8	8.45	63900	63860.88	9/1/2004	8/1/2034	489.08	360	360	90	8/1/2004	71000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	489.08
59901579		1	O		1	8.55	52155	52123.72	9/1/2004	8/1/2034	402.88	360	360	95	8/1/2004	54900	1	0	0	1	8.55	0	0			0	0	0	0	0	402.88
59901595		1	O		1	6.95	465500	465114.65	9/1/2004	8/1/2034	3081.37	360	360	95	8/1/2004	490000	1	0	0	1	6.95	0	0			0	0	0	0	0	3081.37
59901611		1	O		1	9.75	129150	129029	8/1/2004	7/1/2034	1109.6	360	360	90	7/1/2004	143500	1	0	0	1	9.75	8	6	7/1/2006	8/1/2006	6	6	1	15.75	9.75	1109.6
59901652		1	O		8	6	342000	341317.36	8/1/2004	7/1/2034	2050.47	360	360	84.44	8/1/2004	405000	1	10000	0	1	6	8	6	7/1/2006	8/1/2006	6	6	1	12	6	2050.47
59901793		1	O		8	7.4	77400	77341.39	9/1/2004	8/1/2034	535.91	360	360	90	8/1/2004	86000	1	0	0	1	7.4	8	8	8/1/2006	9/1/2006	6	6	1	13.4	7.4	535.91
59901918		1	O		9	8.225	479750	479442.51	9/1/2004	8/1/2034	3595.78	360	360	95	8/1/2004	505000	1	0	0	1	8.225	8	6	8/1/2006	9/1/2006	6	6	1	14.225	8.225	3595.78
59902197		1	N		1	9.2	148050	147894.27	8/1/2004	7/1/2034	1212.62	360	360	90	8/1/2004	164500	1	10000	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1212.62
59902254		1	O		5	5.99	266000	265734.68	9/1/2004	8/1/2034	1593.1	360	360	95	8/1/2004	280000	1	0	0	1	5.99	0	0			0	0	0	0	0	1593.1
59902353		1	O		7	6.65	100000	99823.91	8/1/2004	7/1/2034	641.97	360	360	80	7/1/2004	125000	1	0	0	1	6.65	8	8	7/1/2006	8/1/2006	6	6	1	12.65	6.65	641.97
59902411		1	O		1	6.5	161000	160854.45	9/1/2004	8/1/2034	1017.83	360	360	84.74	8/1/2004	190000	1	0	0	1	6.5	8	6	8/1/2007	9/1/2007	6	6	1	12.5	6.5	1017.63
59902437		1	O		6	6.95	382500	382183.35	9/1/2004	8/1/2034	2531.96	360	360	90	8/1/2004	425000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	2531.96
59902494		3	O		8	7.75	54400	54322.96	8/1/2004	7/1/2034	389.73	360	360	85	8/1/2004	64000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	389.73
59902635		1	O		8	9.725	315000	314703.31	8/1/2004	7/1/2034	2700.56	360	360	90	7/1/2004	350000	1	0	0	1	9.725	8	6	7/1/2006	8/1/2006	6	6	1	15.725	9.725	2700.56
59902791		1	O		8	6.65	85000	84723.57	9/1/2004	8/1/2019	747.47	180	180	84.16	8/1/2004	101000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	747.47
59903096		1	O		8	8.55	126000	125848.36	8/1/2004	7/1/2034	973.3	360	360	90	8/1/2004	140000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	973.3
59903252		1	N		8	8.85	152000	151828.05	8/1/2004	7/1/2034	1206.66	360	360	80	7/1/2004	190000	1	0	0	1	8.85	8	8.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1206.66
59903478		1	O		8	9.25	55250	55221.36	9/1/2004	8/1/2034	454.53	360	360	85	8/1/2004	65000	1	0	0	1	9.25	8	6	8/1/2007	9/1/2007	6	6	1	15.25	9.25	454.53
59903534		1	O		1	8.9	266400	266101.74	9/1/2004	7/1/2034	2124.38	360	360	90	8/1/2004	296000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	2124.38
59903757		1	O		8	8.1	150300	150201.18	9/1/2004	8/1/2034	1113.35	360	360	90	8/1/2004	167000	1	0	0	1	8.1	8	8	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1113.35
59904391		1	O		8	8.3	84700	84594.19	9/1/2004	8/1/2024	553.32	240	240	80.68	8/1/2004	80000	1	0	0	1	8.3	0	0			0	0	0	0	0	553.32
59904557		1	O		1	7.5	161000	160880.51	9/1/2004	8/1/2034	1125.74	360	360	84.74	8/1/2004	190000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1125.74
59904872		3	O		8	8.35	137750	137577.28	8/1/2004	7/1/2034	1044.57	360	360	95	7/1/2004	145000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	1044.57
59904797		1	O		6	5.75	85000	84831.82	9/1/2004	8/1/2024	646.31	240	240	62.5	8/1/2004	136000	1	0	0	1	8.75	0	0			0	0	0	0	0	646.31
59904839		1	O		6	8.55	117000	116859.2	8/1/2004	7/1/2034	903.78	360	360	75	8/1/2004	156000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	903.78
59904979		1	N		1	7.6	86000	85874.12	8/1/2004	7/1/2034	607.23	360	360	89.37	8/1/2004	107000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	607.23
59905471		1	O		1	7.95	59500	59459.67	9/1/2004	8/1/2034	434.52	360	360	85	8/1/2004	70000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	434.52
59905554		1	O		1	5.95	142400	142113.05	8/1/2004	7/1/2034	849.19	360	360	80	8/1/2004	178000	1	10000	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	849.19
59906198		1	O		6	6.85	90250	90097.16	8/1/2004	7/1/2034	591.38	360	360	95	8/1/2004	95000	1	10000	0	1	6.85	8	6.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	591.38
59906370		5	O		1	8.85	454167	453653.24	8/1/2004	7/1/2034	3605.42	360	360	90	7/1/2004	504620	1	0	0	1	8.85	0	0			0	0	0	0	0	3605.42
59906396		1	O		6	7.35	77400	77340.81	9/1/2004	8/1/2034	533.27	360	360	90	8/1/2004	86000	1	0	0	1	7.35	0	0			0	0	0	0	0	533.27
59906479		1	O		6	8.8	92300	92247.44	9/1/2004	8/1/2034	729.43	360	360	94.96	8/1/2004	97200	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	729.43
59906719		1	N		1	6.75	50400	50312.96	8/1/2004	7/1/2034	326.9	360	360	90	7/1/2004	56000	1	0	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	326.9
59906792		2	O		1	7.9	119000	118918.52	9/1/2004	8/1/2034	864.9	360	360	85	8/1/2004	140000	1	0	0	3	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	864.9
59906917		3	O		6	7.75	229500	229338.02	9/1/2004	8/1/2034	1644.17	360	360	75	8/1/2004	306000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1644.17
59907154		7	O		6	6.8	130050	129939.12	9/1/2004	8/1/2034	847.83	360	360	85	8/1/2004	153000	1	0	0	1	6.8	8	8	8/1/2007	9/1/2007	6	6	1	12.8	8.8	847.83

59907253	3	O		1	8.9	97850	97740.44	8/1/2004	7/1/2034	780.3	360	360	95	7/1/2004	104000	1	0	0	1	8.9	0	6	7/1/2007	8/1/2007	6	6	1	14.9	8.9	780.3
59907758	3	O		1	8.72	116850	116714.21	8/1/2004	7/1/2034	916.76	360	360	95	8/1/2004	123000	1	10000	0	1	8.72	0	6	7/1/2006	8/1/2006	6	6	1	14.72	8.72	916.76
59907956	1	O		6	8.2	140400	140309.55	9/1/2004	8/1/2034	1049.85	360	360	90	8/1/2004	156000	1	0	0	1	8.2	0	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1049.85
59908137	1	O		8	7	162000	161887.2	9/1/2004	8/1/2034	1077.8	360	360	83.51	9/1/2004	194000	1	0	0	1	7	0	0			0	0	0	0	0	1077.8
59908392	1	O		1	7.1	83971	83887.87	8/1/2004	7/1/2034	429.91	360	360	85	8/1/2004	75260	1	10000	0	1	7.1	0	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	429.91
59908418	2	N		6	7.65	110000	109841.05	8/1/2004	7/1/2034	780.47	360	360	84.62	7/1/2004	130000	1	0	0	2	7.65	0	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	780.47
59908517	1	O		6	9.65	56250	55723.74	8/1/2004	7/1/2034	479.15	360	360	75	8/1/2004	75000	1	10000	0	1	9.65	0	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	479.15
59908657	2	O		6	8.05	175500	175266.08	8/1/2004	7/1/2034	1293.88	360	360	90	8/1/2004	195000	1	10000	0	2	8.05	0	6	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1293.88
59908814	2	O		6	7.15	360000	359713.53	9/1/2004	8/1/2034	2431.47	360	360	80	8/1/2004	450000	1	0	0	3	7.15	0	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	2431.47
59908954	1	O		6	7.85	146300	146096.95	8/1/2004	7/1/2034	1058.24	360	360	95	8/1/2004	154000	1	10000	0	1	7.85	0	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1058.24
59909219	1	O		1	7.35	210715	210553.86	9/1/2004	8/1/2034	1451.77	360	360	85	8/1/2004	247900	1	0	0	1	7.35	0	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1451.77
59909234	1	N		1	7.1	162000	161736.83	8/1/2004	7/1/2034	1088.7	360	360	90	8/1/2004	180000	1	10000	0	1	7.1	0	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	1088.7
59909358	1	O		6	6.85	280000	279712.31	8/1/2004	7/1/2034	1887.15	360	360	90	8/1/2004	320000	1	10000	0	1	6.85	0	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1887.15
59910174	1	O		6	7.6	135000	134901.79	9/1/2004	8/1/2034	953.21	360	360	90	8/1/2004	150000	1	0	0	1	7.6	0	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	953.21
59910471	1	O		6	8.05	107100	106957.25	8/1/2004	7/1/2034	789.6	360	360	89.25	8/1/2004	120000	1	10000	0	1	8.05	0	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	789.6
59910539	1	O		6	7.1	120700	120602.99	9/1/2004	8/1/2034	811.15	360	360	85	8/1/2004	142000	1	0	0	1	7.1	0	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	811.15
59910653	1	O		1	6.8	142400	142156.48	8/1/2004	7/1/2034	928.35	360	360	80	7/1/2004	178000	1	0	0	1	6.8	0	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	928.35
59910836	1	O		1	7.5	211400	211085.24	8/1/2004	7/1/2034	1478.14	360	360	89.98	8/1/2004	234950	1	10000	0	1	7.5	0	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1478.14
59910919	1	O		6	7.6	138750	138547.5	8/1/2004	7/1/2034	979.68	360	360	75	8/1/2004	185000	1	10000	0	1	7.6	0	0			0	0	0	0	0	979.68
59911370	1	N		6	7.5	65700	65602.17	8/1/2004	7/1/2034	459.39	360	360	90	8/1/2004	73000	1	10000	0	1	7.5	0	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	459.39
59911990	1	N		1	7.8	72000	71894.91	8/1/2004	7/1/2034	508.38	360	360	90	8/1/2004	80000	1	10000	0	1	7.6	0	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	508.38
59912071	2	N		6	7.9	500000	499313.02	8/1/2004	7/1/2034	3634.03	360	360	68.97	7/1/2004	725000	1	0	0	3	7.9	0	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	3634.03
59912253	1	O		1	7.4	50000	49924.05	8/1/2004	7/1/2034	346.19	360	360	80.65	7/1/2004	62000	1	0	0	1	7.4	0	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	346.19
59912279	1	O		1	8.2	112500	112354.54	8/1/2004	7/1/2034	841.23	360	360	90	8/1/2004	125000	1	10000	0	1	8.2	0	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	841.23
59912352	1	O		1	8.9	59500	59433.38	8/1/2004	7/1/2034	474.48	360	360	85	7/1/2004	70000	1	0	0	1	8.9	0	0			0	0	0	0	0	474.48
59912790	1	O		1	7.85	202500	202359.93	9/1/2004	8/1/2034	1464.76	360	360	90	8/1/2004	225000	1	0	0	1	7.85	0	0			0	0	0	0	0	1464.76
59913236	1	O		8	7.35	216000	215658.52	8/1/2004	7/1/2034	1488.18	360	360	90	8/1/2004	240000	1	10000	0	1	7.35	0	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1488.18
59913475	1	O		1	7.05	104000	103830.66	8/1/2004	7/1/2034	695.42	360	360	80	8/1/2004	130000	1	10000	0	1	7.05	0	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	695.42
59913533	1	O		1	7.15	185280	184984.24	8/1/2004	7/1/2034	1251.4	360	360	90	7/1/2004	234000	1	0	0	1	7.15	0	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1251.4
59913657	1	O		6	5.85	275000	274718.29	8/1/2004	8/1/2034	1622.34	360	360	84.62	8/1/2004	325000	1	0	0	1	5.85	0	6	8/1/2006	9/1/2006	6	6	1	11.85	5.85	1622.34
59913673	1	O		1	8.45	150100	149915.6	8/1/2004	7/1/2034	1148.83	360	360	95	7/1/2004	158000	1	0	0	1	8.45	0	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1148.83
59913772	1	O		6	7.4	442500	441827.85	8/1/2004	7/1/2034	3063.79	360	360	75	8/1/2004	590000	1	10000	0	1	7.4	0	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	3063.79
59913830	1	O		6	7.55	124200	124108.74	9/1/2004	8/1/2034	872.69	360	360	90	8/1/2004	138000	1	0	0	1	7.55	0	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	872.69
59914077	1	O		8	8.5	123800	123649.46	8/1/2004	7/1/2034	951.92	360	360	79.87	7/1/2004	155000	1	0	0	1	8.5	0	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	951.92
59914119	1	O		1	6.65	171000	170698.9	8/1/2004	7/1/2034	1097.76	360	360	90	7/1/2004	190000	1	0	0	1	6.65	0	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1097.76
59914358	2	N		1	8.25	72000	71907.84	8/1/2004	7/1/2034	540.92	360	360	90	7/1/2004	80000	1	0	0	2	8.25	0	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	540.92
59914655	1	O		1	8.5	154850	154681.7	8/1/2004	7/1/2034	1190.67	360	360	95	8/1/2004	163000	1	10000	0	1	8.5	0	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	1190.67
59914739	1	O		6	9.15	98800	98747.69	9/1/2004	8/1/2034	805.66	360	360	65	8/1/2004	152000	1	0	0	1	9.15	0	0			0	0	0	0	0	805.66
59915215	3	O		1	8.5	72000	71912.45	8/1/2004	7/1/2034	553.62	360	360	80	8/1/2004	90000	1	10000	0	1	8.5	0	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	553.62
59915579	1	O		1	6.8	132000	131765.3	8/1/2004	7/1/2034	843.03	360	360	80	7/1/2004	165000	1	0	0	1	6.8	0	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	843.03
59915991	1	O		6	8.8	99700	99643.22	9/1/2004	8/1/2034	787.91	360	360	94.95	8/1/2004	105000	1	0	0	1	8.8	0	0			0	0	0	0	0	787.91
59916213	1	O		6	7.2	352000	350677.1	8/1/2004	7/1/2024	2771.47	240	240	80	8/1/2004	440000	1	10000	0	1	7.2	0	0			0	0	0	0	0	2771.47
59916437	1	O		6	8.6	74751	74661.95	8/1/2004	7/1/2034	580.08	360	360	88.99	7/1/2004	84000	1	0	0	1	8.6	0	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	580.08
59916775	1	O		6	6.1	267750	267488.5	9/1/2004	8/1/2034	1622.56	360	360	81.63	8/1/2004	328000	1	0	0	1	6.1	0	0			0	0	0	0	0	1622.56
59916858	1	O		6	6.6	73600	73469.12	8/1/2004	7/1/2034	470.06	360	360	80	8/1/2004	92000	1	10000	0	1	6.6	0	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	470.06
59917054	1	N		1	8.5	112950	112812.66	8/1/2004	7/1/2034	868.49	360	360	90	7/1/2004	125500	1	0	0	1	8.5	0	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	868.49
59917310	1	N		6	8.15	72000	71953.14	9/1/2004	8/1/2034	535.86	360	360	90	8/1/2004	80000	1	0	0	1	8.15	0	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	535.86
59918037	2	N		1	8.8	493000	492719.27	9/1/2004	8/1/2034	3896.06	360	360	85	8/1/2004	580000	1	0	0	4	8.8	0	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	3896.06
59918151	5	O		6	6.6	240000	239787.21	9/1/2004	8/1/2034	1532.79	360	360	80	8/1/2004	300000	1	0	0	1	6.6	0	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1532.79
59918219	1	O		6	8.45	103500	103436.64	9/1/2004	8/1/2034	792.17	360	360	90	8/1/2004	115000	1	0	0	1	8.45	0	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	792.17
59918938	1		2	6	7.05	127600	127392.25	8/1/2004	7/1/2034	853.22	360	360	89.86	7/1/2004	142000	1	0	0	1	7.05	0	6	7/1/2007	8/1/2007	6	6	1	13.05	7.05	853.22
59919118	1	O		6	6.4	210000	209611.83	8/1/2004	7/1/2034	1313.57	360	360	84	8/1/2004	250000	1	10000	0	1	6.4	0	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1313.57
59919159	1	O		6	7	147345	147192.74	8/1/2004	7/1/2034	980.29	360	360	95	8/1/2004	155100	1	10000	0	1	7	0	4.5	7/1/2006	8/1/2006	6	6	1	13	7	980.29
59919258	5	O		6	7.25	235450	235081.53	8/1/2004	7/1/2034	1606.19	360	360	85	8/1/2004	277000	1	10000	0	1	7.25	0	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1606.19
59919639	3	O		1	7.5	123500	123316.12	8/1/2004	7/1/2034	863.53	360	360	95	8/1/2004	130000	1	10000	0	1	7.5	0	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	863.53
59919738	1	O		1	7.6	90100	89968.49	8/1/2004	7/1/2034	636.18	360	360	85	7/1/2004	106000	1	0	0	1	7.6	0	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	636.18
59919811	1	O		6	8.425	132500	132435.97	8/1/2004	7/1/2034	1012.54	360	360	85	8/1/2004	156000	1	10000	0	1	8.425	0	6	7/1/2006	8/1/2006	6	6	1	14.425	8.425	1012.54
59919878	5	O		6	7.6	175000	174872.69	9/1/2004	8/1/2034	1235.64	360	360	68.09	8/1/2004	257000	1	0	0	1	7.6	0	0			0	0	0	0	0	1235.64
59919977	1	O		6	7.95	110500	110349.69	8/1/2004	7/1/2034	806.97	360	360	85	8/1/2004	130000	1	10000	0	1	7.95	0	6.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	806.97
59920173	1	O		6	5.75	235000	234508.11	8/1/2004	7/1/2034	1371.4	360	360	82.46	8/1/2004	285000	1	10000	0	1	5.75	0	6	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1371.4
59920694	1	O		6	8.025	112500	112349.28	8/1/2004	7/1/2034	827.45	360	360	90	8/1/2004	125000	1	10000	0	1	8.025	0	6	7/1/2006	8/1/2006	6	6	1	14.025	8.025	827.45
59920777	1	O		6	7.2	161500	161372.75	9/1/2004	8/1/2034	1096.25	360	360	85	8/1/2004	190000	1	0	0	1	7.2	0	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1096.25
59920892	1	N		1	7.85	81000	80943.97	9/1/2004	8/1/2034	585.91	360	360	90	8/1/2004	90000	1	0	0	1	7.85	0	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	585.91
59921098	1	O		6	7.99	164050	163939.7	9/1/2004	8/1/2034	1202.6	360	360	85	8/1/2004	193000	1	0	0	1	7.99	0	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	1202.6
59921130	1	O		6	6.55	337500	336894.05	8/1/2004	7/1/2034	2144.34	360	360	90	8/1/2004	375000	1	10000	0	1	6.55	0	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	2144.34
59921577	5	O		6	8.4	247000	246847.26	9/1/2004	8/1/2034	1881.74	360	360	95	8/1/2004	260000	1	0	0	1	8.4	0	0			0	0	0	0	0	1881.74
59921692	1	O		6	6.9	304000	303745.85	9/1/2004	8/1/2034	2002.15	360	360	88.12	8/1/2004	345000	1	0	0	1	6.9	0	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	2002.15
59921973	1	O		6	6.85	460000	459221.05	8/1/2004	7/1/2034	3014.2	360	360	84.85	7/1/2004	485000	1	0	0	1	6.85	0	0			0	0	0	0	0	3014.2
59923839	1	O		6	7.75	237000	236684.36	8/1/2004	7/1/2034	1697.9	360	360	82.29	8/1/2004	288000	1	10000	0	1	7.75	0	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1697.9
59924233	5	O		6	6.15	445000	444569.56	9/1/2004	8/1/2034	2711.07	360	360	83.65	8/1/2004	532000	1	0	0	1	6.15	0	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	2711.07
59924357	1	N		1	8.75	74700	74570.99	8/1/2004	7/1/2034	484.51	360	360	90	7/1/2004	83000	1	0	0	1	8.75	0	6	7/1/2006	8/1/2006	6	6	1	12.75	8.75	484.51
59924472	1	O		6	6.5	101150	100966.62	8/1/2004	7/1/2034	639.34	360	360	85	8/1/2004	119000	1	10000	0	1	6.5	0	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	839.34
59924837	1	O		6	7.99	214200	213910.99	8/1/2004	7/1/2034	1570.24	360	360	85	8/1/2004	252000	1	10000	0	1	7.99	0	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1570.24
59924993	1	O		6	5.99	500000	499000.09	8/1/2004	7/1/2034	2994.54	360	360	80	8/1/2004	625000	1	10000	0	1	5.99	0	6	7/1/2006	8/1/2006	6	6	1	11.99	5.99	2994.54
59925396	1	O		1	8.1	240000	239530.03	8/1/2004	7/1/2034	1454.39	360	360	80	8/1/2004	305000	1	10000	0	1	8.1	0	6	7/1/2007	8/1/2007	6	6	1	12.1	8.1	1454.39
59925750	1	O		6	8.1	297500	297107.47	8/1/2004	7/1/2034	2203.73	360	360	85	7/1/2004	350000	1	0	0	1	8.1	0	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	2203.73
59925974	1	N		1	7.95	74250	74149	8/1/2004	7/1/2034	542.24	360	360	90	7/1/2004	83000	1	0	0	1	7.95	0	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	542.24

59926097	1	O		6	7.7	106000	105924.43	9/1/2004	8/1/2034	755.74	360	360	84.8	8/1/2004	125000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	755.74
59926535	3	O		6	7.65	100000	99927.98	9/1/2004	8/1/2034	709.52	360	360	84.75	8/1/2004	118000	1	0	0	1	7.65	0	0			0	0	0	0	0	709.52
59926733	1	N		1	9.55	76500	76425.23	8/1/2004	7/1/2034	646.05	360	360	90	8/1/2004	85000	1	10000	0	1	9.55	6	6	7/1/2007	8/1/2007	6	6	1	15.55	9.55	646.05
59927277	1	O		6	8.85	118800	118733.05	9/1/2004	8/1/2034	943.1	360	360	90	8/1/2004	132000	1	0	0	1	8.85	6	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	943.1
59927517	7	O		8	7.3	73600	73485.94	8/1/2004	7/1/2034	504.59	360	360	80	7/1/2004	92000	1	0	0	1	7.3	6	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	504.59
59927673	1	O		6	6.7	427000	426255.41	8/1/2004	7/1/2034	2755.34	360	360	89.89	7/1/2004	475000	1	0	0	1	6.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	2755.34
59927699	3	O		1	8.05	102392	102255.52	8/1/2004	7/1/2034	754.89	360	360	80	7/1/2004	127990	1	0	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	754.89
59927855	1	O		6	7.25	121550	121095.94	8/1/2004	7/1/2024	960.71	240	240	85	8/1/2004	143000	1	10000	0	1	7.25	0	0			0	0	0	0	0	960.71
59927954	5	O		1	7.8	102400	102256.43	8/1/2004	7/1/2034	737.15	360	360	80	7/1/2004	128000	1	0	0	1	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	737.15
59928093	1	O		1	8.05	165300	165079.68	8/1/2004	7/1/2034	1218.68	360	360	95	8/1/2004	174000	1	10000	0	1	8.05	6	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1218.68
59928218	1	O		1	8.5	135000	134835.84	8/1/2004	7/1/2034	1038.04	360	360	90	8/1/2004	150000	1	10000	0	1	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1038.04
59928416	1	O		1	8.35	153000	152782.97	8/1/2004	7/1/2034	1160.22	360	360	90	8/1/2004	170000	1	10000	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1160.22
59928556	2	N		6	8.45	270000	269668.32	8/1/2004	7/1/2034	2066.51	360	360	77.14	8/1/2004	350000	1	10000	0	2	8.45	6	6	7/1/2007	8/1/2007	6	6	1	14.45	8.45	2066.51
59928952	1	O		8	8.2	85500	85444.91	9/1/2004	8/1/2034	639.34	360	360	90	8/1/2004	95000	1	0	0	1	8.2	6	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	639.34
59929091	1	O		8	5.7	92810	92414.31	8/1/2004	7/1/2034	537.51	360	360	74.09	8/1/2004	125000	1	10000	0	1	5.7	6	4.5	7/1/2007	8/1/2007	6	6	1	11.7	5.7	537.51
59929216	1	N		1	8.2	189000	188755.65	8/1/2004	7/1/2034	1413.28	360	360	90	7/1/2004	210000	1	0	0	1	8.2	6	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1413.28
59929596	1	O		1	6.5	248000	247775.8	9/1/2004	8/1/2034	1567.53	360	360	80	8/1/2004	310000	1	0	0	1	6.5	6	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1567.53
59929612	1	O		6	8.55	82800	82750.35	9/1/2004	8/1/2034	639.6	360	360	90	8/1/2004	92000	1	0	0	1	8.55	6	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	639.6
59930057	1	O		6	8.9	99000	98944.78	9/1/2004	8/1/2034	789.47	360	360	90	8/1/2004	110000	1	0	0	1	8.9	6	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	789.47
59930099	1	O		1	7.35	110400	110230.62	8/1/2004	7/1/2034	760.63	360	360	80	8/1/2004	187000	1	10000	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	760.63
59930158	1	O		8	7.85	80750	80694.14	9/1/2004	8/1/2034	584.1	360	360	95	8/1/2004	85000	1	0	0	1	7.85	6	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	584.1
59930230	1	O		6	8.7	103500	103439.83	9/1/2004	8/1/2034	810.55	360	360	90	8/1/2004	115000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	810.55
59930651	1	O		6	7.25	192500	192198.75	8/1/2004	7/1/2034	1313.19	360	360	84.8	7/1/2004	227000	1	0	0	1	7.25	6	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1313.19
59930719	3	O		1	8.475	151050	150865.39	8/1/2004	7/1/2034	1158.77	360	360	95	7/1/2004	159000	1	0	0	1	8.475	6	6	7/1/2007	8/1/2007	6	6	1	14.475	8.475	1158.77
59930776	1	O		1	7.05	85276	85137.17	8/1/2004	7/1/2034	570.21	360	360	80	8/1/2004	110900	1	10000	0	1	7.05	6	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	570.21
59930834	1	O		8	7	232000	231809.82	9/1/2004	8/1/2034	1543.51	360	360	80	8/1/2004	290000	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1543.51
59931139	1	O		1	8.45	112500	112361.79	8/1/2004	7/1/2034	861.05	360	360	90	8/1/2004	125000	1	10000	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	861.05
59931436	1	O		1	9	68875	68799.46	8/1/2004	7/1/2034	554.19	360	360	95	7/1/2004	72500	1	0	0	1	9	6	6	7/1/2006	8/1/2006	6	6	1	15	9	554.19
59931477	1	N		1	7.7	180000	179742.52	8/1/2004	7/1/2034	1283.33	360	360	90	7/1/2004	200000	1	0	0	1	7.7	6	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1283.33
59931733	7	O		6	8.8	54400	54369.02	9/1/2004	8/1/2034	429.91	360	360	80	8/1/2004	68000	1	0	0	1	8.8	0	0			0	0	0	0	0	429.91
59931816	5	O		1	7.4	283424	282993.48	8/1/2004	7/1/2034	1962.38	360	360	80	8/1/2004	354280	1	10000	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1962.38
59932137	1	O		1	8.5	97300	97179.83	8/1/2004	7/1/2034	748.16	360	360	94.93	8/1/2004	102500	1	10000	0	1	8.5	6	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	748.16
59932293	1	O		6	6.8	157500	157365.71	9/1/2004	8/1/2034	1028.79	360	360	90	8/1/2004	175000	1	0	0	1	6.8	6	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	1028.79
59932418	1	O		6	7.238	171950	171680.26	8/1/2004	7/1/2034	1171.61	360	360	95	7/1/2004	181000	1	0	0	1	7.238	6	4.5	7/1/2006	8/1/2006	6	6	1	13.238	7.238	1171.61
59932590	1	N		8	6.4	126000	125767.1	8/1/2004	7/1/2034	788.14	360	360	82.89	7/1/2004	152000	1	0	0	1	6.4	0	0			0	0	0	0	0	788.14
59932715	1	O		1	6.25	118320	118207.73	9/1/2004	8/1/2034	728.52	360	360	80	8/1/2004	147900	1	0	0	1	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	728.52
59932772	1	O		8	6.15	158400	158246.78	9/1/2004	8/1/2034	965.02	360	360	80	8/1/2004	198000	1	0	0	1	6.15	6	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	965.02
59933259	5	O		6	8.65	128000	127849.09	8/1/2004	7/1/2034	997.85	360	360	94.81	8/1/2004	135000	1	10000	0	1	8.65	6	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	997.85
59933473	1	O		8	7.35	414000	413364.86	8/1/2004	7/1/2034	2852.35	360	360	90	7/1/2004	460000	1	0	0	1	7.35	6	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	2852.35
59933499	1	O		6	11	58000	57979.32	9/1/2004	8/1/2034	552.35	360	360	20	8/1/2004	290000	2	0	0	1	11	0	0			0	0	0	0	0	552.35
59933531	1	O		1	8.3	69275	69231.27	9/1/2004	8/1/2034	522.88	360	360	85	8/1/2004	82000	1	0	0	1	8.3	6	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	522.88
59933598	2	O		6	7.8	331500	331035.23	8/1/2004	7/1/2034	2386.38	360	360	85	8/1/2004	390000	1	10000	0	2	7.8	6	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2386.38
59933994	5	O		6	10.5	97200	97161.37	9/1/2004	8/1/2034	889.13	360	360	90	8/1/2004	108000	1	0	0	1	10.5	0	0			0	0	0	0	0	889.13
59934018	1	O		6	5.75	159800	159633.16	9/1/2004	8/1/2034	932.55	360	360	85	8/1/2004	188000	1	0	0	1	5.75	6	6	8/1/2007	9/1/2007	6	6	1	11.75	5.75	932.55
59934232	1	O		6	8.1	97600	97535.83	9/1/2004	8/1/2034	722.97	360	360	80	8/1/2004	122000	1	0	0	1	8.1	0	0			0	0	0	0	0	722.97
59934455	1	O		6	7.65	364500	363973.34	8/1/2004	7/1/2034	2586.18	360	360	90	7/1/2004	405000	1	0	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	2586.18
59934653	1	O		1	9.15	100800	100692.82	8/1/2004	7/1/2034	821.97	360	360	90	8/1/2004	112000	1	10000	0	1	9.15	6	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	821.97
59934711	5	N		6	8.95	100000	99944.8	9/1/2004	8/1/2034	801.03	360	360	74.63	8/1/2004	134000	1	0	0	1	8.95	6	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	801.03
59935171	1		2	1	8.35	131750	131584.79	8/1/2004	7/1/2034	999.08	360	360	85	7/1/2004	155000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	999.08
59935270	5	O		1	8.75	129505	129430.49	9/1/2004	8/1/2034	1018.82	360	360	90	8/1/2004	143895	1	0	0	1	8.75	6	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1018.82
59935411	1	O		1	7.65	158000	157771.69	8/1/2004	7/1/2034	1121.04	360	360	80	7/1/2004	198000	1	0	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1121.04
59935478	1	N		6	6.7	165600	165456.01	9/1/2004	8/1/2034	1068.59	360	360	90	8/1/2004	184000	1	0	0	1	6.7	6	4.5	8/1/2007	9/1/2007	6	6	1	12.7	6.7	1068.59
59935858	1	O		1	5.9	259600	259071.86	8/1/2004	7/1/2034	1539.79	360	360	80	8/1/2004	325000	1	10000	0	1	5.9	6	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1539.79
59936096	5	O		1	7.8	136800	136608.2	8/1/2004	7/1/2034	984.79	360	360	95	8/1/2004	144000	1	10000	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	984.79
59936179	1	O		6	6.5	123500	123278.09	8/1/2004	7/1/2034	780.61	360	360	95	8/1/2004	130000	1	10000	0	1	6.5	6	4.5	8/1/2006	9/1/2006	6	6	1	12.5	6.5	780.61
59936252	9	O		6	6.95	145000	144759.23	8/1/2004	7/1/2034	959.83	360	360	87.88	7/1/2004	165000	1	0	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	959.83
59936419	1	N		1	8.5	80000	79902.71	8/1/2004	7/1/2034	615.14	360	360	89.89	8/1/2004	90000	1	10000	0	1	8.5	6	6	7/1/2007	8/1/2007	6	6	1	14.5	8.5	615.14
59936674	1	O		1	8.3	91800	91683.7	8/1/2004	7/1/2034	692.9	360	360	85	8/1/2004	108000	1	10000	0	1	8.3	6	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	692.9
59936872	1	O		6	6.8	161500	161223.84	8/1/2004	7/1/2034	1052.88	360	360	95	8/1/2004	170000	1	10000	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1052.88
59937037	1	O		8	10.95	192500	192430.6	9/1/2004	8/1/2034	1825.96	360	360	70	8/1/2004	275000	1	0	0	1	10.95	6	6	8/1/2006	9/1/2006	6	6	1	16.95	10.95	1825.96
59937052	1	O		8	9.15	66375	66339.86	9/1/2004	8/1/2034	541.25	360	360	75	8/1/2004	88500	1	0	0	1	9.15	6	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	541.25
59937276	1	O		1	9.3	310500	310180.18	8/1/2004	7/1/2034	2565.67	360	360	90	8/1/2004	346000	1	10000	0	1	9.3	6	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	2565.67
59937516	1	N		6	8.6	198000	197647.93	8/1/2004	7/1/2034	1264.55	360	360	88	7/1/2004	225000	1	0	0	1	8.6	6	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1264.55
59937532	1	O		6	6.85	315000	314734.06	9/1/2004	8/1/2034	2064.07	360	360	90	8/1/2004	350000	1	0	0	1	6.85	6	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	2064.07
59937858	7	N		1	8.3	76000	75903.72	8/1/2004	7/1/2034	573.64	360	360	80	8/1/2004	95000	1	10000	0	1	8.3	0	0			0	0	0	0	0	573.84
59937898	3	N		6	7.2	136000	135892.84	9/1/2004	8/1/2034	923.16	360	360	85	8/1/2004	160000	1	0	0	1	7.2	6	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	923.16
59937755	1	O		1	9.1	197370	197158.02	8/1/2004	7/1/2034	1602.31	360	360	95	7/1/2004	207758	1	90000	0	1	9.1	6	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1602.31
59938514	1	O		6	8.35	182700	182470.92	8/1/2004	7/1/2034	1385.43	360	360	90	7/1/2004	203000	1	0	0	1	8.35	6	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	1385.43
59938639	1	O		1	9.2	239200	238948.41	8/1/2004	7/1/2034	1959.18	360	360	81.08	7/1/2004	295000	1	0	0	1	9.2	6	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	1959.18
59938753	1	O		6	8.95	92250	92173.83	9/1/2004	8/1/2034	610.65	360	360	78.85	8/1/2004	117000	1	0	0	1	8.95	0	0			0	0	0	0	0	610.65
59938910	5	O		6	8.2	150000	149903.36	9/1/2004	8/1/2034	1121.64	360	360	75	8/1/2004	200000	1	1000	0	1	8.2	6	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1121.64
59939199	1	N		6	9.3	211500	211282.15	8/1/2004	7/1/2034	1747.63	360	360	90	7/1/2004	235000	1	0	0	1	9.3	6	6	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1747.63
59939314	1	O		1	8.55	80200	80151.91	9/1/2004	8/1/2034	619.52	360	360	94.91	8/1/2004	84500	1	0	0	1	8.55	6	4.5	8/1/2006	9/1/2006	6	6	1	14.55	8.55	619.52
59939371	1	O		1	9.75	79900	79825.13	8/1/2004	7/1/2034	688.47	360	360	100	8/1/2004	80000	1	10000	0	1	9.75	6	6	7/1/2008	8/1/2008	6	6	1	15.75	9.75	688.47
59939454	1	O		1	5.5	300000	299341.75	8/1/2004	7/1/2034	1703.37	360	360	80	8/1/2004	375000	1	10000	0	1	5.5	6	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1703.37
59939470	1	O		6	8.5	142500	142413.67	8/1/2004	7/1/2034	1095.71	360	360	95	8/1/2004	150000	1	0	0	1	8.5	0	0			0	0	0	0	0	1095.71
59939694	1	O		6	7.075	420000	419660.79	9/1/2004	8/1/2034	2815.46	360	360	80	8/1/2004	525000	1	0	0	1	7.075	6	6	8/1/2006	9/1/2006	6	6	1	13.075	7.075	2815.46

59939777	7	O	1	7.8	104000	103854.19	8/1/2004	7/1/2034	748.67	360	360	80	7/1/2004	130000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	748.67
59939934	1	O	6	7.8	340000	339523.34	8/1/2004	7/1/2034	2447.56	360	360	89.95	8/1/2004	378000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2447.56
59939959	1	N	1	7.95	61000	60889.83	8/1/2004	7/1/2034	591.53	360	360	80	7/1/2004	90000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	591.53
59940072	2	N	6	8.05	340000	339774.16	9/1/2004	8/1/2034	2506.67	360	360	80	8/1/2004	425000	1	0	0	3	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	2506.67
59940213	1	O	6	7	181600	181301.41	8/1/2004	7/1/2034	1208.19	360	360	80	8/1/2004	227000	1	10000	0	1	7	0	0			0	0	0	0	0	1208.19
59940452	2	N	1	9.05	312000	311831.34	9/1/2004	8/1/2034	2521.66	360	360	80	8/1/2004	390000	1	0	0	4	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	2521.66
59940563	7	O	6	8	80475	80421	9/1/2004	8/1/2034	590.5	360	360	75	8/1/2004	107300	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	590.5
59940775	1	O	8	6.25	93600	93421.9	8/1/2004	7/1/2034	576.32	360	360	80	8/1/2004	117000	1	10000	0	1	6.25	8	6	7/1/2007	8/1/2007	6	6	1	12.25	6.25	576.32
59940858	1	O	1	7.1	270000	269783.01	9/1/2004	8/1/2034	1814.49	360	360	90	8/1/2004	300000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1814.49
59940957	1	O	1	8.1	299700	299113.12	8/1/2004	7/1/2034	1816.17	360	360	90	8/1/2004	333000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	8.1	1816.17
59940999	1	O	6	9.05	105000	104943.24	9/1/2004	8/1/2034	848.64	360	360	72.41	8/1/2004	145000	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	848.64
59941179	1	O	6	8.65	82500	82451.54	9/1/2004	8/1/2034	643.15	360	360	75	8/1/2004	110000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	643.15
59941278	1	O	6	6.7	289600	289348.2	9/1/2004	8/1/2034	1868.73	360	360	80	8/1/2004	362000	1	0	0	1	6.7	0	0			0	0	0	0	0	1868.73
59941294	1	O	6	9.2	108000	107886.41	8/1/2004	7/1/2034	884.58	360	360	90	8/1/2004	120000	1	10000	0	1	9.2	8	6	7/1/2008	8/1/2008	6	6	1	15.2	9.2	884.58
59941534	1	O	1	8.65	122000	121856.16	8/1/2004	7/1/2034	951.08	360	360	100	8/1/2004	122000	1	10000	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	951.08
59941559	1	O	6	8.35	85500	85446.58	9/1/2004	8/1/2034	648.36	360	360	95	8/1/2004	90000	1	0	0	1	8.35	0	0			0	0	0	0	0	648.36
59941971	1	O	1	9.7	121550	121492.68	9/1/2004	8/1/2034	1039.85	360	360	65	8/1/2004	143000	1	0	0	1	9.7	8	6	8/1/2007	9/1/2007	6	6	1	15.7	9.7	1039.85
59942235	1	O	1	7.5	82560	82498.72	9/1/2004	8/1/2034	577.28	360	360	80	8/1/2004	103200	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	577.28
59942391	5	O	6	8.05	189000	188748.09	8/1/2004	7/1/2034	1393.41	360	360	90	7/1/2004	210000	1	0	0	1	8.05	8	6.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1393.41
59942569	7	O	1	6.75	108900	108706.32	9/1/2004	8/1/2034	706.68	360	360	80	8/1/2004	136000	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	706.68
59942615	1	O	6	7.3	270000	269581.63	8/1/2004	7/1/2034	1851.05	360	360	90	7/1/2004	300000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1851.05
59943134	1	O	6	5.8	382000	381207.95	8/1/2004	7/1/2034	2241.4	360	360	84.69	8/1/2004	450000	1	10000	0	1	5.8	0	0			0	0	0	0	0	2241.4
59943191	1	O	6	7.85	180000	179875.49	9/1/2004	8/1/2034	1302.01	360	360	80	8/1/2004	225000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1302.01
59943233	1	O	1	7.55	318250	317780.85	8/1/2004	7/1/2034	2236.16	360	360	95	7/1/2004	335000	1	0	0	1	7.55	8	4.5	7/1/2008	8/1/2008	6	6	1	13.55	7.55	2236.16
59943357	1	O	1	8.55	92900	92788.19	8/1/2004	7/1/2034	717.62	360	360	100	8/1/2004	92900	1	10000	0	1	8.55	8	6.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	717.62
59943779	1	N	6	8.95	95400	95294.27	8/1/2004	7/1/2034	764.19	360	360	90	8/1/2004	106000	1	10000	0	1	8.95	0	0			0	0	0	0	0	764.19
59943795	1	O	6	7.15	216750	216404.01	8/1/2004	7/1/2034	1463.95	360	360	85	8/1/2004	255000	1	10000	0	1	7.15	8	6.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1463.95
59944074	1	O	6	7.65	126000	125909.26	9/1/2004	8/1/2034	893.99	360	360	88.73	8/1/2004	142000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	893.99
59944157	1	N	6	8	57750	57672.24	8/1/2004	7/1/2034	423.75	360	360	75	7/1/2004	77000	1	0	0	1	8	8	6	7/1/2008	8/1/2008	6	6	1	14	8	423.75
59944173	1	O	1	7	276040	275586.12	8/1/2004	7/1/2034	1836.51	360	360	80	8/1/2004	345050	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	1836.51
59944256	1	O	6	7.5	195700	195408.6	8/1/2004	7/1/2034	1368.37	360	360	95	7/1/2004	206000	1	0	0	1	7.5	8	4.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1368.37
59944397	3	O	1	7.1	123200	123100.98	9/1/2004	8/1/2034	827.95	360	360	77	8/1/2004	160000	1	0	0	1	7.1	0	0			0	0	0	0	0	827.95
59944011	1	O	6	7.15	136000	135150.46	8/1/2004	7/1/2019	1233.84	180	180	85	8/1/2004	160000	1	10000	0	1	7.15	0	0			0	0	0	0	0	1233.84
59944738	1	O	6	6.45	66000	65728.49	8/1/2004	7/1/2024	490.14	240	240	73.33	8/1/2004	90000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	490.14
59944751	1	O	1	5.7	238000	237749.14	9/1/2004	8/1/2034	1381.36	360	360	79.33	8/1/2004	300000	1	0	0	1	5.7	0	0			0	0	0	0	0	1381.36
59944819	1	O	1	7.75	279000	278604.87	8/1/2004	7/1/2034	1998.8	360	360	64.96	8/1/2004	429500	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1998.8
59944991	1	O	1	7.95	220500	220200.07	8/1/2004	7/1/2034	1610.28	360	360	90	8/1/2004	245000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1610.28
59945097	1	N	1	7.23	97500	97346.81	8/1/2004	7/1/2034	663.8	360	360	75	7/1/2004	130000	1	0	0	1	7.23	8	6	7/1/2006	8/1/2006	6	6	1	13.23	7.23	663.8
59945253	1	O	1	7.8	288000	287798.77	9/1/2004	8/1/2034	2073.23	360	360	90	8/1/2004	320000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	2073.23
59945311	1	O	1	7	216000	215644.85	8/1/2004	7/1/2034	1437.06	360	360	80	8/1/2004	270000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1437.06
59945438	7	O	6	8.15	63750	63643.77	9/1/2004	8/1/2024	539.2	240	240	85	8/1/2004	75000	1	0	0	1	8.15	0	0			0	0	0	0	0	539.2
59945675	1	N	1	7.15	126000	125798.86	8/1/2004	7/1/2034	851.02	360	360	90	8/1/2004	140000	1	10000	0	1	7.15	0	0			0	0	0	0	0	851.02
59945972	1	N	6	5.85	250750	250235	8/1/2004	7/1/2034	1479.28	360	360	85	7/1/2004	295000	1	0	0	1	5.85	8	6	7/1/2007	8/1/2007	6	6	1	11.85	5.85	1479.28
59946293	1	O	6	6.84	106250	106160.12	9/1/2004	8/1/2034	695.51	360	360	85	9/1/2004	125000	1	1000	0	1	6.84	8	6	8/1/2006	9/1/2006	6	6	1	12.84	6.84	695.51
59946558	3	O	1	7.95	190000	189741.57	8/1/2004	7/1/2034	1387.54	360	360	95	8/1/2004	200000	1	10000	0	1	7.95	0	0			0	0	0	0	0	1387.54
59946699	1	O	1	7.85	210600	210307.7	8/1/2004	7/1/2034	1523.35	360	360	90	8/1/2004	234000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1523.35
59946830	2	O	1	9.75	232750	232616.09	9/1/2004	8/1/2034	1831.05	360	360	95	8/1/2004	262500	1	0	0	2	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1831.05
59946897	1	O	6	8.6	65000	64922.57	8/1/2004	7/1/2034	504.41	360	360	83.33	8/1/2004	78000	1	10000	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	504.41
59946954	1	O	1	11.05	66632	66584.76	8/1/2004	7/1/2034	637.08	360	360	80	8/1/2004	85000	1	10000	0	1	11.05	0	0			0	0	0	0	0	637.08
59947358	2	O	6	7	250000	249588.95	8/1/2004	7/1/2034	1663.26	360	360	58.82	7/1/2004	425000	1	0	0	2	7	0	0			0	0	0	0	0	1663.26
59947374	1	O	1	11.35	52000	51982.82	9/1/2004	8/1/2034	509.01	360	360	20	8/1/2004	260000	2	0	0	1	11.35	0	0			0	0	0	0	0	509.01
59947614	1	O	6	6.35	367500	366814.13	8/1/2004	7/1/2034	2286.72	360	360	75	8/1/2004	490000	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2286.72
59947713	1	O	1	8.75	59375	59306.41	8/1/2004	7/1/2034	467.11	360	360	95	8/1/2004	62500	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	467.11
59947812	1	N	1	8.4	90000	89688.29	8/1/2004	7/1/2034	685.66	360	360	90	8/1/2004	100000	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	685.66
59947838	5	O	1	7.775	500000	499295.47	8/1/2004	7/1/2034	3590.71	360	360	89.29	7/1/2004	560000	1	0	0	1	7.775	8	6	7/1/2006	8/1/2006	6	6	1	13.775	7.775	3590.71
59947879	1	N	6	7.95	176800	176559.53	8/1/2004	7/1/2034	1291.14	360	360	85	8/1/2004	208000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1291.14
59947978	2	O	1	6.95	68000	67887.08	8/1/2004	7/1/2034	450.13	360	360	85	8/1/2004	80000	1	10000	0	2	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	450.13
59948034	2	O	1	6.25	181600	181427.68	9/1/2004	8/1/2034	1118.15	360	360	80	8/1/2004	227000	1	0	0	2	6.25	8	6	8/1/2007	9/1/2007	6	6	1	12.25	6.25	1118.15
59948117	1	N	1	8.35	85500	85392.78	8/1/2004	7/1/2034	648.38	360	360	90	7/1/2004	157500	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	648.38
59948133	1	O	6	8.9	239400	239131.97	8/1/2004	7/1/2034	1909.07	360	360	90	7/1/2004	266000	1	0	0	1	8.9	8	6	7/1/2008	8/1/2008	6	6	1	14.9	8.9	1909.07
59948653	2	N	6	8.8	144000	143918	8/1/2004	8/1/2034	1138	360	360	80	8/1/2004	180000	1	0	0	3	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1138
59948810	5	N	6	8.75	193500	193278.52	8/1/2004	7/1/2034	1522.27	360	360	90	7/1/2004	215000	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1522.27
59948877	5	O	8	6.55	83600	83449.88	8/1/2004	7/1/2034	531.17	360	360	80	7/1/2004	104500	1	0	0	1	6.55	8	6	7/1/2007	8/1/2007	6	6	1	12.55	6.55	531.17
59949230	1	O	8	6.5	550000	549502.79	9/1/2004	8/1/2034	3476.38	360	360	89.43	8/1/2004	615000	1	0	0	1	6.5	0	0			0	0	0	0	0	3476.38
59949370	5	O	1	6.95	148500	148253.41	8/1/2004	7/1/2034	983	360	360	90	8/1/2004	184000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	983
59949735	1	O	8	9.5	72000	71928.88	8/1/2004	7/1/2034	605.42	360	360	90	8/1/2004	80000	1	10000	0	1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	605.42
59950550	3	O	6	7.15	160000	159872.87	9/1/2004	8/1/2034	1080.68	360	360	82.05	8/1/2004	195000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1080.68
59950659	1	O	8	10.7	82500	82468.6	9/1/2004	8/1/2034	767.03	360	360	75	8/1/2004	110000	1	0	0	1	10.7	8	6	8/1/2006	9/1/2006	6	6	1	16.7	10.7	767.03
59950717	7	O	6	6.85	200800	200459.96	8/1/2004	7/1/2034	1315.77	360	360	80	7/1/2004	251000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1315.77
59950774	2	O	6	8.55	242250	242104.74	9/1/2004	8/1/2034	1871.29	360	360	95	8/1/2004	255000	1	0	0	2	8.55	0	0			0	0	0	0	0	1871.29
59950832	1	O	1	10.95	23600	23582.9	8/1/2004	7/1/2034	223.86	360	360	20	8/1/2004	118000	2	10000	0	1	10.95	0	0			0	0	0	0	0	223.86
59950873	1	O	1	8.35	167200	166923.78	8/1/2004	7/1/2034	1267.9	360	360	95	8/1/2004	176000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1267.9
59951095	1	N	1	8.75	50400	50341.79	8/1/2004	7/1/2034	396.5	360	360	90	8/1/2004	56000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	396.5
59951137	1	N	6	7.65	63000	62954.83	9/1/2004	8/1/2034	447	360	360	90	8/1/2004	70000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	447
59951251	1	O	1	8.225	225250	224960.25	8/1/2004	7/1/2034	1688.28	360	360	85	8/1/2004	265000	1	10000	0	1	8.225	8	6	7/1/2007	8/1/2007	6	6	1	14.225	8.225	1688.28
59951277	1	O	1	7.2	102400	102238.16	8/1/2004	7/1/2034	695.08	360	360	80	7/1/2004	128000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	695.08
59951318	5	O	6	7.938	330000	329550.06	8/1/2004	7/1/2034	2407.18	360	360	88	7/1/2004	375000	1	0	0	1	7.938	8	6	7/1/2007	8/1/2007	6	6	1	13.938	7.938	2407.18

59951756	3	O	1	9.05	193000	192895.66	9/1/2004	8/1/2034	1559.88	360	360	94.84	8/1/2004	203500	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	1559.88
59951871	1	O	6	8.48	268200	267807.05	8/1/2004	7/1/2034	2058.43	360	360	90	8/1/2004	298000	1	10000	0	1	8.48	8	6	7/1/2006	8/1/2006	6	6	1	14.48	8.48	2058.43
59952051	5	O	6	5.9	90000	89818.89	8/1/2004	7/1/2034	533.83	360	360	80	7/1/2004	112500	1	0	0	1	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	533.83
59952374	1	O	6	6.45	324000	323406.89	8/1/2004	7/1/2034	2037.26	360	360	90	8/1/2004	360000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	2037.26
59952531	3	O	1	8.75	97375	97262.55	8/1/2004	7/1/2034	766.05	360	360	95	8/1/2004	102500	1	10000	0	1	8.75	8	6	7/1/2007	8/1/2007	6	6	1	14.75	8.75	766.05
59952671	1	O	6	8	155000	154791.29	8/1/2004	7/1/2034	1137.34	360	360	94.51	7/1/2004	164000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1137.34
59952770	1	O	1	8.45	313500	313306.11	9/1/2004	8/1/2034	2399.45	360	360	95	8/1/2004	330000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	2399.45
59952853	5	N	1	8.15	160820	160715.34	9/1/2004	8/1/2034	1196.9	360	360	85	8/1/2004	189200	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1196.9
59953273	1	O	1	8.95	180500	180300	8/1/2004	7/1/2034	1445.86	360	360	95	7/1/2004	190000	1	0	0	1	8.95	0	0			0	0	0	0	0	1445.86
59953513	3	O	6	8.5	103550	103487.27	9/1/2004	8/1/2034	796.21	360	360	95	8/1/2004	109000	1	0	0	1	8.5	0	0			0	0	0	0	0	796.21
59953935	1	O	6	7.55	144000	143787.71	8/1/2004	7/1/2034	1011.81	360	360	90	7/1/2004	160000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1011.81
59954115	1	O	6	6.775	112500	112306.67	8/1/2004	7/1/2034	731.55	360	360	83.33	8/1/2004	135000	1	10000	0	1	6.775	8	6	7/1/2006	8/1/2006	6	6	1	12.775	6.775	731.55
59954370	2	O	6	8.2	212500	212363.1	9/1/2004	8/1/2034	1588.98	360	360	85	8/1/2004	250000	1	0	0	2	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1588.98
59954990	1	O	6	8.15	193000	192874.39	9/1/2004	8/1/2034	1436.4	360	360	85.78	8/1/2004	225000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1436.4
59955013	5	O	6	7.4	149400	149266.88	9/1/2004	8/1/2034	1034.42	360	360	90	8/1/2004	166000	1	0	0	1	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	1034.42
59955039	1	O	6	9.85	198550	198367.88	8/1/2004	7/1/2034	1720.46	360	360	95	7/1/2004	209000	1	0	0	1	9.85	0	0			0	0	0	0	0	1720.46
59955112	1	O	6	7.7	173700	173451.52	8/1/2004	7/1/2034	1238.42	360	360	90	7/1/2004	193000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1238.42
59955435	1	O	6	8.45	53550	53517.22	9/1/2004	8/1/2034	409.86	360	360	63	8/1/2004	85000	1	0	0	1	8.45	0	0			0	0	0	0	0	409.86
59956037	1	O	6	8.15	190000	189878.34	9/1/2004	8/1/2034	1414.08	360	360	84.44	8/1/2004	225000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1414.08
59956813	1	O	1	11.6	72000	71977.49	9/1/2004	8/1/2034	718.51	360	360	20	8/1/2004	360000	2	0	0	1	11.6	0	0			0	0	0	0	0	718.51
59956854	1	O	6	9.7	179200	179115.5	9/1/2004	8/1/2034	1533.03	360	360	80	8/1/2004	224000	1	0	0	1	9.7	8	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	1533.03
59957092	9	O	6	7.34	145800	145567.19	8/1/2004	7/1/2034	1003.53	360	360	90	8/1/2004	162000	1	10000	0	1	7.34	8	6	7/1/2006	8/1/2006	6	6	1	13.34	7.34	1003.53
59957274	1	O	6	6.95	140400	140283.77	9/1/2004	8/1/2034	929.38	360	360	90	8/1/2004	156000	1	0	0	1	6.95	8	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	929.38
59957415	1	O	6	6.8	184000	183843.12	9/1/2004	8/1/2034	1199.55	360	360	80	8/1/2004	230000	1	0	0	1	6.8	0	0			0	0	0	0	0	1199.55
59957530	1	O	6	5.99	430000	429571.11	9/1/2004	8/1/2034	2575.31	360	360	63.7	8/1/2004	675000	1	0	0	1	5.99	0	0			0	0	0	0	0	2575.31
59957910	1	O	1	8.4	156750	156653.06	9/1/2004	8/1/2034	1194.19	360	360	95	8/1/2004	165000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1194.19
59957936	5	O	6	7.4	117000	116911.41	9/1/2004	8/1/2034	810.09	360	360	88.84	8/1/2004	132000	1	0	0	1	7.4	0	0			0	0	0	0	0	810.09
59957993	1	O	1	6.8	119000	118796.49	8/1/2004	7/1/2034	775.8	360	360	85	7/1/2004	140000	1	0	0	1	6.8	8	4.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	775.8
59958074	5	O	1	8.35	155920	155629.01	8/1/2004	7/1/2034	970.19	360	360	80	8/1/2004	194900	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	970.19
59958330	1	O	6	7.5	134900	134699.13	8/1/2004	7/1/2034	943.25	360	360	95	8/1/2004	142000	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	943.25
59958512	1	O	6	7.99	224200	223897.51	8/1/2004	7/1/2034	1643.54	360	360	95	8/1/2004	236000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1643.54
59958637	1	N	1	7.7	70200	70099.58	8/1/2004	7/1/2034	500.5	360	360	90	8/1/2004	78000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	500.5
59958934	1	N	1	9.4	136000	135931.67	9/1/2004	8/1/2034	1133.66	360	360	80	8/1/2004	170000	1	0	0	1	9.4	8	6	8/1/2007	9/1/2007	6	6	1	15.4	9.4	1133.66
59959072	1	O	6	8	125000	124918.12	9/1/2004	8/1/2034	917.21	360	360	76.45	8/1/2004	163500	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	917.21
59959312	2	O	1	8.5	228000	227961.87	9/1/2004	8/1/2034	1753.13	360	360	80	8/1/2004	285000	1	0	0	2	8.5	0	0			0	0	0	0	0	1753.13
59959850	7	O	6	7.15	60000	59904.22	8/1/2004	7/1/2034	405.25	360	360	75	8/1/2004	80000	1	10000	0	1	7.15	0	0			0	0	0	0	0	405.25
59960237	1	N	6	8.8	80100	80008.45	8/1/2004	7/1/2034	633.01	360	360	90	8/1/2004	89000	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	14.8	8.8	633.01
59960492	7	O	6	6.8	96000	95835.84	8/1/2004	7/1/2034	625.85	360	360	80	8/1/2004	120000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	625.85
59960534	1	O	6	6.1	128000	127749.34	8/1/2004	7/1/2034	775.68	360	360	78.05	8/1/2004	164000	1	10000	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	775.68
59960581	5	O	1	7.95	140000	139889.57	8/1/2004	7/1/2034	1022.4	360	360	100	8/1/2004	140000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1022.4
59960716	3	O	1	10.05	64272	64243.87	9/1/2004	8/1/2034	566.41	360	360	80	8/1/2004	80340	1	0	0	1	10.05	8	6	8/1/2006	9/1/2006	6	6	1	16.05	10.05	566.41
59960831	1	O	6	8.15	108000	107929.71	9/1/2004	8/1/2034	803.79	360	360	90	8/1/2004	120000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	803.79
59960955	1	O	6	5.3	235000	234464.72	8/1/2004	7/1/2034	1304.97	360	360	69.04	8/1/2004	336000	1	10000	0	1	5.3	8	6	7/1/2006	8/1/2006	6	6	1	11.3	5.3	1304.97
59961755	2	N	6	6.4	236500	236059.15	8/1/2004	7/1/2034	1491.84	360	360	90	7/1/2004	265000	1	0	0	2	6.4	8	6	7/1/2008	8/1/2008	6	6	1	12.4	6.4	1491.84
59961797	1	O	1	8.25	134916	134823.97	9/1/2004	8/1/2034	1013.54	360	360	90	8/1/2004	149900	1	0	0	1	8.25	8	6	8/1/2008	9/1/2008	6	6	1	14.25	8.25	1013.54
59961870	5	O	6	8.4	144000	143910.95	9/1/2004	8/1/2034	1097.05	360	360	90	8/1/2004	160000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	1097.05
59962191	1	O	1	8.15	99750	99619.72	8/1/2004	7/1/2034	742.39	360	360	95	8/1/2004	105000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	742.39
59962233	1	N	1	8.55	77760	77666.41	8/1/2004	7/1/2034	600.67	360	360	90	7/1/2004	86400	1	0	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	600.67
59962472	2	O	6	6.7	340000	339704.38	9/1/2004	8/1/2034	2193.95	360	360	91.89	8/1/2004	370000	1	0	0	2	6.7	0	0			0	0	0	0	0	2193.95
59962779	1	N	6	7.9	91800	91737.14	9/1/2004	8/1/2034	667.21	360	360	90	8/1/2004	102000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	667.21
59962795	5	O	1	8.45	295920	295378.29	8/1/2004	7/1/2034	1860.7	360	360	80	8/1/2004	369900	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1860.7
59962811	1	O	1	8.8	360400	359759.18	8/1/2004	7/1/2034	2301.73	360	360	85	7/1/2004	424000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	2301.73
59962837	1	O	8	8.8	109650	109556.51	9/1/2004	8/1/2034	714.84	360	360	84.67	8/1/2004	129500	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	714.84
59962977	1	N	6	7.5	203130	202827.54	8/1/2004	7/1/2034	1420.32	360	360	90	8/1/2004	225700	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1420.32
59963496	1	O	6	10.05	99200	99112.8	8/1/2004	7/1/2034	874.22	360	360	80	7/1/2004	124000	1	0	0	1	10.05	8	6	7/1/2006	8/1/2006	6	6	1	16.05	10.05	874.22
59963512	3	O	6	8.35	112500	112429.71	9/1/2004	8/1/2034	853.1	360	360	90	8/1/2004	125000	1	0	0	1	8.35	0	0			0	0	0	0	0	853.1
59963975	1	O	6	8.8	120000	119928.78	9/1/2004	8/1/2034	931.22	360	360	75	8/1/2004	160000	1	0	0	1	8.8	8	6	8/1/2008	9/1/2006	6	6	1	14.8	8.8	931.22
59964213	1	O	6	6.9	153000	152872.09	9/1/2004	8/1/2034	1007.66	360	360	85	8/1/2004	180000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1007.66
59964312	1	O	8	5.4	182700	182496.23	8/1/2004	8/1/2034	1025.92	360	360	90	8/1/2004	203000	1	0	0	1	5.4	8	6	8/1/2006	9/1/2006	6	6	1	11.4	5.4	1025.92
59964510	1	O	6	6.25	144500	144382.88	9/1/2004	8/1/2034	889.72	360	360	85	8/1/2004	170000	1	0	0	1	6.25	8	6	8/1/2008	9/1/2008	6	6	1	12.25	6.25	889.72
59964635	2	O	1	8.8	255920	255701.8	9/1/2004	8/1/2034	1668.41	360	360	80	8/1/2004	319900	1	0	0	2	8.8	8	6	8/1/2008	9/1/2006	6	6	1	12.8	6.8	1668.41
59964817	1	O	1	6.9	135150	134923.38	8/1/2004	7/1/2034	890.1	360	360	85	7/1/2004	159000	1	0	0	1	6.9	0	0			0	0	0	0	0	890.1
59965053	5	N	1	8.65	130500	130423.35	9/1/2004	8/1/2034	1017.34	360	360	90	8/1/2004	145000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1017.34
59965251	3	O	6	7.7	218500	218187.44	8/1/2004	7/1/2034	1557.82	360	360	95	7/1/2004	230000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1557.82
59965616	2	O	1	11	63980	63957.18	9/1/2004	8/1/2034	609.3	360	360	20	8/1/2004	319900	2	0	0	2	11	0	0			0	0	0	0	0	609.3
59965632	2	O	6	8.25	252000	251677.5	8/1/2004	7/1/2034	1893.2	360	360	90	7/1/2004	280000	1	0	0	2	8.25	8	6	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1893.2
59966038	1	N	6	8.3	387000	386509.77	8/1/2004	7/1/2034	2921.02	360	360	83.23	8/1/2004	465000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	2921.02
59966150	1	N	1	7.7	72000	71948.66	9/1/2004	8/1/2034	513.34	360	360	90	8/1/2004	80000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	513.34
59966275	1	O	6	7.95	190400	190141.02	8/1/2004	7/1/2034	1390.46	360	360	85	7/1/2004	224000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1390.46
59966317	1	O	6	7.25	105000	104918.09	9/1/2004	8/1/2034	716.29	360	360	62.67	8/1/2004	167000	1	0	0	1	7.25	0	0			0	0	0	0	0	716.29
59967133	1	O	6	6.2	224000	223785.39	9/1/2004	8/1/2034	1371.94	360	360	81.25	8/1/2004	275700	1	0	0	1	6.2	8	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	1371.94
59967455	5	O	6	7.875	103200	103128.97	9/1/2004	8/1/2034	748.28	360	360	80	8/1/2004	129000	1	0	0	1	7.875	0	0			0	0	0	0	0	748.28
59967711	1	N	6	6.55	76000	75863.54	8/1/2004	7/1/2034	482.88	360	360	80	7/1/2004	95000	1	0	0	1	6.55	0	0			0	0	0	0	0	482.88
59967737	1	N	6	9.75	156600	156526.94	9/1/2004	8/1/2034	1345.44	360	360	90	8/1/2004	174000	1	0	0	1	9.75	8	6	8/1/2007	9/1/2007	6	6	1	15.75	9.75	1345.44
59967950	1	O	1	6.55	135200	135078.96	9/1/2004	8/1/2034	859.01	360	360	80	8/1/2004	169000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	859.01
59968158	7	O	1	7.525	130900	130706.06	8/1/2004	7/1/2034	917.52	360	360	85	8/1/2004	154000	1	10000	0	1	7.525	8	6	7/1/2006	8/1/2006	6	6	1	13.525	7.525	917.52
59968255	1	O	6	7.8	342000	341520.53	8/1/2004	7/1/2034	2461.96	360	360	90	7/1/2004	380000	1	0	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	2461.96

59968370	1	O		6	7.475	107000	106839.88	8/1/2004	7/1/2034	748.33	360	360	79.26	8/1/2004	135000	1	10000	0	1	7.475	8	6	7/1/2006	8/1/2006	6	6	1	13.475	7.475	748.33
59968396	1	O		6	7.513	173850	173721.31	9/1/2004	8/1/2034	1217.14	360	360	81.62	8/1/2004	213000	1	0	0	1	7.513	0	0			0	0	0	0	0	0	1217.14
59968859	1	N		1	8	87300	87182.45	8/1/2004	7/1/2034	640.58	360	360	90	8/1/2004	97000	1	10000	0	1	8	0	6	7/1/2007	8/1/2007	6	6	1	14	8	640.58
59969113	3	N		1	6.65	112500	112301.89	8/1/2004	7/1/2034	722.22	360	360	90	8/1/2004	125000	1	10000	0	1	6.65	0	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	722.22
59969154	7	O		6	8.55	140250	140165.9	9/1/2004	8/1/2034	1083.38	360	360	85	8/1/2004	165000	1	0	0	1	8.55	0	0			0	0	0	0	0	0	1083.38
59969634	1	O		6	7.7	76950	76839.91	8/1/2004	7/1/2034	548.63	360	360	95	7/1/2004	81000	1	0	0	1	7.7	0	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	548.63
59969816	1	O		6	6.35	370500	369808.52	8/1/2004	7/1/2034	2305.39	360	360	93.8	7/1/2004	395000	1	0	0	1	6.35	0	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2305.39
59969832	3	O		1	7.75	225000	224681.36	8/1/2004	7/1/2034	1611.93	360	360	90	8/1/2004	250000	1	10000	0	1	7.75	0	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1611.93
59969915	1	O		1	8	119700	119619.68	9/1/2004	8/1/2034	878.32	360	360	90	8/1/2004	133000	1	0	0	1	8	0	6	8/1/2006	9/1/2006	6	6	1	14	8	878.32
59969956	1	O		6	6.9	107350	107169.99	8/1/2004	7/1/2034	707.01	360	360	95	8/1/2004	113000	1	10000	0	1	6.9	0	6.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	707.01
59970277	5	O		6	7.65	175950	175823.28	9/1/2004	8/1/2034	1248.4	360	360	85	8/1/2004	207000	1	0	0	1	7.65	0	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1248.4
59970491	1	O		6	8.45	98600	98478.87	8/1/2004	7/1/2034	754.66	360	360	85	8/1/2004	116000	1	10000	0	1	8.45	0	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	754.66
59970533	1	O		6	7.95	323425	323205.77	9/1/2004	8/1/2034	2361.92	360	360	85	8/1/2004	380500	1	0	0	1	7.95	0	0			0	0	0	0	0	0	2361.92
59970756	7	O		6	7.9	96000	95868.09	8/1/2004	7/1/2034	697.74	360	360	80	7/1/2004	120000	1	0	0	1	7.9	0	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	697.74
59971218	1	O		6	7.5	116000	115913.91	9/1/2004	8/1/2034	811.09	360	360	89.23	8/1/2004	130000	1	0	0	1	7.5	0	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	811.09
59971457	5	O		6	9.15	96000	95949.17	9/1/2004	8/1/2034	782.83	360	360	80	8/1/2004	120000	1	0	0	1	9.15	0	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	782.83
59971697	5	O		1	8.65	104452	104390.64	9/1/2004	8/1/2034	814.28	360	360	95	8/1/2004	109950	1	0	0	1	8.65	0	0			0	0	0	0	0	0	814.28
59971994	1	O		1	8.75	131100	130948.59	8/1/2004	7/1/2034	1031.37	360	360	95	8/1/2004	138000	1	10000	0	1	8.75	0	0			0	0	0	0	0	0	1031.37
59972356	1	O		1	8.8	136800	136643.63	8/1/2004	7/1/2034	1081.1	360	360	90	8/1/2004	152000	1	10000	0	1	8.8	0	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1081.1
59972513	1	N		1	6.9	78500	78436.05	8/1/2004	8/1/2034	503.83	360	360	85	8/1/2004	90000	1	0	0	1	6.9	0	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	503.83
59972638	2	N		6	7.35	162000	161751.46	8/1/2004	7/1/2034	1116.14	360	360	90	8/1/2004	180000	1	10000	0	2	7.35	0	6	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1116.14
59972711	1	O		6	7.5	212500	212169.34	8/1/2004	7/1/2034	1485.84	360	360	85	8/1/2004	250000	1	10000	0	1	7.5	0	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1485.84
59972737	5	O		6	7.9	152950	152739.85	8/1/2004	7/1/2034	1111.65	360	360	95	8/1/2004	161000	1	10000	0	1	7.9	0	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1111.65
59972778	3	O		6	9.55	161250	161092.4	8/1/2004	7/1/2034	1361.77	360	360	75	7/1/2004	215000	1	0	0	1	9.55	0	6	7/1/2006	8/1/2006	6	6	1	15.55	9.55	1361.77
59972836	1	O		6	6.5	94600	94428.48	8/1/2004	7/1/2034	597.94	360	360	84.46	7/1/2004	112000	1	0	0	1	6.5	0	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	597.94
59973131	5	N		1	8	306526	306113.28	8/1/2004	7/1/2034	2249.18	360	360	90	7/1/2004	340585	1	0	0	1	8	0	6	7/1/2006	8/1/2006	6	6	1	14	8	2249.18
59973255	2	O		1	8.5	208250	207996.77	8/1/2004	7/1/2034	1601.27	360	360	85	7/1/2004	245000	1	0	0	2	8.5	0	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1601.27
59973271	1	O		6	7	136000	135775.87	8/1/2004	7/1/2034	904.82	360	360	85	8/1/2004	160000	1	10000	0	1	7	0	0			0	0	0	0	0	0	904.82
59973479	1	O		6	8.3	335000	334368.73	8/1/2004	7/1/2034	2073.56	360	360	78.64	8/1/2004	426000	1	10000	0	1	8.3	0	0			0	0	0	0	0	0	2073.56
59973578	1	O		6	6.5	160000	159673.75	9/1/2004	8/1/2024	1182.92	240	240	72.73	8/1/2004	220000	1	0	0	1	6.5	0	0			0	0	0	0	0	0	1182.92
59973750	7	O		1	6.78	133450	133220.9	8/1/2004	7/1/2034	868.22	360	360	85	8/1/2004	157000	1	10000	0	1	6.78	0	6.5	7/1/2006	8/1/2006	6	6	1	12.78	6.78	868.22
59973918	1	O		6	5.9	251000	250489.35	8/1/2004	7/1/2034	1488.78	360	360	62.84	8/1/2004	303000	1	10000	0	1	5.9	0	6	7/1/2006	8/1/2006	6	6	1	11.9	5.9	1488.78
59973875	1	N		1	8.5	274050	273893.98	9/1/2004	8/1/2034	2107.21	360	360	90	8/1/2004	304500	1	0	0	1	8.5	0	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	2107.21
59973933	3	O		6	7.5	570000	569576.97	9/1/2004	8/1/2034	3985.53	360	360	51.82	8/1/2004	1100000	1	0	0	1	7.5	0	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	3985.53
59974014	2	N		6	8.8	152000	151913.45	9/1/2004	8/1/2034	1201.22	360	360	80	8/1/2004	190000	1	0	0	4	8.8	0	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1201.22
59974212	7	O		1	7.45	70600	70693.51	8/1/2004	7/1/2034	492.63	360	360	80	8/1/2004	88500	1	10000	0	1	7.45	0	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	492.63
59974253	1	N		1	7.25	286715	286268.3	8/1/2004	7/1/2034	1955.91	360	360	90	7/1/2004	318573	1	0	0	1	7.25	0	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1955.91
59974818	1	O		6	7	221000	220636.64	8/1/2004	7/1/2034	1470.32	360	360	85	7/1/2004	260000	1	0	0	1	7	0	6	7/1/2006	8/1/2006	6	6	1	13	7	1470.32
59975052	1	O		6	5.85	380000	379219.54	8/1/2004	7/1/2034	2241.78	360	360	80	8/1/2004	475000	1	10000	0	1	5.85	0	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	2241.78
59975359	1	O		6	6.95	123250	123045.19	8/1/2004	7/1/2034	815.86	360	360	85	8/1/2004	145000	1	10000	0	1	6.95	0	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	815.86
59975458	1	O		6	6.99	157500	157240.52	8/1/2004	7/1/2034	1046.8	360	360	90	8/1/2004	175000	1	10000	0	1	6.99	0	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1046.8
59975573	5	O		1	6.4	136800	136547.13	8/1/2004	7/1/2034	855.7	360	360	80	8/1/2004	171000	1	10000	0	1	6.4	0	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	855.7
59975631	1	O		1	10.75	54990	54969.29	9/1/2004	8/1/2034	513.33	360	360	20	8/1/2004	274950	2	0	0	1	10.75	0	0			0	0	0	0	0	0	513.33
59976035	1	O		6	7.6	164000	163880.7	9/1/2004	8/1/2034	1157.97	360	360	75.4	8/1/2004	217500	1	0	0	1	7.6	0	0			0	0	0	0	0	0	1157.97
59976258	1	O		1	6.7	176000	175693.1	8/1/2004	7/1/2034	1135.69	360	360	80	8/1/2004	220000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1135.69
59976431	1	O		1	12.1	44000	43975.25	8/1/2004	7/1/2034	455.98	360	360	20	8/1/2004	275000	2	10000	0	1	12.1	0	0			0	0	0	0	0	0	455.98
59976670	2	N		1	8.65	457200	456660.96	8/1/2004	7/1/2034	3564.2	360	360	90	7/1/2004	508000	1	0	0	2	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	3564.2
59977454	3	O		6	8.9	80000	79910.41	8/1/2004	7/1/2034	637.96	360	360	78.43	8/1/2004	102000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	637.96
59977835	1	O		6	8.5	88350	88296.47	9/1/2004	8/1/2034	679.34	360	360	95	8/1/2004	93000	1	0	0	1	8.5	0	0			0	0	0	0	0	0	679.34
59978197	1	O		6	6.875	191500	191339.12	9/1/2004	8/1/2034	1258.02	360	360	84.73	8/1/2004	226000	1	0	0	1	6.875	8	6	8/1/2006	9/1/2006	6	6	1	12.875	6.875	1258.02
59978239	1	O		6	8.35	468750	468313.74	9/1/2004	8/1/2034	2916.73	360	360	75	8/1/2004	625000	1	0	0	1	6.35	0	0			0	0	0	0	0	0	2916.73
59978270	5	N		1	9.15	113000	112879.9	8/1/2004	7/1/2034	921.45	360	360	87.94	8/1/2004	129000	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	921.45
59978296	1	O		6	7.75	167800	167681.57	9/1/2004	8/1/2034	1202.14	360	360	84.75	8/1/2004	198000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	1202.14
59978312	1		2	1	7.45	218130	217801.95	8/1/2004	7/1/2034	1517.74	360	360	90	7/1/2004	242372	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1517.74
59978338	1	O		1	7.25	280000	279561.82	8/1/2004	7/1/2034	1910.1	360	360	80	8/1/2004	350000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1910.1
59978437	1	O		8	5.8	380000	379212.1	8/1/2004	7/1/2034	2229.87	360	360	69.09	8/1/2004	550000	1	10000	0	1	5.8	0	0			0	0	0	0	0	0	2229.87
59978817	1	N		6	8.25	160000	159897.97	9/1/2004	8/1/2034	1202.03	360	360	76.19	8/1/2004	210000	1	0	0	1	8.25	0	0			0	0	0	0	0	0	1202.03
59978858	2	N		6	8.35	78400	78351.01	9/1/2004	8/1/2034	594.52	360	360	67.11	8/1/2004	90000	1	0	0	2	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	594.52
59979039	5	O		1	6.65	172000	171697.14	8/1/2004	7/1/2034	1104.18	360	360	80	7/1/2004	215000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1104.18
59979278	3	O		6	9.2	61750	61685.05	8/1/2004	7/1/2034	505.77	360	360	95	8/1/2004	65000	1	10000	0	1	9.2	0	0			0	0	0	0	0	0	505.77
59979997	2	N		1	8.25	85500	85390.57	8/1/2004	7/1/2034	642.34	360	360	90	7/1/2004	95000	1	0	0	2	8.25	0	0			0	0	0	0	0	0	642.34
59980136	1	O		1	8.4	74070	73977.22	8/1/2004	7/1/2034	564.3	360	360	90	8/1/2004	95000	1	10000	0	1	8.4	0	0			0	0	0	0	0	0	564.3
59980151	8	O		1	8.05	156750	156645.88	9/1/2004	8/1/2034	1155.65	360	360	95	8/1/2004	165000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	1155.65
59980219	1	O		6	7.3	128000	127901.13	9/1/2004	8/1/2034	877.54	360	360	80	8/1/2004	160000	1	0	0	1	7.3	0	0			0	0	0	0	0	0	877.54
59980474	5	O		1	5.45	258400	257827.68	8/1/2004	7/1/2034	1459.08	360	360	80	8/1/2004	323000	1	10000	0	1	5.45	8	6	7/1/2006	8/1/2006	8	8	1	11.45	5.45	1459.08
59980870	1	O		1	8	77900	77795.1	8/1/2004	7/1/2034	571.61	360	360	95	7/1/2004	82000	1	0	0	1	8	0	0			0	0	0	0	0	0	571.61
59980896	5	O		6	6.65	263500	263268.65	8/1/2004	8/1/2034	1691.58	360	360	85	8/1/2004	310000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1691.58
59981092	1	O		8	8.55	176250	176037.87	8/1/2004	7/1/2034	1361.47	360	360	75	8/1/2004	235000	1	10000	0	1	8.55	0	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1361.47
59981498	1	O		6	7.55	121500	121410.73	9/1/2004	8/1/2034	853.71	360	360	90	8/1/2004	135000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	853.71
59981951	1	O		1	9.2	106200	106088.29	8/1/2004	7/1/2034	869.84	360	360	90	7/1/2004	118000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	869.84
59981977	1	N		1	9.4	283500	283357.58	9/1/2004	8/1/2034	2363.17	360	360	90	8/1/2004	315000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	2363.17
59982074	1	O		1	8.6	234000	233861.13	9/1/2004	8/1/2034	1815.87	360	360	90	8/1/2004	260000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1815.87
59982710	5	O		1	7.15	144000	143770.14	8/1/2004	7/1/2034	972.59	360	360	90	8/1/2004	160000	1	10000	0	1	7.15	0	0			0	0	0	0	0	0	972.59
59983775	3	O		1	9.15	298775	298457.45	8/1/2004	7/1/2034	2436.33	360	360	95	8/1/2004	314500	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	2436.33
59983932	2	N		1	9.1	106250	106193.18	9/1/2004	8/1/2034	862.57	360	360	85	8/1/2004	125000	1	0	0	2	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	862.57
59984054	1	O		6	6.85	136000	135885.17	9/1/2004	8/1/2034	891.16	360	360	80	8/1/2004	170000	1	0	0	1	6.85	0	0			0	0	0	0	0	0	891.16
59984195	5	O		1	6.95	229500	229310.01	9/1/2004	8/1/2034	1519.18	360	360	90	8/1/2004	255000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1519.18

59984419		1	N		6	7.85	386000	385464.26	8/1/2004	7/1/2034	2792.08	360	360	89.87	8/1/2004	429500	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2792.08
59984534		1	N		1	8.15	61200	61160.17	9/1/2004	8/1/2034	455.48	360	360	85	8/1/2004	72000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	455.48
59984773		1	O		6	6.99	385200	384565.42	8/1/2004	7/1/2034	2560.16	360	360	90	7/1/2004	428000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2560.16
59984799		1	O		6	6.85	386500	385708.93	9/1/2004	8/1/2034	2532.58	360	360	84.02	9/1/2004	460000	1	1000	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	2532.58
59984914		1	O		1	8.99	251100	250824.07	8/1/2004	7/1/2034	2018.61	360	360	90	8/1/2004	279000	1	10000	0	1	8.99	8	6	7/1/2006	8/1/2006	6	6	1	14.99	8.99	2018.61
59984930		2	O		6	8.4	142500	142411.88	9/1/2004	8/1/2034	1085.62	360	360	75	8/1/2004	190000	1	0	0	2	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1085.62
59985036		2	O		1	9.6	228950	228839.73	9/1/2004	8/1/2034	1941.87	360	360	95	8/1/2004	241000	1	0	0	2	9.6	0	0			0	0	0	0	0	1941.87
59985457		1	O		6	7.25	418500	417845.09	8/1/2004	7/1/2034	2854.91	360	360	90	8/1/2004	465000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2854.91
59985499		1	O		1	7.075	268000	267783.54	8/1/2004	8/1/2034	1796.54	360	360	80	8/1/2004	340000	1	0	0	1	7.075	8	6	8/1/2006	9/1/2006	6	6	1	13.075	7.075	1796.54
59985531		1	O		1	6.15	62100	61957.76	8/1/2004	7/1/2034	378.34	360	360	90	8/1/2004	69000	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	378.34
59986018		2	N		1	8.35	117000	116926.9	9/1/2004	8/1/2034	887.23	360	360	90	8/1/2004	130000	1	0	0	2	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	887.23
59986273		1	O		1	9.3	171000	170912.27	9/1/2004	8/1/2034	1412.98	360	360	95	8/1/2004	205000	1	0	0	1	9.3	8	6	8/1/2008	9/1/2008	6	6	1	15.3	9.3	1412.98
59986356		1	N		1	8.9	274500	274192.67	8/1/2004	7/1/2034	2188.97	360	360	90	7/1/2004	305000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	2188.97
59986893		1	O		6	5.95	235000	234783.81	9/1/2004	8/1/2034	1401.4	360	360	78.33	8/1/2004	300000	1	0	0	1	5.95	8	6	8/1/2007	9/1/2007	6	6	1	11.95	5.95	1401.4
59986935		2	O		6	7.5	237500	237323.74	9/1/2004	8/1/2034	1660.64	360	360	95	8/1/2004	250000	1	0	0	2	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1660.64
59987172		1	O		6	8.7	94500	93785.39	8/1/2004	7/1/2034	740.06	360	360	90	8/1/2004	105000	1	10000	0	1	8.7	0	0			0	0	0	0	0	740.06
59987255		1	O		6	9.15	112500	112380.43	8/1/2004	7/1/2034	917.37	360	360	90	8/1/2004	125000	1	10000	0	1	9.15	8	6	7/1/2007	8/1/2007	6	6	1	15.15	9.15	917.37
59987412		1	N		1	9.65	68400	68334.54	8/1/2004	7/1/2034	582.65	360	360	90	7/1/2004	76000	1	0	0	1	9.65	8	6	7/1/2008	8/1/2008	6	6	1	15.65	9.65	582.85
59987438		5	O		1	7.9	110500	110424.34	9/1/2004	8/1/2034	803.12	360	360	85	8/1/2004	130000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	803.12
59987877		1	O		1	7.8	139410	139312.59	9/1/2004	8/1/2034	1003.58	360	360	90	8/1/2004	154900	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1003.58
59988378		5	N		6	7.95	127500	127326.58	8/1/2004	7/1/2034	931.11	360	360	74.56	8/1/2004	171000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	931.11
59988535		1	O		6	7.962	254600	254254.54	8/1/2004	7/1/2034	1861.43	360	360	95	8/1/2004	268000	1	10000	0	1	7.962	8	6	7/1/2007	8/1/2007	6	6	1	13.962	7.962	1861.43
59988832		1	O		6	8.25	76500	76402.1	8/1/2004	7/1/2034	574.72	360	360	90	7/1/2004	85000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	574.72
59989251		1	O		6	7.45	55250	55208.56	9/1/2004	8/1/2034	384.43	360	360	85	8/1/2004	65000	1	0	0	1	7.45	0	0			0	0	0	0	0	384.43
59989392		3	O		1	5.875	187600	187216.52	8/1/2004	7/1/2034	1109.73	360	360	80	7/1/2004	234500	1	0	0	1	5.875	8	4.5	7/1/2006	8/1/2006	6	6	1	11.875	5.875	1109.73
59989434		1	O		1	8.2	62225	62144.53	8/1/2004	7/1/2034	465.3	360	360	95	8/1/2004	65500	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	465.3
59989491		1	N		1	8.1	130500	130327.8	8/1/2004	7/1/2034	966.68	360	360	90	8/1/2004	145000	1	10000	0	1	8.1	8	6.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	966.68
59989657		7	O		6	8.55	79200	79104.68	8/1/2004	7/1/2034	611.79	360	360	80	9/1/2004	99000	1	11000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	611.79
59989673		1	O		6	6.8	155000	154734.84	8/1/2004	7/1/2034	1010.49	360	360	69.51	7/1/2004	223000	1	0	0	1	6.8	8	5.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1010.49
59989699		5	N		1	8.25	114300	114227.11	9/1/2004	8/1/2034	858.7	360	360	90	8/1/2004	134000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	858.7
59989715		1	N		1	8.35	283500	283322.88	9/1/2004	8/1/2034	2149.81	360	360	90	8/1/2004	350000	1	0	0	1	8.35	8	6	8/1/2008	9/1/2008	6	6	1	14.35	8.35	2149.81
59990150		1	O		6	7.3	161500	161245.76	8/1/2004	7/1/2034	1107.2	360	360	95	8/1/2004	170000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1107.2
59990176		1	O		1	8.25	147250	147158.09	9/1/2004	8/1/2034	1106.25	360	360	95	8/1/2004	155000	1	0	0	1	8.25	0	0			0	0	0	0	0	1106.25
59990218		1	O		6	7.25	75500	75441.1	9/1/2004	8/1/2034	515.05	360	360	81.18	8/1/2004	93000	1	0	0	1	7.25	0	0			0	0	0	0	0	515.05
59990473		1	O		6	7.2	189000	188701.29	8/1/2004	7/1/2034	1282.91	360	360	90	7/1/2004	210000	1	0	0	1	7.2	8	6	7/1/2008	8/1/2008	6	6	1	13.2	7.2	1282.91
59990630		3	O		1	8.2	72250	72111.2	8/1/2004	7/1/2034	442.51	360	360	85	8/1/2004	90000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	12.2	8.2	442.51
59990713		1	O		6	7	375000	374692.61	9/1/2004	8/1/2034	2494.89	360	360	100	8/1/2004	375000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	2494.89
59991018		1	N		1	7.6	67500	67450.89	9/1/2004	8/1/2034	476.61	360	360	84.38	8/1/2004	80000	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	476.61
59991075		1	O		6	6.25	453000	452570.18	9/1/2004	8/1/2034	2789.2	360	360	76.78	8/1/2004	590000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	2789.2
59991117		7	O		1	6.2	76500	76426.71	9/1/2004	8/1/2034	468.54	360	360	82.28	8/1/2004	93000	1	0	0	1	6.2	8	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	468.54
59991315		1	O		6	6.05	128000	127873.78	9/1/2004	8/1/2034	771.55	360	360	84.21	8/1/2004	152000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	771.55
59991430		1	N		1	6.95	72250	72130.03	8/1/2004	7/1/2034	478.26	360	360	85	7/1/2004	85000	1	0	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	478.26
59991778		3	O		6	6.85	99500	99331.5	8/1/2004	7/1/2034	651.99	360	360	89.64	7/1/2004	111000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	651.99
59991877		1	N		1	7.95	490500	489832.84	8/1/2004	7/1/2034	3582.04	360	360	90	8/1/2004	550000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	3582.04
59991976		5	O		6	8.55	304000	303110.6	9/1/2004	8/1/2034	2348.28	360	360	95	8/1/2004	320000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	2348.28
59992099		7	O		6	6.25	115000	114781.19	8/1/2004	7/1/2034	708.08	360	360	71.88	8/1/2004	160000	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	708.08
59992735		1	O		6	6.99	380000	379072.23	8/1/2004	7/1/2034	2525.6	360	360	80	8/1/2004	475000	1	10000	0	1	6.99	0	0			0	0	0	0	0	2525.6
59992792		3		2	1	8.35	136850	136678.4	8/1/2004	7/1/2034	1037.75	360	360	85	8/1/2004	161000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1037.75
59992891		1	N		1	6.9	94500	94421	9/1/2004	8/1/2034	622.38	360	360	90	8/1/2004	105000	1	0	0	1	6.9	8	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	622.38
59993030		1	O		6	7.65	95200	95131.44	9/1/2004	8/1/2034	675.46	360	360	80	8/1/2004	119000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	675.46
59993071		1	O		6	6.5	265000	264519.56	8/1/2004	7/1/2034	1674.99	360	360	89.83	8/1/2004	295000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1674.99
59993196		1	O		1	6.95	120000	119900.66	9/1/2004	8/1/2034	794.34	360	360	80	8/1/2004	150000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	794.34
59993311		2	O		1	7.2	442000	441851.75	9/1/2004	8/1/2034	3000.25	360	360	85	8/1/2004	520000	1	0	0	2	7.2	8	6	8/1/2008	9/1/2008	6	6	1	13.2	7.2	3000.25
59993410		1	O		1	6.75	92800	92720.1	9/1/2004	8/1/2034	601.9	360	360	80	8/1/2004	116000	1	0	0	1	6.75	8	6	8/1/2008	9/1/2008	6	6	1	12.75	6.75	601.9
59993550		1	O		1	8.55	490450	489859.76	8/1/2004	7/1/2034	3788.53	360	360	85	7/1/2004	577000	1	0	0	1	8.55	0	0			0	0	0	0	0	3788.53
59993717		1	N		1	8.85	161000	160817.86	8/1/2004	7/1/2034	1278.11	360	360	89.44	7/1/2004	180000	1	0	0	1	8.85	8	6	7/1/2007	8/1/2007	6	6	1	14.85	8.85	1278.11
59993915		1	N		6	8.25	310800	310402.26	8/1/2004	7/1/2034	2334.94	360	360	84	8/1/2004	370000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	2334.94
59994079		1	O		1	6.85	123600	123390.68	8/1/2004	7/1/2034	809.91	360	360	80	8/1/2004	154500	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	809.91
59994434		2	O		1	7.15	296900	296426.07	8/1/2004	7/1/2034	2005.29	360	360	90	7/1/2004	329900	1	0	0	2	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	2005.29
59994459		1	O		6	6.4	287000	286469.51	8/1/2004	7/1/2034	1795.21	360	360	73.59	8/1/2004	390000	1	10000	0	1	6.4	0	0			0	0	0	0	0	1795.21
59994857		1	N		1	8.1	62050	61968.12	8/1/2004	7/1/2034	459.64	360	360	85	8/1/2004	73000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	459.64
59994855		1	O		6	9.25	152000	151841.79	8/1/2004	7/1/2034	1250.47	360	360	80	8/1/2004	190000	1	10000	0	1	9.25	8	6	7/1/2008	8/1/2008	6	6	1	15.25	9.25	1250.47
59995118		1	O		6	7.4	171950	171819.81	9/1/2004	8/1/2034	1190.55	360	360	95	8/1/2004	181000	1	0	0	1	7.4	8	6	8/1/2008	9/1/2008	6	6	1	13.4	7.4	1190.55
59995373		2	N		1	6.5	180000	179837.27	9/1/2004	8/1/2034	1137.73	360	360	90	8/1/2004	200000	1	0	0	2	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1137.73
59995399		1	O		6	7.85	96000	95933.59	9/1/2004	8/1/2034	694.41	360	360	78.69	8/1/2004	122000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	694.41
59995458		1	O		6	8	246500	246254.8	9/1/2004	8/1/2034	1477.9	360	360	85	9/1/2004	290000	1	1000	0	1	6	0	0			0	0	0	0	0	1477.9
59995670		1	O		6	8.925	134900	134749.74	8/1/2004	7/1/2034	1078.17	360	360	95	7/1/2004	142000	1	0	0	1	8.925	8	6	7/1/2006	8/1/2006	6	6	1	14.925	8.925	1078.17
59996579		1	O		6	8.8	261000	260535.93	8/1/2004	7/1/2034	1666.9	360	360	90	8/1/2004	290000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1666.9
59996611		1	N		1	8.65	74250	74162.44	8/1/2004	7/1/2034	578.84	360	360	90	8/1/2004	82500	1	10000	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	578.84
59996637		1	O		1	7.7	145600	145391.71	8/1/2004	7/1/2034	1038.08	360	360	80	7/1/2004	182000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1038.08
59996710		7	N		1	7.25	268000	267775.33	9/1/2004	8/1/2034	1964.67	360	360	80	8/1/2004	365000	1	0	0	1	7.25	0	0			0	0	0	0	0	1964.67
59996738		1	O		6	5.95	230000	229536.51	8/1/2004	7/1/2034	1371.59	360	360	77.97	7/1/2004	295000	1	0	0	1	5.95	0	0			0	0	0	0	0	1371.59
59997270		1	O		1	8.85	111600	111473.74	8/1/2004	7/1/2034	885.95	360	360	90	8/1/2004	124000	1	10000	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	885.95
59997395		1	O		6	7.45	224100	223782.97	8/1/2004	7/1/2034	1559.28	360	360	90	8/1/2004	249000	1	10000	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1559.28
59997494		1	O		6	5.7	318750	318076.47	8/1/2004	7/1/2034	1850.03	360	360	85	8/1/2004	375000	1	10000	0	1	5.7	0	0			0	0	0	0	0	1850.03
59997899		1	O		1	7.9	109200	109043.59	8/1/2004	7/1/2034	793.68	360	360	80	8/1/2004	136500	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	793.68
59998013		2	O		6	7.65	131200	131010.42	8/1/2004	7/1/2034	930.89	360	360	80	7/1/2004	164000	1	0	0	2	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	930.89

59998278	1	O		6	7.49	500000	499254.05	8/1/2004	7/1/2034	3492.65	360	360	81.97	7/1/2004	610000	1	0	0	1	7.49	8	6	7/1/2006	8/1/2006	6	6	1	13.49	7.49	3492.65
59998294	7	N		6	7.55	136000	135900.07	9/1/2004	8/1/2034	955.6	360	360	80	8/1/2004	170000	1	0	0	1	7.55	0	0			0	0	0	0	0	955.6
59998633	3		2	1	6.25	162000	161846.28	9/1/2004	8/1/2034	997.47	360	360	90	8/1/2004	180000	1	0	0	1	6.25	8	6	8/1/2007	9/1/2007	6	6	1	12.25	6.25	997.47
59998658	1	O		6	9	160500	160324	8/1/2004	7/1/2034	1291.42	360	360	75	7/1/2004	214000	1	0	0	1	9	0	0			0	0	0	0	0	1291.42
59998674	1	O		1	7.35	124000	123809.76	8/1/2004	7/1/2034	854.33	360	360	80	8/1/2004	155000	1	10000	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	854.33
59998732	1	N		1	10.05	127500	127387.92	8/1/2004	7/1/2034	1123.62	360	360	85	8/1/2004	150500	1	10000	0	1	10.05	8	6	7/1/2007	8/1/2007	6	6	1	18.05	10.05	1123.62
59998757	1	N		1	8.1	99000	98934.9	9/1/2004	8/1/2034	733.35	360	360	90	8/1/2004	110000	1	0	0	1	8.1	0	0			0	0	0	0	0	733.35
59998773	1	O		1	7.7	55400	55320.75	8/1/2004	7/1/2034	394.98	360	360	84.88	8/1/2004	67000	1	10000	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	394.98
59999292	1	O		6	7.5	162000	161879.77	9/1/2004	8/1/2034	1132.73	360	360	90	8/1/2004	180000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1132.73
59999417	1	O		6	5.95	192000	191807.02	9/1/2004	8/1/2034	1144.98	360	360	80	8/1/2004	240000	1	0	0	1	5.95	0	0			0	0	0	0	0	1144.98
59999474	5	O		1	8	240000	239676.85	8/1/2004	7/1/2034	1761.04	360	360	100	7/1/2004	240000	1	0	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1761.04
59999870	1	O		6	7.25	72900	72785.91	8/1/2004	7/1/2034	497.31	360	360	90	7/1/2004	81000	1	0	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	497.31
59999896	1	O		6	8	173850	173615.92	8/1/2004	7/1/2034	1275.65	360	360	95	8/1/2004	183000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1275.65
60000298	2	O		1	5.5	184800	184394.51	8/1/2004	7/1/2034	1049.28	360	360	80	8/1/2004	231000	1	10000	0	2	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1049.28
60000452	1	N		6	7.65	161500	161303.69	8/1/2004	8/1/2034	1145.87	360	360	85	8/1/2004	190000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1145.87
60000478	1	N		6	8.4	108000	107865.95	8/1/2004	7/1/2034	822.79	360	360	80	8/1/2004	135000	1	11000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	822.79
60000494	3	O		6	8.1	131250	131076.81	8/1/2004	7/1/2034	972.24	360	360	79.55	8/1/2004	165000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	972.24
60000551	1	O		6	8.1	185000	184819.32	9/1/2004	8/1/2034	1121.1	360	360	88.94	8/1/2004	208000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1121.1
60000775	1	O		6	7.35	84500	84435.37	9/1/2004	8/1/2034	582.19	360	360	94.94	8/1/2004	89000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	582.19
60000858	1	O		8	8.55	141000	140915.46	9/1/2004	8/1/2034	1089.17	360	360	75	8/1/2004	188000	1	0	0	1	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	1089.17
60001054	1	O		8	7.9	100000	99862.6	8/1/2004	7/1/2034	726.81	360	360	93.46	7/1/2004	107000	1	0	0	1	7.9	0	0			0	0	0	0	0	726.81
60001070	1	O		1	5.85	319200	318544.41	8/1/2004	7/1/2034	1883.1	360	360	80	7/1/2004	399900	1	0	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	1883.1
60001419	1	O		6	5.5	410000	409100.4	8/1/2004	7/1/2034	2327.94	360	360	68.33	7/1/2004	600000	1	0	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	2327.94
60001476	7	O		6	6.15	95625	95532.5	9/1/2004	8/1/2034	582.58	360	360	75.3	8/1/2004	127000	1	0	0	1	6.15	0	0			0	0	0	0	0	582.58
60001674	5	O		1	8.8	224580	224323.3	8/1/2004	7/1/2034	1774.8	360	360	95	7/1/2004	236400	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1774.8
60001789	1	O		6	9.2	123250	123185.43	9/1/2004	8/1/2034	1009.49	360	360	85	8/1/2004	145000	1	0	0	1	9.2	8	6	8/1/2007	9/1/2007	6	6	1	15.2	9.2	1009.49
60001914	1	O		8	7.6	131250	131154.52	9/1/2004	8/1/2034	926.73	360	360	75	8/1/2004	175000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	926.73
60001997	2		2	1	7.99	340000	339541.28	8/1/2004	7/1/2034	2492.43	360	360	88.31	8/1/2004	385000	1	10000	0	2	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2492.43
60002532	1	O		1	7.7	468000	467330.54	8/1/2004	7/1/2034	3338.68	360	360	90	8/1/2004	520000	1	10000	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	3338.68
60002938	1	O		6	7.8	70000	69901.86	8/1/2004	7/1/2034	503.91	360	360	61.95	7/1/2004	113000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	503.91
60003290	1	N		1	6.99	136330	136105.39	8/1/2004	7/1/2034	906.1	360	360	89.98	8/1/2004	151500	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	906.1
60003357	3	O		1	9.45	184450	184265.89	8/1/2004	7/1/2034	1544.24	360	360	85	7/1/2004	217000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	1544.24
60003597	1	O		1	12	79800	79754.09	8/1/2004	7/1/2034	820.84	360	360	20	7/1/2004	399000	2	0	0	1	12	0	0			0	0	0	0	0	820.84
60003852	1	O		1	7.5	68000	67898.74	8/1/2004	7/1/2034	475.47	360	360	80	8/1/2004	85000	1	10000	0	1	7.5	0	0			0	0	0	0	0	475.47
60004298	3	O		6	7.65	270000	269805.56	9/1/2004	8/1/2034	1915.69	360	360	90	8/1/2004	300000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1915.69
60004314	1	O		1	7.275	244440	244059.36	8/1/2004	7/1/2034	1671.66	360	360	80	7/1/2004	315000	1	0	0	1	7.275	8	6	7/1/2006	8/1/2006	6	6	1	13.275	7.275	1671.66
60004637	3	O		1	7.95	112000	111847.66	8/1/2004	7/1/2034	817.92	360	360	80	8/1/2004	140000	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	817.92
60004959	1	O		1	8.95	94530	94425.25	8/1/2004	7/1/2034	757.22	360	360	95	8/1/2004	100000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.95	757.22
60004991	1	O		5	7.55	69300	69197.82	8/1/2004	7/1/2034	486.94	360	360	90	8/1/2004	77000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	486.94
60005071	1	N		1	7.5	333000	332752.88	9/1/2004	8/1/2034	2328.39	360	360	90	8/1/2004	370000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	2328.39
60005170	1	O		6	8.75	123500	123357.38	8/1/2004	7/1/2034	971.58	360	360	95	8/1/2004	130000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	971.58
60005212	1	O		0	6.7	306000	305466.39	8/1/2004	7/1/2034	1974.56	360	360	60	8/1/2004	510000	1	10000	0	1	6.7	0	0			0	0	0	0	0	1974.56
60005972	2	N		1	6.988	67915	67877.8	9/1/2004	8/1/2034	545.88	360	360	85	8/1/2004	79900	1	0	0	2	6.988	0	0			0	0	0	0	0	545.88
60006079	1	N		1	7.2	111420	111243.89	8/1/2004	7/1/2034	756.31	360	360	90	7/1/2004	123800	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	756.31
60006434	3	O		5	8.45	139200	138945.18	8/1/2004	7/1/2034	875.27	360	360	80	8/1/2004	174000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	875.27
60006491	1		2	6	9.35	90000	89908.26	8/1/2004	7/1/2034	748.94	360	360	75	7/1/2004	120000	1	0	0	1	9.35	0	0			0	0	0	0	0	748.94
60006533	5	O		6	8.15	131750	131577.92	8/1/2004	7/1/2034	980.55	360	360	85	8/1/2004	155000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	980.55
60006558	2	O		6	7.95	225000	224693.96	8/1/2004	7/1/2034	1643.14	360	360	90	8/1/2004	250000	1	10000	0	2	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1643.14
60006673	1	O		6	8	168000	167773.79	8/1/2004	7/1/2034	1232.73	360	360	84	7/1/2004	200000	1	0	0	1	8	0	0			0	0	0	0	0	1232.73
60006855	1	N		1	8.95	130500	130355.39	8/1/2004	7/1/2034	1045.35	360	360	90	7/1/2004	145000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	1045.35
60006996	7	O		6	6.4	142800	142534.99	8/1/2004	7/1/2034	893.23	360	360	85	8/1/2004	168000	1	10000	0	1	6.4	0	0			0	0	0	0	0	893.23
60007333	1	N		1	9.95	97650	97562.3	8/1/2004	7/1/2034	853.35	360	360	90	8/1/2004	108500	1	10000	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	853.35
60007390	1	O		1	8.95	92000	91898.05	8/1/2004	7/1/2034	736.95	360	360	100	7/1/2004	92000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	14.95	8.95	736.95
60007556	1	O		6	6.5	205700	205327.07	8/1/2004	7/1/2034	1300.17	360	360	85	8/1/2004	242000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1300.17
60007754	1	N		1	8.05	153000	152796.07	8/1/2004	7/1/2034	1128	360	360	85	7/1/2004	220000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1128
60008174	1	O		8	9.35	98800	98699.28	8/1/2004	7/1/2034	819.98	360	360	95	7/1/2004	104000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	819.98
60008190	7	O		6	6.15	111750	111432.73	8/1/2004	7/1/2034	680.62	360	360	75	9/1/2004	149000	1	11000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	680.62
60008638	5	O		1	8.8	283500	283015.21	8/1/2004	7/1/2034	1848.21	360	360	90	8/1/2004	315000	1	10000	0	1	8.8	8	6	7/1/2007	8/1/2007	6	6	1	12.8	6.8	1848.21
60008711	3	O		6	7.55	156500	156269.29	8/1/2004	7/1/2034	1099.64	360	360	89.43	8/1/2004	175000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1099.64
60008893	1	O		8	8.45	199800	199677.71	9/1/2004	8/1/2034	1529.22	360	360	90	8/1/2004	222000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1529.22
60008935	1	O		6	8.1	131750	131576.16	8/1/2004	7/1/2034	975.94	360	360	85	7/1/2004	155000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	975.94
60008950	3	O		0	8.45	165000	164849.38	9/1/2004	8/1/2034	1037.5	360	360	60	8/1/2004	275000	1	0	0	1	8.45	8	4.5	8/1/2006	9/1/2006	6	6	1	12.45	8.45	1037.5
60008978	3	O		6	7.15	121000	120806.84	8/1/2004	7/1/2034	817.25	360	360	89.63	8/1/2004	135000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	817.25
60009198	1	O		6	7.4	70400	70346.69	9/1/2004	8/1/2034	487.44	360	360	80	8/1/2004	88000	1	0	0	1	7.4	0	0			0	0	0	0	0	487.44
60009230	1	N		1	9.2	112500	112381.67	8/1/2004	7/1/2034	921.44	360	360	90	7/1/2004	125000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	921.44
60009438	1	O		5	8.65	405000	404762.12	9/1/2004	8/1/2034	3157.26	360	360	90	8/1/2004	450000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	3157.26
60009552	1	O		1	8.35	220500	220223.53	8/1/2004	7/1/2034	1672.07	360	360	90	7/1/2004	245000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1672.07
60009610	1	O		6	7.15	270000	269785.15	9/1/2004	8/1/2034	1823.6	360	360	90	8/1/2004	300000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1823.6
60010097	1	N		1	9.03	82800	82709.76	8/1/2004	7/1/2034	668.02	360	360	90	7/1/2004	92000	1	0	0	1	9.03	0	0			0	0	0	0	0	668.02
60010170	2	N		1	6.85	327950	327673.12	9/1/2004	8/1/2034	2148.93	360	360	79.99	8/1/2004	410000	1	0	0	3	6.85	0	0			0	0	0	0	0	2148.93
60010578	1	O		6	7	142000	141766.52	8/1/2004	7/1/2034	944.73	360	360	84.02	8/1/2004	169000	1	10000	0	1	7	8	6	7/1/2007	8/1/2007	6	6	1	13	7	944.73
60011038	1	O		6	7.05	261725	261298.88	8/1/2004	7/1/2034	1750.07	360	360	95	8/1/2004	275500	1	10000	0	1	7.05	8	4.5	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1750.07
60011558	1	O		6	6.75	173700	173400.04	8/1/2004	7/1/2034	1126.62	360	360	90	7/1/2004	193000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1126.62
60011756	1	O		6	7.65	101850	101776.84	9/1/2004	8/1/2034	722.65	360	360	84.17	8/1/2004	121000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	722.65
60011798	1	O		6	8.3	65700	65616.77	8/1/2004	7/1/2034	495.9	360	360	90	8/1/2004	73000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	495.9
60011830	1	N		6	8	107100	106955.78	8/1/2004	7/1/2034	785.87	360	360	90	7/1/2004	119000	1	0	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	785.87
60011939	1	O		1	7.4	500000	499240.53	8/1/2004	7/1/2034	3461.9	360	360	89.29	7/1/2004	560000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	3461.9

60011954	3	O	6	7.75	112000	111841.38	8/1/2004	7/1/2034	802.39	360	360	93.33	7/1/2004	120000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	802.39
60012218	3	N	1	8.1	140000	139815.28	8/1/2004	7/1/2034	1037.05	360	360	80	7/1/2004	175000	1	0	0	1	8.1	8	6	7/1/2007	8/1/2007	6	6	1	14.1	8.1	1037.05
60012259	1	O	6	8.4	187200	186853.98	8/1/2004	7/1/2034	1170.95	360	360	90	8/1/2004	208000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1170.95
60012416	5	O	8	6.85	207000	206649.47	8/1/2004	7/1/2034	1356.39	360	360	90	8/1/2004	230000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1356.39
60012598	1	O	8	7.85	116850	116687.81	8/1/2004	7/1/2034	845.22	360	360	61.5	8/1/2004	190000	1	10000	0	1	7.85	0	0			0	0	0	0	0	845.22
60012770	1	O	6	8.7	190400	190289.31	9/1/2004	8/1/2034	1491.09	360	360	80	8/1/2004	238000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1491.09
60013190	1	O	1	8.25	82800	82747.2	9/1/2004	8/1/2034	622.05	360	360	90	8/1/2004	95000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	622.05
60013257	1	O	8	6.6	93000	92834.63	8/1/2004	7/1/2034	593.96	360	360	74.4	8/1/2004	125000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	593.96
60013372	1	N	6	7.65	96300	96230.64	9/1/2004	8/1/2034	683.27	360	360	90	8/1/2004	107000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	683.27
60013414	1	O	6	5.5	300000	299341.75	8/1/2004	7/1/2034	1703.37	360	360	80	7/1/2004	375000	1	0	0	1	5.5	8	6	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1703.37
60013919	1	O	8	6.5	96300	96212.94	9/1/2004	8/1/2034	608.69	360	360	90	8/1/2004	107000	1	0	0	1	6.5	0	0			0	0	0	0	0	608.69
60014115	1	O	6	7.6	166250	166007.37	8/1/2004	7/1/2034	1173.85	360	360	95	7/1/2004	175000	1	0	0	1	7.6	8	6	7/1/2007	8/1/2007	6	6	1	13.6	7.6	1173.85
60014255	1	N	6	6.8	198050	197697.84	8/1/2004	7/1/2034	1264.87	360	360	85	7/1/2004	233000	1	0	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1264.87
60014479	1	O	6	7.45	121600	121417.12	8/1/2004	7/1/2034	846.09	360	360	95	7/1/2004	128000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	846.09
60014511	1	N	8	8.45	81900	81849.66	9/1/2004	8/1/2034	626.85	360	360	90	8/1/2004	91000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	626.85
60014594	7	O	1	7.55	116025	115853.96	8/1/2004	7/1/2034	815.24	360	360	85	8/1/2004	147500	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	815.24
60014750	1	N	6	8.45	58500	58428.13	8/1/2004	7/1/2034	447.75	360	360	90	8/1/2004	65000	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	447.75
60014917	1	O	6	7.9	138000	137524	8/1/2004	7/1/2024	1145.72	240	240	94.52	8/1/2004	146000	1	10000	0	1	7.9	0	0			0	0	0	0	0	1145.72
60014958	1	O	1	7.35	157500	157258.36	8/1/2004	7/1/2034	1085.14	360	360	90	7/1/2004	175000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1085.14
60015179	5	N	6	8.4	82800	82697.22	8/1/2004	7/1/2034	630.81	360	360	90	7/1/2004	92000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	630.81
60015310	1	O	1	8.55	163200	163003.58	8/1/2004	7/1/2034	1260.66	360	360	85	8/1/2004	192000	1	10000	0	1	8.55	8	6	7/1/2007	8/1/2007	6	6	1	14.55	8.55	1260.66
60015393	1	O	6	6.9	81900	81762.66	8/1/2004	7/1/2034	539.4	360	360	90	7/1/2004	91000	1	0	0	1	6.9	0	0			0	0	0	0	0	539.4
60015575	1	O	6	8.3	209000	208735.25	8/1/2004	7/1/2034	1577.5	360	360	95	7/1/2004	220000	1	0	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1577.5
60015633	1	O	1	8.55	124590	124440.06	8/1/2004	7/1/2034	962.41	360	360	95	7/1/2004	132000	1	0	0	1	8.55	8	4.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	962.41
60016094	1	O	6	5.6	217000	216768.91	9/1/2004	8/1/2034	1245.76	360	360	83.46	8/1/2004	260000	1	0	0	1	5.6	8	6	8/1/2006	9/1/2006	6	6	1	11.6	5.6	1245.76
60016151	1	O	1	10.2	77425	77349.93	8/1/2004	7/1/2034	690.94	360	360	95	8/1/2004	81500	1	10000	0	1	10.2	8	6	7/1/2006	8/1/2006	6	6	1	16.2	10.2	690.94
60016433	5	N	6	8.8	113600	113464.68	8/1/2004	7/1/2034	881.55	360	360	80	8/1/2004	142000	1	10000	0	1	8.8	0	0			0	0	0	0	0	881.55
60016698	1	N	6	7.9	55250	55160.15	8/1/2004	7/1/2034	401.56	360	360	85	8/1/2004	65000	1	10000	0	1	7.9	8	6.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	401.56
60016813	1	N	6	7.8	71400	71350.11	9/1/2004	8/1/2034	513.99	360	360	85	8/1/2004	84000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	513.99
60016896	1	O	6	8.05	174760	174643.92	9/1/2004	8/1/2034	1288.43	360	360	85	8/1/2004	205600	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1288.43
60016938	1	O	1	8.2	94050	93928.4	8/1/2004	7/1/2034	703.27	360	360	95	7/1/2004	99000	1	0	0	1	8.2	0	0			0	0	0	0	0	703.27
60016953	1	N	6	7	130500	130265.44	8/1/2004	7/1/2034	868.22	360	360	90	7/1/2004	145000	1	0	0	1	7	0	0			0	0	0	0	0	868.22
60017050	1	N	1	7.25	96300	96224.87	9/1/2004	8/1/2034	656.94	360	360	90	8/1/2004	107000	1	0	0	1	7.25	0	0			0	0	0	0	0	656.94
60017217	2	N	1	8.55	73800	73711.17	8/1/2004	7/1/2034	570.08	360	360	90	7/1/2004	82000	1	0	0	2	8.55	8	4.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	570.08
60017415	1	O	1	8.4	210000	209870.14	9/1/2004	8/1/2034	1599.86	360	360	84	8/1/2004	250000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	1599.86
60017498	3	O	6	9.2	92700	92602.49	8/1/2004	7/1/2034	759.27	360	360	90	7/1/2004	103000	1	0	0	1	9.2	8	6	7/1/2006	8/1/2006	6	6	1	15.2	9.2	759.27
60017571	1	O	6	7.55	199800	199505.47	8/1/2004	7/1/2034	1403.88	360	360	90	8/1/2004	222000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1403.88
60017670	1	O	6	7.9	141100	140905.54	8/1/2004	7/1/2034	1025.53	360	360	85	8/1/2004	166000	1	10000	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	1025.53
60017878	1	O	1	8.5	93380	93266.44	8/1/2004	7/1/2034	718.02	360	360	100	8/1/2004	93380	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	718.02
60018371	1	O	6	8	137750	137657.56	9/1/2004	8/1/2034	1010.77	360	360	95	8/1/2004	145000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	1010.77
60018413	1	O	1	6.05	128000	127746.93	8/1/2004	7/1/2034	771.55	360	360	80	8/1/2004	175000	1	10000	0	1	6.05	8	6	7/1/2006	8/1/2006	6	6	1	12.05	6.05	771.55
60018736	3	O	1	7.75	89910	89782.67	8/1/2004	7/1/2034	644.13	360	360	90	8/1/2004	99900	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	644.13
60019015	5	O	6	8	100000	99932.9	9/1/2004	8/1/2034	733.77	360	360	71.94	8/1/2004	139000	1	0	0	1	8	0	0			0	0	0	0	0	733.77
60019130	1	N	1	8.05	69300	69207.63	8/1/2004	7/1/2034	510.92	360	360	90	7/1/2004	77000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	510.92
60019171	1	O	6	8.05	106200	106041.29	8/1/2004	7/1/2034	782.97	360	360	90	8/1/2004	118000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	782.97
60019452	1	O	6	10	85500	85462.17	9/1/2004	8/1/2034	750.33	360	360	95	8/1/2004	90000	1	0	0	1	10	0	0			0	0	0	0	0	750.33
60019494	1	N	5	8.9	50400	50343.57	8/1/2004	7/1/2034	401.91	360	360	90	8/1/2004	56000	1	10000	0	1	8.9	0	0			0	0	0	0	0	401.91
60019577	1	O	5	5.85	202500	202084.09	8/1/2004	7/1/2034	1194.64	360	360	75	8/1/2004	270000	1	10000	0	1	5.85	0	0			0	0	0	0	0	1194.64
60019593	1	O	6	7	97750	97669.87	9/1/2004	8/1/2034	650.34	360	360	85	8/1/2004	115000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	650.34
60020039	1	O	1	8.2	100000	99935.57	9/1/2004	8/1/2034	747.76	360	360	80	8/1/2004	125000	1	0	0	1	8.2	0	0			0	0	0	0	0	747.76
60020831	1	O	1	10.3	140000	139941.92	9/1/2004	8/1/2034	1259.75	360	360	80	8/1/2004	175000	1	0	0	1	10.3	8	6	8/1/2006	9/1/2006	6	6	1	16.3	10.3	1259.75
60021094	1	O	1	6.6	143200	142945.38	8/1/2004	7/1/2034	914.56	360	360	80	8/1/2004	179000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	914.56
60021631	1	O	6	7.15	216000	215655.22	8/1/2004	7/1/2034	1458.88	360	360	80	8/1/2004	270000	1	10000	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1458.88
60022175	1	O	6	7.5	121000	120910.2	9/1/2004	8/1/2034	846.05	360	360	89.63	8/1/2004	135000	1	0	0	1	7.5	8	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	846.05
60022258	1	O	5	5.7	221250	221016.8	9/1/2004	8/1/2034	1284.14	360	360	75	8/1/2004	295000	1	0	0	1	5.7	8	6	8/1/2008	9/1/2008	6	6	1	11.7	5.7	1284.14
60022316	1	O	6	8	137750	137564.51	8/1/2004	7/1/2034	1010.77	360	360	95	8/1/2004	145000	1	10000	0	1	8	8	6	7/1/2007	8/1/2007	6	6	1	14	8	1010.77
60022712	1	O	1	6.45	288000	287472.79	8/1/2004	7/1/2034	1810.9	360	360	80	8/1/2004	360000	1	10000	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1810.9
60022753	1	O	6	7.2	140250	140028.32	8/1/2004	7/1/2034	952.01	360	360	85	8/1/2004	165000	1	10000	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	952.01
60023272	7	O	6	7.15	106800	106629.51	8/1/2004	7/1/2034	721.34	360	360	73.15	8/1/2004	146000	1	10000	0	1	7.15	0	0			0	0	0	0	0	721.34
60024056	1	N	1	6.95	62050	61846.97	8/1/2004	7/1/2034	410.74	360	360	85	8/1/2004	73000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	410.74
60024197	3	O	6	8.15	188000	187835.37	8/1/2004	7/1/2034	1145.35	360	360	80	8/1/2004	235000	1	10000	0	1	8.15	0	0			0	0	0	0	0	1145.35
60024411	1	O	6	6.15	175000	174830.73	9/1/2004	8/1/2034	1066.15	360	360	81.02	8/1/2004	216000	1	0	0	1	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	1066.15
60025079	2	O	6	7.45	270750	270342.81	8/1/2004	7/1/2034	1883.87	360	360	95	7/1/2004	285000	1	0	0	2	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	1883.87
60025152	1	N	1	8.3	72000	71954.55	9/1/2004	8/1/2034	543.45	360	360	90	8/1/2004	80000	1	0	0	1	8.3	8	4.5	8/1/2006	9/1/2006	6	6	1	14.3	8.3	543.45
60025210	1	N	1	9.1	64350	64280.87	8/1/2004	7/1/2034	522.42	360	360	84.12	7/1/2004	76500	1	0	0	1	9.1	8	4.5	7/1/2006	8/1/2006	6	6	1	15.1	9.1	522.42
60025251	1	O	1	8.15	267750	267400.3	8/1/2004	7/1/2034	1992.73	360	360	85	8/1/2004	315000	1	10000	0	1	8.15	0	0			0	0	0	0	0	1992.73
60025392	1	O	3	9	55800	55738.81	8/1/2004	7/1/2034	448.98	360	360	90	8/1/2004	62000	1	10000	0	1	9	8	6	7/1/2006	8/1/2006	6	6	1	15	9	448.98
60025475	1	O	1	7.65	134910	134715.06	8/1/2004	7/1/2034	957.21	360	360	90	8/1/2004	149900	1	10000	0	1	7.65	8	6.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	957.21
60025574	1	O	1	8.2	150400	150205.54	8/1/2004	7/1/2034	1124.63	360	360	80	8/1/2004	188000	1	10000	0	1	8.2	8	6	7/1/2006	8/1/2006	6	6	1	14.2	8.2	1124.63
60025939	5	O	6	7.6	101055	100981.49	9/1/2004	8/1/2034	713.53	360	360	82.83	8/1/2004	122000	1	0	0	1	7.6	0	0			0	0	0	0	0	713.53
60026010	3	N	1	8.5	155700	155510.68	8/1/2004	7/1/2034	1197.2	360	360	90	8/1/2004	173000	1	10000	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1197.2
60026234	5	O	1	7.825	103500	103428.05	9/1/2004	8/1/2034	748.86	360	360	90	8/1/2004	115000	1	0	0	1	7.825	8	6	8/1/2006	9/1/2006	6	6	1	13.825	7.825	748.86
60026671	1	O	1	8.2	246050	245891.49	9/1/2004	8/1/2034	1839.85	360	360	95	8/1/2004	259000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1839.85
60026937	1	O	1	8.7	148000	147871.31	9/1/2004	8/1/2034	955.02	360	360	80	8/1/2004	185000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	8.7	955.02
60027034	2	O	1	7.9	280000	279808.27	9/1/2004	8/1/2034	2035.06	360	360	80	8/1/2004	350000	1	0	0	2	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	2035.06
60027091	3	N	1	8.25	90000	89882.78	8/1/2004	7/1/2034	676.14	360	360	72.58	8/1/2004	124000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	676.14
60027133	1	O	6	6.55	120650	120541.98	8/1/2004	8/1/2034	766.57	360	360	95	8/1/2004	127000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	766.57

60027232	1	N		1	9.35	51000	50948.01	8/1/2004	7/1/2034	423.27	360	360	85	7/1/2004	67000	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	423.27
60027299	1	O		1	8.05	84175	84132.37	9/1/2004	8/1/2034	473.14	360	360	85	8/1/2004	75500	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	473.14
60027356	1	O		1	9.1	254600	254463.8	9/1/2004	8/1/2034	2066.92	360	360	95	8/1/2004	268000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	2066.92
60027398	5	O		1	6.65	226000	219912.6	8/1/2004	7/1/2034	1412.33	360	360	80	7/1/2004	275000	1	0	0	1	6.65	8	6	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1412.33
60027497	1	N		6	7.775	299700	299277.71	8/1/2004	7/1/2034	2152.27	360	360	90	7/1/2004	333000	1	0	0	1	7.775	0	0			0	0	0	0	0	2152.27
60027539	3	O		1	7.65	124000	123910.7	9/1/2004	8/1/2034	879.8	360	360	80	8/1/2004	155000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	879.8
60027778	2	O		1	12.8	70000	69983.25	9/1/2004	8/1/2034	763.42	360	360	20	8/1/2004	350000	2	0	0	2	12.8	0	0			0	0	0	0	0	763.42
60028032	3	O		1	11.35	31000	30989.76	9/1/2004	8/1/2034	303.45	360	360	20	8/1/2004	155000	2	0	0	1	11.35	0	0			0	0	0	0	0	303.45
60028115	3	O		6	9.8	100000	99953.84	9/1/2004	8/1/2034	862.83	360	360	80	8/1/2004	125000	1	0	0	1	9.8	8	6	8/1/2006	9/1/2006	6	6	1	15.8	9.8	862.83
60028214	1	O		6	9.9	69750	69686.68	8/1/2004	7/1/2034	606.96	360	360	75	7/1/2004	93000	1	0	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	606.96
60028255	3	O		8	5.7	114750	114629.05	9/1/2004	8/1/2034	666.01	360	360	85	8/1/2004	135000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	666.01
60028354	1	O		6	7.3	166250	166121.58	9/1/2004	8/1/2034	1139.77	360	360	95	8/1/2004	175000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1139.77
60028578	1	O		8	6.85	76000	75935.83	9/1/2004	8/1/2034	498	360	360	77.95	8/1/2004	97500	1	0	0	1	6.85	0	0			0	0	0	0	0	498
60028693	5	O		8	7.5	204250	203945.88	8/1/2004	7/1/2034	1428.15	360	360	95	7/1/2004	215000	1	0	0	1	7.5	8	4.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1428.15
60029253	1	O		6	6.45	156000	155857.59	9/1/2004	8/1/2034	980.91	360	360	80	8/1/2004	195000	1	0	0	1	6.45	0	0			0	0	0	0	0	980.91
60029295	1	O		6	8.6	102000	101939.46	9/1/2004	8/1/2034	791.54	360	360	75	8/1/2004	136000	1	0	0	1	8.6	0	0			0	0	0	0	0	791.54
60029410	1	O		1	6.7	246400	246185.76	8/1/2004	8/1/2034	1589.97	360	360	80	8/1/2004	308000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	1589.97
60029691	1	N		1	8.55	80550	80453.05	8/1/2004	7/1/2034	622.22	360	360	84.99	8/1/2004	112000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	622.22
60029758	1	O		6	7.1	337500	337228.77	9/1/2004	8/1/2034	2268.11	360	360	90	8/1/2004	375000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	2268.11
60030012	1	O		1	8.6	130500	130344.54	8/1/2004	7/1/2034	1012.7	360	360	90	8/1/2004	145000	1	10000	0	1	8.6	0	0			0	0	0	0	0	1012.7
60030053	1	O		6	7.85	436500	435894.18	8/1/2004	7/1/2034	3157.36	360	360	90	8/1/2004	485000	1	10000	0	1	7.85	0	0			0	0	0	0	0	3157.36
60030392	1	O		1	6.55	336000	335396.74	8/1/2004	7/1/2034	2134.81	360	360	80	8/1/2004	450000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	2134.81
60030632	1		2	1	6.65	145800	145671.99	9/1/2004	8/1/2034	935.99	360	360	90	8/1/2004	162000	1	0	0	1	6.65	0	0			0	0	0	0	0	935.99
60031119	1	O		6	7.55	177600	177338.18	8/1/2004	7/1/2034	1247.9	360	360	80	8/1/2004	222000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1247.9
60031317	1	O		9	9.6	91440	91395.96	9/1/2004	8/1/2034	775.56	360	360	90	8/1/2004	101600	1	0	0	1	9.6	8	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	775.56
60031473	1		2	1	6.73	255600	255379.06	9/1/2004	8/1/2034	1654.43	360	360	90	8/1/2004	284000	1	0	0	1	6.73	8	6	8/1/2006	9/1/2006	6	6	1	12.73	6.73	1654.43
60031515	1	O		1	7.85	166000	165769.61	8/1/2004	7/1/2034	1200.74	360	360	89.97	8/1/2004	184500	1	10000	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1200.74
60031531	7	O		8	6.7	80000	79930.44	9/1/2004	8/1/2034	516.23	360	360	80	8/1/2004	100000	1	0	0	1	6.7	8	4.5	8/1/2006	9/1/2006	6	6	1	12.7	6.7	516.23
60031754	1	O		6	6.7	77400	77332.7	9/1/2004	8/1/2034	499.45	360	360	90	8/1/2004	86000	1	0	0	1	6.7	0	0			0	0	0	0	0	499.45
60031796	3	O		1	7.5	184000	183863.44	9/1/2004	8/1/2034	1286.56	360	360	80	8/1/2004	230000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1286.56
60031895	1	N		6	7.5	66600	66550.57	9/1/2004	8/1/2034	465.68	360	360	90	8/1/2004	74000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	465.68
60031978	3	O		1	9.4	78750	78670.56	8/1/2004	7/1/2034	656.44	360	360	90	8/1/2004	87500	1	10000	0	1	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	656.44
60031994	1	O		6	7.45	211000	210841.83	9/1/2004	8/1/2034	1468.13	360	360	87.19	8/1/2004	242000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1468.13
60032034	1	O		6	8.1	179280	179162.12	9/1/2004	8/1/2034	1328.02	360	360	89.64	8/1/2004	200000	1	0	0	1	8.1	0	0			0	0	0	0	0	1328.02
60032059	3	O		1	7.95	405000	404725.48	9/1/2004	8/1/2034	2957.65	360	360	89.01	8/1/2004	455000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	2957.65
60032158	1	O		1	8.6	285000	284830.86	9/1/2004	8/1/2034	2211.64	360	360	89.91	8/1/2004	317000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	2211.64
60032356	1	O		6	10.4	97200	97120.72	8/1/2004	7/1/2034	881.87	360	360	90	8/1/2004	108000	1	10000	0	1	10.4	8	6	7/1/2006	8/1/2006	6	6	1	16.4	10.4	881.87
60032414	1	O		1	6.75	104000	103910.45	9/1/2004	8/1/2034	674.55	360	360	80	8/1/2004	130000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	674.55
60032685	1	O		1	7.25	172000	171865.82	9/1/2004	8/1/2034	1173.35	360	360	80	8/1/2004	215000	1	0	0	1	7.25	8	6	8/1/2036	9/1/2006	6	6	1	13.25	7.25	1173.35
60032877	1	O		9	6.95	175000	174855.13	9/1/2004	8/1/2034	1158.41	360	360	71.43	8/1/2004	245000	1	0	0	1	6.95	0	0			0	0	0	0	0	1158.41
60032919	1	O		1	10.99	73700	73673.66	9/1/2004	8/1/2034	701.31	360	360	20	8/1/2004	368500	2	0	0	1	10.99	0	0			0	0	0	0	0	701.31
60033073	1	O		1	6.6	295200	294675.1	8/1/2004	7/1/2034	1885.33	360	360	80	8/1/2004	370000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1885.33
60033158	1	O		6	7.7	70000	69792.28	9/1/2004	8/1/2019	656.89	180	180	76.92	8/1/2004	91000	1	0	0	1	7.7	0	0			0	0	0	0	0	656.89
60033214	1	N		1	8.638	121050	120978.72	9/1/2004	8/1/2034	942.64	360	360	90	8/1/2004	134500	1	0	0	1	8.638	8	6	8/1/2006	9/1/2006	6	6	1	14.638	8.638	942.64
60033610	1	N		1	7.4	81900	81775.6	8/1/2004	7/1/2034	567.06	360	360	90	7/1/2004	91000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	567.06
60033834	1	O		6	6.7	201500	201324.8	9/1/2004	8/1/2034	1300.24	360	360	65	8/1/2004	310000	1	0	0	1	6.7	0	0			0	0	0	0	0	1300.24
60033875	5	O		1	8.05	129600	129513.91	9/1/2004	8/1/2034	955.49	360	360	80	8/1/2004	162000	1	0	0	1	8.05	0	0			0	0	0	0	0	955.49
60033933	5	O		8	7.75	137750	137652.78	9/1/2004	8/1/2034	986.86	360	360	95	8/1/2004	145000	1	0	0	1	7.75	0	0			0	0	0	0	0	986.86
60033974	1	O		1	8.2	244000	243531.27	8/1/2004	7/1/2034	1494.43	360	360	80	8/1/2004	305000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	12.2	6.2	1494.43
60034238	1	O		6	7.35	138600	138494.01	9/1/2004	8/1/2034	954.92	360	360	90	8/1/2004	154000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	954.92
60034477	2	N		1	8.35	288000	287820.07	9/1/2004	8/1/2034	2183.93	360	360	90	8/1/2004	320000	1	0	0	2	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	2183.93
60034675	5	O		8	8.1	373500	373254.43	9/1/2004	8/1/2034	2766.7	360	360	90	8/1/2004	415000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	2766.7
60034733	1	O		6	7.65	80000	79942.38	9/1/2004	8/1/2034	567.62	360	360	83.33	8/1/2004	96000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	567.62
60035094	1	O		6	6.75	181000	180687.44	8/1/2004	7/1/2034	1173.97	360	360	66.3	8/1/2004	273000	1	10000	0	1	6.75	0	0			0	0	0	0	0	1173.97
60035573	7	O		8	8.45	65625	65544.38	8/1/2004	7/1/2034	502.28	360	360	75	8/1/2004	87500	1	10000	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	502.28
60035631	1	O		8	8.7	327750	327465.04	9/1/2004	8/1/2034	2114.9	360	360	95	8/1/2004	345000	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	12.7	6.7	2114.9
60035656	5	N		6	5.95	116000	115883.41	9/1/2004	8/1/2034	691.78	360	360	78.82	8/1/2004	151000	1	0	0	1	5.95	0	0			0	0	0	0	0	691.78
60035755	1	N		1	7.6	137250	137150.18	8/1/2004	8/1/2034	969.09	360	360	90	8/1/2004	153000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	969.09
60036373	2	N		1	7.45	76500	76384.94	8/1/2004	7/1/2034	532.29	360	360	90	8/1/2004	85000	1	10000	0	2	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	532.29
60036571	1	N		1	7.75	90000	89872.53	8/1/2004	7/1/2034	644.78	360	360	90	7/1/2004	100000	1	0	0	1	7.75	0	0			0	0	0	0	0	644.78
60037454	1	O		1	9.25	177175	177083.14	9/1/2004	8/1/2034	1457.58	360	360	95	8/1/2004	186500	1	0	0	1	9.25	8	6	8/1/2007	9/1/2007	6	6	1	15.25	9.25	1457.58
60037579	2	N		1	8.65	267200	266884.99	8/1/2004	7/1/2034	2083.01	360	360	80	8/1/2004	334000	1	10000	0	3	8.65	0	0			0	0	0	0	0	2063.01
60037637	1	O		6	7.95	361000	360755.31	9/1/2004	8/1/2034	2636.32	360	360	95	8/1/2004	380000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	2636.32
60037736	1		2	6	6.75	215050	214678.63	8/1/2004	7/1/2034	1394.82	360	360	85	8/1/2004	253000	1	10000	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1394.82
60038452	1	O		1	8.45	72000	71911.55	8/1/2004	7/1/2034	551.07	360	360	80	7/1/2004	90000	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	551.07
60038650	1	N		6	7.65	63750	63657.88	8/1/2004	7/1/2034	452.32	360	360	85	8/1/2004	75000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	452.32
60038692	1	O		1	8.15	128000	127876.18	9/1/2004	8/1/2034	779.82	360	360	80	8/1/2004	160000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	8.15	779.82
60038775	1	O		6	7.75	114000	113838.56	8/1/2004	7/1/2034	816.71	360	360	95	8/1/2004	120000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	816.71
60038932	1	N		8	7.65	270000	269609.88	8/1/2004	7/1/2034	1915.69	360	360	90	7/1/2004	300000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1915.69
60039211	1	O		6	8.75	193500	193276.53	8/1/2004	7/1/2034	1522.27	360	360	90	8/1/2004	215000	1	10000	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1522.27
60039310	1	O		6	8.3	66500	66458.02	9/1/2004	8/1/2034	501.94	360	360	95	8/1/2004	70000	1	0	0	1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	501.94
60039716	1	N		1	9.15	54715	54656.84	8/1/2004	7/1/2034	446.17	360	360	90	8/1/2004	61400	1	10000	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	446.17
60039773	7	N		1	6.85	224000	223810.88	9/1/2004	8/1/2034	1467.79	360	360	80	8/1/2004	280000	1	0	0	1	6.85	8	4.5	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1467.79
60039799	7	O		6	8.775	68000	67821.66	8/1/2004	7/1/2034	536.18	360	360	80	8/1/2004	85000	1	10000	0	1	8.775	0	0			0	0	0	0	0	536.18
60039856	1	O		6	7.75	171000	170757.83	8/1/2004	7/1/2034	1225.07	360	360	90	8/1/2004	190000	1	10000	0	1	7.75	0	0			0	0	0	0	0	1225.07
60040110	1	O		1	8.6	258400	258246.65	9/1/2004	8/1/2034	2005.22	360	360	95	8/1/2004	272000	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	2005.22
60040177	1	O		8	12.35	141700	141662.49	9/1/2004	8/1/2034	1495.84	360	360	65	8/1/2004	218000	1	0	0	1	12.35	0	0			0	0	0	0	0	1495.84

60040219	1	O		6	8.35	147000	146908.18	9/1/2004	8/1/2034	1114.72	360	360	94.23	8/1/2004	156000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1114.72
60040292	1	O		6	6.8	246600	246178.31	8/1/2004	7/1/2034	1607.65	360	360	90	8/1/2004	274000	1	10000	0	1	6.8	8	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1607.65
60040334	5	O		6	7.25	138750	138641.76	9/1/2004	8/1/2034	946.52	360	360	75	8/1/2004	185000	1	0	0	1	7.25	0	0			0	0	0	0	0	0	946.52
60040433	1	O		8	5.85	283000	282710.09	9/1/2004	8/1/2034	1669.54	360	360	69.88	8/1/2004	405000	1	0	0	1	5.85	8	6	8/1/2007	9/1/2007	6	6	1	11.85	5.85	1669.54
60040599	1	O		1	9.1	83000	82910.86	8/1/2004	7/1/2034	673.82	360	360	100	8/1/2004	83000	1	10000	0	1	9.1	8	6	7/1/2007	8/1/2007	6	6	1	15.1	9.1	673.82
60040656	5	O		6	7.15	171500	171363.52	9/1/2004	8/1/2034	1158.33	360	360	84.48	8/1/2004	203000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1158.33
60040771	1	N		6	6.6	207000	206816.47	9/1/2004	8/1/2034	1322.03	360	360	90	8/1/2004	230000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1322.03
60041159	1	O		6	6.35	360000	359328.13	8/1/2004	7/1/2034	2240.05	360	360	90	7/1/2004	400000	1	0	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	2240.05
60041274	5	O		6	6.85	264000	263552.95	8/1/2004	7/1/2034	1729.89	360	360	80	7/1/2004	330000	1	0	0	1	6.85	0	0			0	0	0	0	0	0	1729.89
60041332	3	O		1	7.3	268000	267584.72	8/1/2004	7/1/2034	1837.34	360	360	80	8/1/2004	335000	1	10000	0	1	7.3	8	6	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1837.34
60041357	3	O		6	9.15	108000	107942.82	8/1/2004	8/1/2034	880.68	360	360	90	8/1/2004	120000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	880.68
60041670	3	N		1	7.2	105300	105217.03	9/1/2004	8/1/2034	714.77	360	360	90	8/1/2004	117000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	714.77
60041712	7	O		6	6.7	126000	125780.27	8/1/2004	7/1/2034	813.06	360	360	80	8/1/2004	157500	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	813.06
60041811	5	O		6	8.5	160000	159903.06	9/1/2004	8/1/2034	1230.27	360	360	80	8/1/2004	200000	1	0	0	1	8.5	0	0			0	0	0	0	0	0	1230.27
60041878	1	O		6	5.85	188000	187613.88	8/1/2004	7/1/2034	1109.09	360	360	72.31	7/1/2004	260000	1	0	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	1109.09
60042215	1	O		6	8.7	252000	251853.5	9/1/2004	8/1/2034	1973.5	360	360	90	8/1/2004	280000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1973.5
60042439	5	O		1	8.35	154700	154506.01	8/1/2004	7/1/2034	1173.11	360	360	85	8/1/2004	182000	1	10000	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1173.11
60042512	1	O		6	7.85	106125	105977.7	8/1/2004	7/1/2034	767.64	360	360	84.9	8/1/2004	125000	1	10000	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	767.64
60042538	5	O		6	7.65	117000	116830.94	8/1/2004	7/1/2034	830.14	360	360	89.31	8/1/2004	131000	1	10000	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	830.14
60042736	1	N		6	7.75	136000	135904	9/1/2004	8/1/2034	974.33	360	360	85	8/1/2004	160000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	974.33
60042819	1	O		1	8.4	208900	208640.74	8/1/2004	7/1/2034	1591.48	360	360	95	8/1/2004	219900	1	10000	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1591.48
60042991	1	O		6	6.2	500000	499039.49	8/1/2004	7/1/2034	3062.35	360	360	71.43	7/1/2004	700000	1	0	0	1	6.2	0	0			0	0	0	0	0	0	3062.35
60043379	1	N		1	8.15	143825	143737.03	8/1/2004	7/1/2034	1071.16	360	360	75	7/1/2004	191900	1	0	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1071.16
60043437	3	O		6	6.6	202500	202320.46	9/1/2004	8/1/2034	1293.29	360	360	90	8/1/2004	225000	1	0	0	1	6.6	0	0			0	0	0	0	0	0	1293.29
60043619	2	O		1	7.1	158600	158344.31	8/1/2004	7/1/2034	1065.85	360	360	84.59	8/1/2004	187500	1	10000	0	2	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1065.85
60044054	1	O		6	6.85	180000	179695.19	8/1/2004	7/1/2034	1179.47	360	360	81.82	7/1/2004	220000	1	0	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1179.47
60044211	2	O		1	9.425	89870	89779.81	8/1/2004	7/1/2034	750.77	360	360	95	8/1/2004	94600	1	10000	0	2	9.425	0	0			0	0	0	0	0	0	750.77
60044450	1	O		6	6.55	103000	102907.78	9/1/2004	8/1/2034	654.43	360	360	73.57	8/1/2004	140000	1	0	0	1	6.55	0	0			0	0	0	0	0	0	654.43
60044492	1	O		6	7.2	477000	476246.11	8/1/2004	7/1/2034	3237.82	360	360	92.88	8/1/2004	513000	1	10000	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	3237.82
60044690	1	O		1	5.8	224000	223768.34	9/1/2004	8/1/2034	1314.33	360	360	80	8/1/2004	318000	1	0	0	1	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	1314.33
60044914	7	O		6	7.9	85600	85482.38	8/1/2004	7/1/2034	622.15	360	360	80	7/1/2004	107000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	622.15
60045036	1	O		8	8.65	94500	94388.57	8/1/2004	7/1/2034	736.7	360	360	75	7/1/2004	126000	1	0	0	1	8.65	8	6	7/1/2007	8/1/2007	6	6	1	14.65	8.65	736.7
60045234	1	O		6	7.5	140000	139896.09	9/1/2004	8/1/2034	978.91	360	360	77.35	8/1/2004	181000	1	0	0	1	7.5	0	0			0	0	0	0	0	0	978.91
60045275	1	O		1	8.15	135470	135381.83	9/1/2004	8/1/2034	1008.24	360	360	95	8/1/2004	142660	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1008.24
60045838	1	O		8	6.7	189450	189285.28	9/1/2004	8/1/2034	1222.48	360	360	90	8/1/2004	210500	1	0	0	1	6.7	0	0			0	0	0	0	0	0	1222.48
60046018	1	O		6	6.99	147250	147007.42	8/1/2004	7/1/2034	978.67	360	360	95	7/1/2004	155000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	978.67
60046117	1	O		1	7.7	135200	135008.59	8/1/2004	7/1/2034	963.93	360	360	80	7/1/2004	169000	1	0	0	1	7.7	8	6	7/1/2007	8/1/2007	6	6	1	13.7	7.7	963.93
60046794	1	O		6	5.7	250000	249736.49	9/1/2004	8/1/2034	1451.01	360	360	83.33	8/1/2004	300000	1	0	0	1	5.7	0	0			0	0	0	0	0	0	1451.01
60047115	1	N		1	7.85	124200	124027.61	8/1/2004	7/1/2034	898.39	360	360	90	7/1/2004	138000	1	0	0	1	7.85	8	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	898.39
60047172	1	O		1	7.788	74613	74508.14	8/1/2004	7/1/2034	536.5	360	360	95	8/1/2004	78540	1	10000	0	1	7.788	0	0			0	0	0	0	0	0	536.5
60047537	1	O		6	7.2	125800	125700.88	9/1/2004	8/1/2034	853.92	360	360	85	8/1/2004	148000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	853.92
60047693	5	O		1	7.5	241350	240990.64	8/1/2004	7/1/2034	1687.56	360	360	89.99	8/1/2004	268185	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1687.56
60047719	7	O		6	6.95	80000	79933.77	9/1/2004	8/1/2034	529.56	360	360	84.21	8/1/2004	95000	1	0	0	1	6.95	0	0			0	0	0	0	0	0	529.56
60047776	1	O		1	7.5	185200	184919.16	8/1/2004	7/1/2034	1294.95	360	360	80	8/1/2004	231500	1	10000	0	1	7.5	8	6	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1294.95
60048014	2	N		1	8.75	243100	242960.13	9/1/2004	8/1/2034	1912.47	360	360	85	8/1/2004	286000	1	0	0	2	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	1912.47
60048279	1	O		1	8.75	120000	119855.4	8/1/2004	7/1/2034	944.05	360	360	100	8/1/2004	120000	1	10000	0	1	8.75	8	4.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	944.05
60048451	3	O		6	7.7	182400	182269.96	9/1/2004	8/1/2034	1300.44	360	360	80	8/1/2004	228000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1300.44
60048493	2	O		1	7.438	109592	109509.65	9/1/2004	8/1/2034	761.64	360	360	80	8/1/2004	136990	1	0	0	2	7.438	8	6	8/1/2007	9/1/2007	6	6	1	13.438	7.438	761.64
60048659	1	O		8	7.4	117000	116822.27	8/1/2004	7/1/2034	810.09	360	360	90	8/1/2004	130000	1	10000	0	1	7.4	8	4.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	810.09
60048691	5	O		6	5.95	139260	139120.03	9/1/2004	8/1/2034	830.47	360	360	84.91	8/1/2004	164000	1	0	0	1	5.95	0	0			0	0	0	0	0	0	830.47
60048899	1	O		8	9.1	82500	82455.87	9/1/2004	8/1/2034	669.76	360	360	75	8/1/2004	110000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	669.76
60048915	1	O		1	8.55	62050	62012.79	9/1/2004	8/1/2034	479.32	360	360	85	8/1/2004	73000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	479.32
60049137	3	O		1	7.8	96320	96184.98	8/1/2004	7/1/2034	693.38	360	360	80	8/1/2004	126000	1	10000	0	1	7.8	8	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	693.38
60049475	1	O		8	5.9	316600	316278.74	9/1/2004	8/1/2034	1877.88	360	360	64.61	8/1/2004	490000	1	0	0	1	5.9	0	0			0	0	0	0	0	0	1877.88
60049491	1	O		6	6.5	374000	373321.95	8/1/2004	7/1/2034	2363.94	360	360	89.69	8/1/2004	417000	1	10000	0	1	6.5	8	6	7/1/2007	8/1/2007	6	6	1	12.5	6.5	2363.94
60049855	5	O		1	7	187000	186692.53	8/1/2004	7/1/2034	1244.12	360	360	85	8/1/2004	220000	1	10000	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1244.12
60050036	2	N		1	9.55	150300	150153.1	8/1/2004	7/1/2034	1269.3	360	360	90	8/1/2004	167000	1	10000	0	2	9.55	8	6.5	7/1/2006	8/1/2006	6	6	1	15.55	9.55	1269.3
60050093	1		2	1	6.1	104089	103987.34	9/1/2004	8/1/2034	630.78	360	360	90	8/1/2004	115655	1	0	0	1	6.1	0	0			0	0	0	0	0	0	630.78
60050135	1	O		6	6.95	88000	87830.04	9/1/2004	8/1/2024	679.63	240	240	80	8/1/2004	110000	1	0	0	1	6.95	0	0			0	0	0	0	0	0	679.63
60050879	1	O		8	6.45	211500	211112.83	8/1/2004	7/1/2034	1329.88	360	360	88.12	7/1/2004	240000	1	0	0	1	6.45	8	4.5	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1329.88
60050994	1	O		1	8.7	164500	164404.37	9/1/2004	8/1/2034	1288.26	360	360	89.81	8/1/2004	183181	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1288.26
60051158	1	O		8	6.4	219300	218894.84	8/1/2004	7/1/2034	1371.74	360	360	85	8/1/2004	258000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1371.74
60051513	1	N		1	8.25	99000	98873.3	8/1/2004	7/1/2034	743.78	360	360	90	8/1/2004	110000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	743.78
60052016	1	N		1	8.75	280000	279676.62	8/1/2004	7/1/2034	2202.77	360	360	80	7/1/2004	350000	1	0	0	1	8.75	0	0			0	0	0	0	0	0	2202.77
60052032	1	O		8	7.738	157500	157278.4	8/1/2004	7/1/2034	1127.05	360	360	88.48	8/1/2004	178000	1	10000	0	1	7.738	8	6	7/1/2007	8/1/2007	6	6	1	13.738	7.738	1127.05
60052073	1	O		1	9.25	114000	113940.9	9/1/2004	8/1/2034	937.85	360	360	95	8/1/2004	120000	1	0	0	1	9.25	8	6	8/1/2007	9/1/2007	6	6	1	15.25	9.25	937.85
60052339	1	O		6	6.575	224800	224599.72	9/1/2004	8/1/2034	1432	360	360	80	8/1/2004	281000	1	0	0	1	6.575	0	0			0	0	0	0	0	0	1432
60052438	1	O		6	8.05	93240	93178.07	9/1/2004	8/1/2034	687.42	360	360	90	8/1/2004	103600	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	687.42
60052537	7	O		6	8.55	76125	76033.38	8/1/2004	7/1/2034	588.04	360	360	75	8/1/2004	101500	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	588.04
60052818	1	O		1	7.65	110500	110340.33	8/1/2004	7/1/2034	784.02	360	360	85	7/1/2004	130000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	784.02
60052891	1	N		1	7.6	54900	54819.87	8/1/2004	7/1/2034	387.64	360	360	90	8/1/2004	61000	1	10000	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	387.64
60052917	1	N		8	6.95	63750	63644.13	8/1/2004	7/1/2034	422	360	360	85	8/1/2004	75000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	422
60053097	1	O		6	6.6	280000	279502.13	8/1/2004	7/1/2034	1788.25	360	360	88.15	8/1/2004	325000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1788.25
60053113	1	N		6	7.8	105300	105226.42	9/1/2004	8/1/2034	758.03	360	360	90	8/1/2004	117000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	758.03
60053477	1	O		1	8.175	76500	76450.46	9/1/2004	8/1/2034	570.7	360	360	90	8/1/2004	85000	1	0	0	1	8.175	8	6	8/1/2006	9/1/2006	6	6	1	14.175	8.175	570.7
60053634	1	O		1	6.55	180000	179676.82	8/1/2004	7/1/2034	1143.65	360	360	80	8/1/2004	225000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1143.65
60053717	1	O		6	8	126800	126714.91	9/1/2004	8/1/2034	930.42	360	360	72.87	8/1/2004	174000	1	0	0	1	8	0	0			0	0	0	0	0	0	930.42

60053733	2	O		1	6.89	441000	440637.8	9/1/2004	8/1/2034	2931.03	360	360	90	8/1/2004	490000	1	0	0	2	6.99	0	0			0	0	0	0	0	2931.03
60054251	1	O		6	7	475000	474810.64	9/1/2004	8/1/2034	3160.19	360	360	69.85	8/1/2004	680000	1	0	0	1	7	0	0			0	0	0	0	0	3160.19
60054392	1	O		6	8.55	75650	75604.64	9/1/2004	8/1/2034	584.37	360	360	85	8/1/2004	89000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	8	6	1	14.55	8.55	584.37
60054517	1	O		8	8.2	82650	82543.14	8/1/2004	7/1/2034	618.02	360	360	95	8/1/2004	87000	1	10000	0	1	8.2	8	6	7/1/2007	8/1/2007	8	6	1	14.2	8.2	618.02
60054855	1	O		8	7.9	181800	181550.2	8/1/2004	7/1/2034	1321.34	360	360	90	7/1/2004	202000	1	0	0	1	7.9	0	0			0	0	0	0	0	1321.34
60055078	1	O		1	9.65	63860	63798.88	8/1/2004	7/1/2034	543.98	360	360	20	8/1/2004	319300	2	10000	0	1	9.65	0	0			0	0	0	0	0	543.98
60055290	1	O		6	6.5	62000	61943.94	9/1/2004	8/1/2034	391.89	360	360	79.49	8/1/2004	78000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	391.89
60055597	1	O		8	8.85	101250	101135.48	8/1/2004	7/1/2034	803.78	360	360	75	7/1/2004	135000	1	0	0	1	8.85	8	6	7/1/2006	8/1/2006	6	6	1	14.85	8.85	803.78
60055910	3	O		1	6.5	204000	203546.52	8/1/2004	7/1/2034	1289.42	360	360	80	8/1/2004	255000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1289.42
60056231	1	O		6	6.35	240000	239778.63	9/1/2004	8/1/2034	1493.37	360	360	84.21	8/1/2004	285000	1	0	0	1	6.35	0	0			0	0	0	0	0	1493.37
60056413	3	N		1	7.8	116550	116465.21	9/1/2004	8/1/2034	822.94	360	360	90	8/1/2004	129500	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	8	6	1	13.8	7.8	822.94
60056678	1	O		1	6.65	79050	78904.33	8/1/2004	7/1/2034	507.48	360	360	85	8/1/2004	93000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	507.48
60056878	3	O		6	9.9	181350	181185.4	8/1/2004	7/1/2034	1578.1	360	360	65	7/1/2004	279000	1	0	0	1	9.9	8	6	7/1/2006	8/1/2006	6	6	1	15.9	9.9	1578.1
60057551	7	O		1	8	66300	66255.51	9/1/2004	8/1/2034	486.49	360	360	85	8/1/2004	78000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	486.49
60057577	1	O		1	7.4	92000	91860.26	8/1/2004	7/1/2034	636.99	360	360	80	7/1/2004	115000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	636.99
60057791	1	O		1	7.55	200000	199705.16	8/1/2004	7/1/2034	1405.29	360	360	86.99	8/1/2004	229900	1	13000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1405.29
60058039	3	O		1	8.85	151810	151724.45	9/1/2004	8/1/2034	1205.15	360	360	95	8/1/2004	159800	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1205.15
60058310	1	N		1	7.85	90910	90854.03	9/1/2004	8/1/2034	585.26	360	360	90	8/1/2004	89900	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	585.26
60058377	1		2	6	7.4	316800	316318.8	8/1/2004	7/1/2034	2193.46	360	360	90	7/1/2004	352000	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	2193.46
60058450	3	O		1	8.75	139483	139321.9	8/1/2004	7/1/2034	1097.32	360	360	95	7/1/2004	146825	1	0	0	1	8.75	8	6	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1097.32
60058559	1	O		6	10.9	90000	89934.1	8/1/2004	7/1/2034	850.3	360	360	75	8/1/2004	120000	1	10000	0	1	10.9	8	6	7/1/2006	8/1/2006	6	6	1	16.9	10.9	850.3
60058898	1	O		6	6.4	385600	385244.57	9/1/2004	8/1/2034	2411.98	360	360	80	8/1/2004	482000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	2411.98
60059052	1	N		6	8.1	58565	58487.73	8/1/2004	7/1/2034	433.82	360	360	85	7/1/2004	68900	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	433.82
60059250	1		2	1	6.8	225000	224808.18	9/1/2004	8/1/2034	1466.84	360	360	90	8/1/2004	250000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1466.84
60059672	5	N		1	6.5	139500	139373.89	9/1/2004	8/1/2034	881.74	360	360	90	8/1/2004	155000	1	0	0	1	6.5	8	4.5	8/1/2006	9/1/2006	6	6	1	12.5	6.5	881.74
60059755	1	N		1	7	61200	61149.83	9/1/2004	8/1/2034	407.17	360	360	90	8/1/2004	68000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	407.17
60059870	7	O		6	7.65	69700	69576.43	9/1/2004	8/1/2024	567.91	240	240	82	8/1/2004	85000	1	0	0	1	7.65	0	0			0	0	0	0	0	567.91
60059996	1	O		8	9.05	90000	89951.34	9/1/2004	8/1/2034	727.41	360	360	90	8/1/2004	100000	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	727.41
60060035	1	O		6	7.75	82800	82741.56	9/1/2004	8/1/2034	593.19	360	360	90	8/1/2004	92000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	593.19
60060118	1	O		8	7.05	144900	144782.39	9/1/2004	8/1/2034	968.9	360	360	90	8/1/2004	161000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	968.9
60060191	5	O		1	6.45	169912	169738.64	9/1/2004	8/1/2034	1194.14	360	360	80	8/1/2004	237390	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	1194.14
60060431	2	O		8	7.85	83600	83483.97	8/1/2004	7/1/2034	604.71	360	360	95	7/1/2004	88000	1	0	0	2	7.85	0	0			0	0	0	0	0	504.71
60060456	1	O		6	8.05	76000	75898.69	8/1/2004	7/1/2034	560.32	360	360	95	7/1/2004	80000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	560.32
60060555	1	O		8	8.3	225000	224857.98	9/1/2004	8/1/2034	1698.27	360	360	88.24	8/1/2004	255000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1698.27
60060694	2	O		1	7.2	156000	155677.09	9/1/2004	8/1/2034	1058.91	360	360	80	8/1/2004	195000	1	0	0	2	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1058.91
60060944	1	O		1	8.9	128000	127458.78	5/1/2004	4/1/2034	843.01	360	360	80	7/1/2004	160000	1	11200000	0	1	6.9	0	0			0	0	0	0	0	843.01
60061033	1	N		1	7.8	82500	82456.33	9/1/2004	8/1/2034	449.92	360	360	89.29	8/1/2004	70000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	7.8	449.92
60061124	1	O		1	11.35	32000	31820.17	5/1/2004	4/1/2024	337.96	240	240	20	7/1/2004	160000	2	15200000	1	1	11.35	0	0			0	0	0	0	0	337.96
60061173	5	O		1	11.15	47478	47461.61	9/1/2004	8/1/2034	457.54	360	360	20	8/1/2004	237390	2	0	0	1	11.15	0	0			0	0	0	0	0	457.54
60061314	1	O		1	7.35	332100	331846.03	9/1/2004	8/1/2034	2288.08	360	360	90	8/1/2004	369000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	2288.08
60061439	3	N		1	8.55	133411	133250.44	8/1/2004	7/1/2034	1030.55	360	360	90	7/1/2004	148235	1	0	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1030.55
60061783	7	O		6	6.6	69700	69576.06	8/1/2004	7/1/2034	445.15	360	360	85	8/1/2004	82000	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	445.15
60061991	1	N		1	9.5	51000	50949.62	8/1/2004	7/1/2034	428.84	360	360	85	7/1/2004	60000	1	0	0	1	9.5	8	6	7/1/2006	8/1/2006	6	6	1	15.5	9.5	428.84
60062155	1	O		6	7.975	112100	112024.4	9/1/2004	8/1/2034	820.8	360	360	95	8/1/2004	118000	1	0	0	1	7.975	8	6	8/1/2007	9/1/2007	6	6	1	13.975	7.975	820.8
60062452	1	O		6	6.25	360000	359658.41	9/1/2004	8/1/2034	2216.59	360	360	90	8/1/2004	400000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	2216.59
60062535	1	O		6	7.25	223250	223075.84	9/1/2004	8/1/2034	1522.96	360	360	89.3	8/1/2004	250000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1522.96
60062973	1	N		1	8.25	228600	228367.45	8/1/2004	7/1/2034	1717.4	360	360	90	7/1/2004	254000	1	0	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1717.4
60062999	1	N		1	8.1	63000	62918.86	8/1/2004	7/1/2034	466.68	360	360	90	7/1/2004	70000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	466.68
60063138	1	O		1	7.25	102000	101840.38	8/1/2004	7/1/2034	695.82	360	360	85	8/1/2004	120000	1	10000	0	1	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	695.82
60063237	1	O		1	5.8	372000	371228.68	8/1/2004	7/1/2034	2182.73	360	360	80	7/1/2004	465000	1	0	0	1	5.8	8	6	7/1/2006	8/1/2006	6	6	1	11.8	5.8	2182.73
60063294	7	O		1	6.85	67150	67036.28	8/1/2004	7/1/2034	440.01	360	360	85	8/1/2004	79000	1	10000	0	1	6.85	8	6	7/1/2007	8/1/2007	6	6	1	12.85	6.85	440.01
60063559	1	O		6	7.4	231800	231624.49	9/1/2004	8/1/2034	1604.94	360	360	95	8/1/2004	244000	1	0	0	1	7.4	0	0			0	0	0	0	0	1604.94
60063757	1	O		6	8.8	133200	133124.15	9/1/2004	8/1/2034	1052.65	360	360	90	8/1/2004	148000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1052.65
60063914	1	O		6	8.1	54400	54328.22	8/1/2004	7/1/2034	402.97	360	360	85	7/1/2004	64000	1	0	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	402.97
60063930	1	O		6	7.15	162500	162240.61	8/1/2004	7/1/2034	1097.54	360	360	65	8/1/2004	250000	1	10000	0	1	7.15	0	0			0	0	0	0	0	1097.54
60065299	1	O		6	5.7	192600	192396.99	9/1/2004	8/1/2034	1117.86	360	360	90	8/1/2004	214000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	1117.86
60065315	5	O		8	6.6	229500	229296.52	9/1/2004	8/1/2034	1465.73	360	360	90	8/1/2004	255000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1465.73
60065430	1	O		6	7.25	508500	507553.33	8/1/2004	7/1/2034	3468.87	360	360	90	8/1/2004	565000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	3468.87
60065456	1	O		1	6.6	106000	105811.52	8/1/2004	7/1/2034	676.98	360	360	80	8/1/2004	132500	1	10000	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	676.98
60065513	5	O		1	8.35	91999	91906.22	8/1/2004	7/1/2034	572.46	360	360	80	8/1/2004	114999	1	10000	0	1	6.35	8	6	7/1/2006	8/1/2006	6	6	1	12.35	6.35	572.46
60065678	1	O		8	8.45	238000	237854.33	9/1/2004	8/1/2034	1821.59	360	360	89.81	8/1/2004	265000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1821.59
60065778	1	N		1	7.9	81400	81315.64	8/1/2004	7/1/2034	446.26	360	360	88.99	8/1/2004	70000	1	10000	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	446.26
60065810	1	O		8	7.25	153500	153259.77	8/1/2004	7/1/2034	1047.15	360	360	85.28	8/1/2004	180000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1047.15
60066032	1	O		6	7.65	180000	179680.87	9/1/2004	8/1/2024	1466.63	240	240	76.6	8/1/2004	235000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1466.63
60066313	1	O		1	10.65	93000	92928.11	8/1/2004	7/1/2034	861.16	360	360	20	7/1/2004	465000	2	0	0	1	10.65	0	0			0	0	0	0	0	861.16
60067055	3	O		8	5.7	200000	199789.19	9/1/2004	8/1/2034	1160.81	360	360	80	8/1/2004	250000	1	0	0	1	5.7	0	0			0	0	0	0	0	1160.81
60067097	1	O		6	8.65	446250	445987.89	9/1/2004	8/1/2034	3478.83	360	360	75	8/1/2004	595000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	3478.83
60067212	1	N		1	7.9	68400	68306.01	8/1/2004	7/1/2034	497.14	360	360	90	7/1/2004	76000	1	0	0	1	7.9	8	6	7/1/2007	8/1/2007	6	6	1	13.9	7.9	497.14
60067238	1	O		6	7.85	142800	142701.22	9/1/2004	8/1/2034	1032.93	360	360	85	8/1/2004	168000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1032.93
60067915	1	O		6	8.85	142500	142419.69	9/1/2004	8/1/2034	1131.25	360	360	95	8/1/2004	150000	1	0	0	1	8.85	0	0			0	0	0	0	0	1131.25
60068079	3	O		1	8.1	76000	75950.03	9/1/2004	8/1/2034	562.97	360	360	95	8/1/2004	80000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	562.97
60068275	1	O		6	7.9	68850	68802.85	9/1/2004	8/1/2034	500.41	360	360	85	8/1/2004	81000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	500.41
60068475	1	O		1	8	124000	123876.55	9/1/2004	8/1/2034	743.45	360	360	80	8/1/2004	155000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	12	8	743.45
60068673	1	O		6	5.65	650000	649368.38	9/1/2004	8/1/2034	3752.04	360	360	83.33	8/1/2004	780000	1	0	0	1	5.65	8	6	8/1/2006	9/1/2006	6	6	1	11.65	5.65	3752.04
60068699	1	N		1	7.95	76500	76395.94	8/1/2004	7/1/2034	558.67	360	360	90	7/1/2004	85000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	558.67
60068939	1	O		1	8.3	134720	134468.12	8/1/2004	7/1/2034	833.89	360	360	80	8/1/2004	168400	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	12.3	8.3	833.89
60069010	1	N		6	7.99	117000	116842.15	8/1/2004	7/1/2034	857.69	360	360	87.31	7/1/2004	134000	1	0	0	1	7.99	8	6	7/1/2007	8/1/2007	6	6	1	13.99	7.99	857.69

60068234		1	O		6	6.4	331200	330587.81	8/1/2004	7/1/2034	2071.68	360	360	90	8/1/2004	368000	1	10000	0	1	6.4	8	6	7/1/2006	8/1/2006	6	6	1	12.4	6.4	2071.68
60069572		1	O		6	7.99	159000	158893.1	9/1/2004	8/1/2034	1165.58	360	360	84.57	8/1/2004	188000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1165.58
60069630		1	O		6	10.05	148500	148369.45	8/1/2004	7/1/2034	1308.69	360	360	90	7/1/2004	165000	1	0	0	1	10.05	8	6	7/1/2006	8/1/2006	6	6	1	16.05	10.05	1308.69
60069739		2	N		6	6.25	234000	233554.78	8/1/2004	7/1/2034	1440.78	360	360	65	8/1/2004	360000	1	10000	0	3	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1440.78
60070018		1	O		6	9.4	84000	83915.27	8/1/2004	7/1/2034	700.2	360	360	80	8/1/2004	105000	1	10000	0	1	9.4	0	0			0	0	0	0	0	700.2
60070158		1	N		6	9.7	150000	149929.27	9/1/2004	8/1/2034	1283.23	360	360	53.96	8/1/2004	278000	1	0	0	1	9.7	8	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	1283.23
60070455		3	O		1	6.55	293550	293022.95	8/1/2004	7/1/2034	1865.1	360	360	95	8/1/2004	308000	1	10000	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1865.1
60070570		8	O		1	7.375	346750	346220.68	8/1/2004	7/1/2034	2394.92	360	360	95	8/1/2004	365000	1	10000	0	1	7.375	8	4.5	7/1/2007	8/1/2007	6	6	1	13.375	7.375	2394.92
60070679		1	O		6	6.325	420500	420106.75	9/1/2004	8/1/2034	2609.64	360	360	84.1	8/1/2004	500000	1	0	0	1	6.325	8	6	8/1/2006	9/1/2006	6	6	1	12.325	6.325	2609.64
60070893		1	N		6	8.625	65000	64961.62	9/1/2004	8/1/2034	505.57	360	360	78.31	8/1/2004	83000	1	0	0	1	8.625	8	6	8/1/2007	9/1/2007	6	6	1	14.625	8.625	505.57
60071016		1	N		1	7.65	58650	58555.17	8/1/2004	7/1/2034	416.14	360	360	85	8/1/2004	69000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	416.14
60071131		1	O		1	6.05	102000	101798.33	8/1/2004	7/1/2034	614.83	360	360	80	8/1/2004	127500	1	10000	0	1	6.05	8	6	7/1/2007	8/1/2007	6	6	1	12.05	6.05	614.83
60071412		3	O		6	5.7	112000	111207.98	8/1/2004	7/1/2019	927.07	180	180	80	7/1/2004	140000	1	0	0	1	5.7	0	0			0	0	0	0	0	927.07
60071750		2	N		1	6.95	270000	269776.49	9/1/2004	8/1/2034	1787.26	360	360	90	8/1/2004	300000	1	0	0	2	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1787.26
60071859		1	N		1	6.5	497250	496800.48	9/1/2004	8/1/2034	3142.96	360	360	90	8/1/2004	552500	1	0	0	1	6.5	0	0			0	0	0	0	0	3142.96
60072691		1	O		1	6.99	480000	479209.24	8/1/2004	7/1/2034	3190.23	360	360	80	7/1/2004	600000	1	0	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	3190.23
60073434		1	O		6	6.25	357000	356320.75	8/1/2004	7/1/2034	2198.12	360	360	85	7/1/2004	420000	1	0	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	2198.12
60073491		5	N		1	8.25	108000	107861.79	8/1/2004	7/1/2034	811.37	360	360	90	8/1/2004	120000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	811.37
60073590		1	O		6	7.8	400500	399938.5	8/1/2004	7/1/2034	2883.09	360	360	90	7/1/2004	445000	1	0	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2883.09
60073618		1	O		1	6.55	260000	259533.18	8/1/2004	7/1/2034	1651.94	360	360	80	7/1/2004	325000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1651.94
60073708		1	O		6	7.15	403750	403105.52	8/1/2004	7/1/2034	2726.96	360	360	95	8/1/2004	425000	1	10000	0	1	7.15	0	0			0	0	0	0	0	2726.96
60074036		1	O		6	7.15	243000	242812.12	8/1/2004	7/1/2034	1641.24	360	360	90	7/1/2004	270000	1	0	0	1	7.15	8	6	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1641.24
60074150		1	O		6	6.7	389500	388820.81	8/1/2004	7/1/2034	2513.36	360	360	95	8/1/2004	410000	1	10000	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	2513.36
60074192		1	O		6	6.25	295000	294438.72	8/1/2004	7/1/2034	1816.37	360	360	68.6	7/1/2004	430000	1	0	0	1	6.25	0	0			0	0	0	0	0	1816.37
60074754		7	O		6	7.7	72250	72198.48	9/1/2004	8/1/2034	515.12	360	360	85	8/1/2004	85000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	515.12
60074911		5	N		1	9.45	77500	77461.47	9/1/2004	8/1/2034	648.84	360	360	79.91	8/1/2004	107000	1	0	0	1	9.45	0	0			0	0	0	0	0	648.84
60074937		1	N		1	8.7	297000	296827.34	9/1/2004	8/1/2034	2325.91	360	360	90	8/1/2004	330000	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	2325.91
60075090		1	O		1	8.55	157500	157405.58	9/1/2004	8/1/2034	1216.63	360	360	90	8/1/2004	175000	1	0	0	1	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	1216.63
60075199		1	O		6	8.45	103500	103436.64	9/1/2004	8/1/2034	792.17	360	360	75	8/1/2004	138000	1	0	0	1	8.45	0	0			0	0	0	0	0	792.17
60075231		5	O		1	6.65	148800	148537.98	8/1/2004	7/1/2034	955.25	360	360	80	7/1/2004	186000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	955.25
60075397		3		2	1	8.25	70000	69955.38	9/1/2004	8/1/2034	525.89	360	360	89.86	8/1/2004	77900	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	525.89
60075439		1	O		6	7.3	71200	71077.73	8/1/2004	7/1/2034	488.13	360	360	80	8/1/2004	89000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	488.13
60075652		1	O		6	8.2	158000	157848.62	9/1/2004	8/1/2034	967.71	360	360	89.77	8/1/2004	176000	1	0	0	1	8.2	0	0			0	0	0	0	0	967.71
60075678		1	O		6	9.95	124200	124088.47	8/1/2004	7/1/2034	1085.36	360	360	90	8/1/2004	138000	1	10300	0	1	9.95	8	6	7/1/2006	8/1/2006	6	6	1	15.95	9.95	1085.36
60076254		7	O		6	7.75	75000	74947.07	9/1/2004	8/1/2034	537.31	360	360	78.95	8/1/2004	95000	1	0	0	1	7.75	0	0			0	0	0	0	0	537.31
60076593		7	O		1	8.45	86000	85842.56	8/1/2004	7/1/2034	540.76	360	360	80	7/1/2004	107500	1	0	0	1	8.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	540.76
60076892		1	O		1	6.85	90100	89947.43	8/1/2004	7/1/2034	590.39	360	360	85	8/1/2004	106000	1	10000	0	1	6.85	8	6	7/1/2006	8/1/2006	6	6	1	12.85	6.85	590.39
60076957		7	O		1	6.375	94775	94667.21	9/1/2004	8/1/2034	591.28	360	360	85	8/1/2004	111500	1	0	0	1	6.375	8	6	8/1/2007	9/1/2007	6	6	1	12.375	6.375	591.28
60077971		1	N		1	8.825	56700	56635.53	8/1/2004	7/1/2034	449.1	360	360	90	7/1/2004	63000	1	0	0	1	8.825	8	6	7/1/2006	8/1/2006	6	6	1	14.825	8.825	449.1
60077997		1		2	1	7.625	134500	134304.68	8/1/2004	7/1/2034	951.99	360	360	89.97	8/1/2004	157000	1	10000	0	1	7.625	8	6	7/1/2007	8/1/2007	6	6	1	13.625	7.625	951.99
60078417		7	O		6	8.05	94400	94337.3	9/1/2004	8/1/2034	695.97	360	360	80	8/1/2004	118000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	695.97
60078714		5	O		6	7.65	194750	194609.75	9/1/2004	8/1/2034	1381.78	360	360	95	8/1/2004	205000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1381.78
60078870		1	N		6	7.45	68000	67897.74	8/1/2004	7/1/2034	473.14	360	360	82.93	7/1/2004	82000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	473.14
60079035		1	O		6	6.9	185400	185245	9/1/2004	8/1/2034	1221.05	360	360	90	8/1/2004	206000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1221.05
60079092		1	O		1	7.4	181000	180725.07	8/1/2004	7/1/2034	1253.21	360	360	84.19	8/1/2004	215000	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1253.21
60079597		3	N		1	7.8	106200	106051.1	8/1/2004	7/1/2034	764.51	360	360	90	8/1/2004	125000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	764.51
60080033		5	O		6	6.55	197600	197245.21	8/1/2004	7/1/2034	1255.48	360	360	95	7/1/2004	208000	1	0	0	1	6.55	8	6	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1255.48
60080090		1	N		6	7.7	87300	87175.12	8/1/2004	7/1/2034	622.42	360	360	90	8/1/2004	97000	1	10000	0	1	7.7	8	4.5	7/1/2007	8/1/2007	6	6	1	13.7	7.7	622.42
60080397		1	O		6	7.75	88000	87937.88	9/1/2004	8/1/2034	630.45	360	360	79.28	8/1/2004	111000	1	0	0	1	7.75	0	0			0	0	0	0	0	630.45
60080496		5	N		1	9.3	81000	80916.56	8/1/2004	7/1/2034	669.31	360	360	90	7/1/2004	90000	1	0	0	1	9.3	8	6.5	7/1/2007	8/1/2007	6	6	1	15.3	9.3	669.31
60080678		1	O		6	7.75	87750	87625.72	8/1/2004	7/1/2034	628.66	360	360	65	7/1/2004	135000	1	0	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	628.66
60080793		1	O		6	7	266000	265562.64	8/1/2004	7/1/2034	1769.71	360	360	93.99	7/1/2004	283000	1	0	0	1	7	8	6	7/1/2006	8/1/2006	6	6	1	13	7	1769.71
60081056		5	O		6	8.6	229500	229363.8	9/1/2004	8/1/2034	1780.95	360	360	90	8/1/2004	255000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1780.95
60081312		1	O		6	6.55	174400	174243.88	9/1/2004	8/1/2034	1108.07	360	360	80	8/1/2004	218000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1108.07
60081353		1	O		6	8.95	118750	118694.45	9/1/2004	8/1/2034	951.23	360	360	95	8/1/2004	125000	1	0	0	1	8.95	8	6	8/1/2006	8/1/2006	6	6	1	14.95	8.95	951.23
60081692		3	O		1	7.2	328500	327960.81	8/1/2004	7/1/2034	2229.82	360	360	90	8/1/2004	365000	1	10000	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	2229.82
60082435		1	O		1	7.05	162350	162218.23	9/1/2004	8/1/2034	1085.58	360	360	85	8/1/2004	195000	1	0	0	1	7.05	8	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	1085.58
60082617		1	O		6	8.55	117800	117729.37	9/1/2004	8/1/2034	909.96	360	360	95	8/1/2004	124000	1	0	0	1	8.55	0	0			0	0	0	0	0	909.96
60083359		1	O		6	7.9	233750	233589.94	9/1/2004	8/1/2034	1698.91	360	360	85	8/1/2004	275000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1698.91
60083417		1	N		1	5.75	258300	258030.32	9/1/2004	8/1/2034	1507.37	360	360	90	8/1/2004	287000	1	0	0	1	5.75	8	6	8/1/2007	9/1/2007	6	6	1	11.75	5.75	1507.37
60083458		1	O		6	6.7	184500	184178.27	8/1/2004	7/1/2034	1190.54	360	360	90	7/1/2004	205000	1	0	0	1	6.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1190.54
60083631		5	O		1	7.55	190400	190119.32	8/1/2004	7/1/2034	1337.83	360	360	80	8/1/2004	238000	1	10000	0	1	7.55	8	6	7/1/2007	8/1/2007	6	6	1	13.55	7.55	1337.83
60084019		1	O		6	9	187000	186897.85	9/1/2004	8/1/2034	1504.65	360	360	88.63	8/1/2004	211000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	1504.65
60084050		2	N		6	9.65	79200	79124.2	8/1/2004	7/1/2034	674.65	360	360	90	7/1/2004	88000	1	0	0	2	9.65	8	6	7/1/2007	8/1/2007	6	6	1	15.65	9.65	674.65
60084530		5	O		6	6.975	100000	99683.81	9/1/2004	8/1/2019	897.44	180	180	80	8/1/2004	125000	1	0	0	1	6.975	0	0			0	0	0	0	0	897.44
60084678		2	O		1	8	118920	118758.52	8/1/2004	7/1/2034	879.94	360	360	80	7/1/2004	149900	1	0	0	2	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	879.94
60085115		1	O		1	9.2	72000	71962.28	8/1/2004	8/1/2034	589.72	360	360	80	8/1/2004	92000	1	0	0	1	9.2	0	0			0	0	0	0	0	589.72
60085156		1	O		6	8.15	240000	239686.54	8/1/2004	7/1/2034	1786.2	360	360	64	7/1/2004	375000	1	0	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1786.2
60085172		1	O		6	8.35	111000	110860.8	8/1/2004	7/1/2034	841.73	360	360	79.29	8/1/2004	140000	1	10000	0	1	8.35	0	0			0	0	0	0	0	841.73
60085511		1	O		6	7.6	162000	161882.15	9/1/2004	8/1/2034	1143.85	360	360	90	8/1/2004	180000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1143.85
60086071		1	N		1	5.75	258300	258030.32	9/1/2004	8/1/2034	1507.37	360	360	90	8/1/2004	287000	1	0	0	1	5.75	8	6	8/1/2007	9/1/2007	6	6	1	11.75	5.75	1507.37
60086113		1	N		6	8.95	163800	163528	8/1/2004	7/1/2034	1084.28	360	360	90	7/1/2004	182000	1	0	0	1	8.95	8	6	7/1/2007	8/1/2007	6	6	1	12.95	6.95	1084.28
60086212		1	O		6	7.7	297500	297074.44	8/1/2004	7/1/2034	2121.06	360	360	85	7/1/2004	350000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2121.06
60086265		1	O		6	8	210000	209717.24	8/1/2004	7/1/2034	1540.91	360	360	75	8/1/2004	280000	1	10000	0	1	8	8	6	7/1/2006	8/1/2006	6	6	1	14	8	1540.91
60086451		1	O		6	5.85	384000	383606.62	9/1/2004	8/1/2034	2265.38	360	360	66.21	8/1/2004	580000	1	0	0	1	5.85	0	0			0	0	0	0	0	2265.38
60086519		5	O		6	7.7	109300	108970.45	9/1/2004	8/1/2034	779.27	360	360	81.26	8/1/2004	134500	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	779.27
60086634		1	O		1	7.475	120000	119820.42	8/1/2004	7/1/2034	837.01	360	360	80	7/1/2004	150000	1	0	0	1	7.475	8	6	7/1/2006	8/1/2006	6	6	1	13.475	7.475	837.01

60088816	1	O		8	5.7	202000	201787.09	9/1/2004	8/1/2034	1172.41	360	360	56.11	8/1/2004	360000	1	0	0	1	5.7	0	0				0	0	0	0	0	1172.41
60087376	3	O		6	9.1	456000	455756.06	9/1/2004	8/1/2034	3701.94	360	360	94.02	8/1/2004	485000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006		6	6	1	15.1	9.1	3701.94
60087459	1	O		6	5.8	500000	499482.9	9/1/2004	8/1/2034	2933.77	360	360	78.22	8/1/2004	656000	1	0	0	1	5.8	0	0				0	0	0	0	0	2933.77
60087491	1	O		8	7.15	102750	102668.23	9/1/2004	8/1/2034	693.99	360	360	89.35	8/1/2004	115000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006		6	6	1	13.15	7.15	693.99
60087558	1	O		6	8.7	100800	100741.4	9/1/2004	8/1/2034	789.4	360	360	80	8/1/2004	126000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006		6	6	1	14.7	8.7	789.4
60088390	1	O		6	6.99	121000	120900.62	9/1/2004	8/1/2034	804.21	360	360	77.58	8/1/2004	156000	1	0	0	1	6.99	0	0				0	0	0	0	0	804.21
60088838	2	O		6	8.825	109250	109188.11	9/1/2004	8/1/2034	865.33	360	360	95	8/1/2004	115000	1	0	0	2	8.825	8	6	8/1/2006	9/1/2006		6	6	1	14.825	8.825	865.33
60088879	1	O		6	7.6	114950	114782.22	8/1/2004	7/1/2034	811.64	360	360	95	7/1/2004	121000	1	0	0	1	7.6	8	4.5	7/1/2006	8/1/2006		6	6	1	13.6	7.6	811.64
60088937	2	N		1	7.95	129600	129512.15	9/1/2004	8/1/2034	946.45	360	360	90	8/1/2004	144000	1	0	0	2	7.95	8	6	8/1/2007	9/1/2007		6	6	1	13.95	7.95	946.45
60088952	5	O		6	7.2	370500	370208.08	9/1/2004	8/1/2034	2514.92	360	360	95	8/1/2004	390000	1	0	0	1	7.2	8	4.5	8/1/2006	9/1/2006		6	6	1	13.2	7.2	2514.92
60089018	1	O		8	8.05	375300	375050.72	9/1/2004	8/1/2034	2766.92	360	360	90	8/1/2004	417000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006		6	6	1	14.05	8.05	2766.92
60089174	1	O		6	6.85	122000	121793.41	8/1/2004	7/1/2034	799.42	360	360	77.71	7/1/2004	157000	1	0	0	1	6.85	8	6	7/1/2006	8/1/2006		6	6	1	12.85	6.85	799.42
60089430	1	O		1	8.95	93100	92996.84	8/1/2004	7/1/2034	745.76	360	360	95	8/1/2004	99000	1	10000	0	1	8.95	8	6.5	7/1/2006	8/1/2006		6	6	1	14.95	8.95	745.76
60089471	1	O		6	7.675	219600	219284.28	8/1/2004	7/1/2034	1561.88	360	360	90	8/1/2004	244000	1	10000	0	1	7.675	8	6	7/1/2006	8/1/2006		6	6	1	13.675	7.675	1561.88
60089539	1	O		1	8.9	90250	90199.68	9/1/2004	8/1/2034	719.69	360	360	95	8/1/2004	95000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006		6	6	1	14.9	8.9	719.69
60089752	1	O		6	6.55	204000	203817.36	9/1/2004	8/1/2034	1296.14	360	360	80	8/1/2004	255000	1	0	0	1	6.55	0	0				0	0	0	0	0	1296.14
60089810	1	O		1	8.6	72000	71957.27	9/1/2004	8/1/2034	558.73	360	360	80	8/1/2004	90000	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007		6	6	1	14.6	8.6	558.73
60090073	5	O		6	7.9	94350	94285.39	9/1/2004	8/1/2034	685.75	360	360	85	8/1/2004	111000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006		6	6	1	13.9	7.9	685.75
60090511	1	O		8	8.8	94500	94391.89	8/1/2004	7/1/2034	746.81	360	360	90	8/1/2004	105000	1	10000	0	1	8.8	8	6	7/1/2006	8/1/2006		6	6	1	14.8	8.8	746.81
60090537	1	O		6	9.075	64000	63862.75	8/1/2004	7/1/2019	651.99	180	180	80	8/1/2004	80000	1	10000	0	1	9.075	0	0				0	0	0	0	0	651.99
60090651	1	O		8	7.65	114500	114334.55	8/1/2004	7/1/2034	812.4	360	360	73.87	8/1/2004	155000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007		6	6	1	13.65	7.65	812.4
60090750	1	O		1	7.1	297311	297072.06	9/1/2004	8/1/2034	1998.03	360	360	90	8/1/2004	332500	1	0	0	1	7.1	8	6	8/1/2007	9/1/2007		6	6	1	13.1	7.1	1998.03
60090778	1	O		8	7.75	118750	118666.19	9/1/2004	8/1/2034	850.74	360	360	95	8/1/2004	125000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006		6	6	1	13.75	7.75	850.74
60091196	1	O		6	8.2	75600	75502.25	8/1/2004	7/1/2034	565.31	360	360	79.16	7/1/2004	95500	1	0	0	1	8.2	8	6	7/1/2006	8/1/2006		6	6	1	14.2	8.2	565.31
60091212	1	O		1	11.25	35890	35865.84	8/1/2004	7/1/2034	348.59	360	360	20	7/1/2004	179450	2	0	0	1	11.25	0	0				0	0	0	0	0	348.59
60091451	2	O		6	5.9	284000	283711.82	9/1/2004	8/1/2034	1684.51	360	360	80	8/1/2004	355000	1	0	0	4	5.9	0	0				0	0	0	0	0	1684.51
60091493	1	O		6	9.225	184000	183904.1	9/1/2004	8/1/2034	1510.4	360	360	80	8/1/2004	230000	1	0	0	1	9.225	0	0				0	0	0	0	0	1510.4
60091634	1	O		1	7.75	256500	256318.96	9/1/2004	8/1/2034	1837.6	360	360	95	8/1/2004	270000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007		6	6	1	13.75	7.75	1837.6
60092012	1	N		1	7.9	120150	119984.92	8/1/2004	7/1/2034	873.26	360	360	90	8/1/2004	134000	1	10000	0	1	7.9	0	0				0	0	0	0	0	873.26
60092111	7	O		1	8.625	83750	83712.35	9/1/2004	8/1/2034	495.85	360	360	85	8/1/2004	75000	1	0	0	1	8.625	0	0				0	0	0	0	0	495.85
60092152	1	O		8	5.25	270000	269379.25	8/1/2004	7/1/2034	1490.95	360	360	90	8/1/2004	300000	1	10000	0	1	5.25	8	6	7/1/2006	8/1/2006		6	6	1	11.25	5.25	1490.95
60093150	1	O		1	7.5	136000	135899.06	9/1/2004	8/1/2034	950.94	360	360	80	8/1/2004	170000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006		6	6	1	13.5	7.5	950.94
60093457	7	O		6	7.65	205600	205451.93	9/1/2004	8/1/2034	1458.77	360	360	80	8/1/2004	257000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006		6	6	1	13.65	7.65	1458.77
60093556	3	O		1	8.8	247000	246717.68	8/1/2004	7/1/2034	1951.98	360	360	65	7/1/2004	260000	1	0	0	1	8.8	8	6	7/1/2006	8/1/2006		6	6	1	14.8	8.8	1951.98
60093614	1	N		6	6.95	175500	175208.59	8/1/2004	7/1/2034	1161.72	360	360	90	7/1/2004	195000	1	0	0	1	6.95	8	6	7/1/2007	8/1/2007		6	6	1	12.95	6.95	1161.72
60093713	1	N		8	6.95	162900	162629.5	8/1/2004	7/1/2034	1078.32	360	360	90	7/1/2004	181000	1	0	0	1	6.95	8	6	7/1/2007	8/1/2007		6	6	1	12.95	6.95	1078.32
60093895	1	O		6	9.1	180000	179903.7	9/1/2004	8/1/2034	1461.3	360	360	75	8/1/2004	240000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006		6	6	1	15.1	9.1	1461.3
60093994	1	O		1	9.05	126000	125883.25	8/1/2004	7/1/2034	1018.37	360	360	90	7/1/2004	140000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006		6	6	1	15.05	9.05	1018.37
60094018	1	O		1	7.05	180000	179853.9	9/1/2004	8/1/2034	1203.6	360	360	80	8/1/2004	255000	1	0	0	1	7.05	0	0				0	0	0	0	0	1203.6
60094133	1	O			9.4	118750	118630.21	8/1/2004	7/1/2034	989.87	360	360	95	7/1/2004	125000	1	0	0	1	9.4	8	6	7/1/2007	8/1/2007		6	6	1	15.4	9.4	989.87
60094356	1	O		1	6.5	310500	309937.07	8/1/2004	7/1/2034	1962.58	360	360	90	8/1/2004	345000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006		6	6	1	12.5	6.5	1962.58
60094414	1	O		6	6.2	213750	213339.37	8/1/2004	7/1/2034	1309.16	360	360	95	7/1/2004	225000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006		6	6	1	12.2	6.2	1309.16
60094497	1	N		1	8.35	225000	224717.87	8/1/2004	7/1/2034	1706.2	360	360	90	7/1/2004	250000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006		6	6	1	14.35	8.35	1706.2
60094554	1	O		1	7.85	261000	260819.47	8/1/2004	8/1/2034	1887.91	360	360	90	8/1/2004	290000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007		6	6	1	13.85	7.85	1887.91
60095114	1	O		6	7.5	423000	422370.18	8/1/2004	7/1/2034	2957.68	360	360	90	8/1/2004	470000	1	10000	0	1	7.5	0	0				0	0	0	0	0	2957.68
60095270	1	O		8	6.95	159600	159467.68	9/1/2004	8/1/2034	1056.47	360	360	80	8/1/2004	199500	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006		6	6	1	12.95	6.95	1056.47
60095593	1	O		6	6.5	306000	305723.37	9/1/2004	8/1/2034	1934.13	360	360	85	8/1/2004	360000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006		6	6	1	12.5	6.5	1934.13
60095676	1	O		1	8.05	180000	179760.08	8/1/2004	7/1/2034	1327.06	360	360	80	7/1/2004	225000	1	0	0	1	8.05	8	6	7/1/2006	8/1/2006		6	6	1	14.05	8.05	1327.06
60096252	1	O		6	7.35	151200	151084.37	9/1/2004	8/1/2034	1041.73	360	360	90	8/1/2004	168000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006		6	6	1	13.35	7.35	1041.73
60096658	1	O		6	8	81900	81845.04	9/1/2004	8/1/2034	600.96	360	360	78	8/1/2004	105000	1	0	0	1	8	0	0				0	0	0	0	0	600.96
60096757	1	O		6	6.1	361250	360542.59	8/1/2004	7/1/2034	2189.16	360	360	85	7/1/2004	425000	1	0	0	1	6.1	0	0				0	0	0	0	0	2189.16
60096914	1	O		6	7.975	76000	75948.74	9/1/2004	8/1/2034	556.34	360	360	84.44	8/1/2004	90000	1	0	0	1	7.975	8	6	8/1/2007	9/1/2007		6	6	1	13.975	7.975	556.34
60096997	1	O		6	7.85	191000	190440.66	9/1/2004	8/1/2019	1808.8	180	180	83.04	8/1/2004	230000	1	0	0	1	7.85	0	0				0	0	0	0	0	1808.8
60097235	1	O		6	7.1	305000	304754.88	9/1/2004	8/1/2034	2049.7	360	360	100	8/1/2004	305000	1	0	0	1	7.1	8	6	8/1/2007	9/1/2007		6	6	1	13.1	7.1	2049.7
60097714	1	O		6	7.65	117000	116915.74	9/1/2004	8/1/2034	830.14	360	360	90	8/1/2004	130000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006		6	6	1	13.65	7.65	830.14
60097870	1		2	1	7.1	108990	108814.3	8/1/2004	7/1/2034	732.45	360	360	90	8/1/2004	122000	1	10000	0	1	7.1	0	0				0	0	0	0	0	732.45
60097995	1	O		8	9.05	72000	71921.85	8/1/2004	7/1/2034	581.93	360	360	90	7/1/2004	80000	1	0	0	1	9.05	8	6	7/1/2006	8/1/2006		6	6	1	15.05	9.05	581.93
60098639	5	O		6	6.35	137600	137471.93	9/1/2004	8/1/2034	856.2	360	360	80	8/1/2004	172000	1	0	0	1	6.35	0	0				0	0	0	0	0	856.2
60098837	1	O		1	6.45	197600	197419.82	9/1/2004	8/1/2034	1242.48	360	360	80	8/1/2004	247000	1	0	0	1	6.45	8	6	8/1/2007	9/1/2007		6	6	1	12.45	6.45	1242.48
60098910	1	O		1	8.45	50000	49938.57	8/1/2004	7/1/2034	382.69	360	360	67.57	8/1/2004	74000	1	10000	0	1	8.45	0	0				0	0	0	0	0	382.69
60099215	1	O		8	8.3	80750	80699.03	9/1/2004	8/1/2034	609.49	360	360	85	8/1/2004	95000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006		6	6	1	14.3	8.3	609.49
60099498	2	O		6	7.25	429250	428578.25	8/1/2004	7/1/2034	2928.25	360	360	82.55	7/1/2004	520000	1	0	0	2	7.25	8	6	7/1/2006	8/1/2006		6	6	1	13.25	7.25	2928.25
60099751	5	O		1	7.4	183160	183021.32	9/1/2004	8/1/2034	1268.17	360	360	80	8/1/2004	228990	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006		6	6	1	13.4	7.4	1268.17
60099819	2	N		1	8.6	189900	189787.3	9/1/2004	8/1/2034	1473.65	360	360	90	8/1/2004	211000	1	0	0	2	8.6	8	6	8/1/2006	9/1/2006		6	6	1	14.6	8.6	1473.65
60100195	1	O		6	7.25	163000	162872.84	9/1/2004	8/1/2034	1111.95	360	360	82.74	8/1/2004	197000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006		6	6	1	13.25	7.25	1111.95
60100559	2	N		6	9.98	58500	58447.8	8/1/2004	7/1/2034	512.52	360	360	90	8/1/2004	65000	1	10000	0	2	9.98	0	0				0	0	0	0	0	512.52
60100716	1	O		6	6.3	310250	309958.44	9/1/2004	8/1/2034	1920.37	360	360	85	8/1/2004	365000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006		6	6	1	12.3	6.3	1920.37
60100757	1	O		1	9.3	85500	85411.93	8/1/2004	7/1/2034	708.49	360	360	90	7/1/2004	100000	1	0	0	1	9.3	0	0				0	0	0	0	0	708.49
60101474	1	O		1	7.99	235000	234600.53	9/1/2004	8/1/2024	1964.18	240	240	94.99	8/1/2004	247400	1	0	0	1	7.99	0	0				0	0	0	0	0	1964.18
60101730	1	O		6	7.48	88520	88454.03	9/1/2004	8/1/2034	617.74	360	360	78.31	8/1/2004	116000	1	0	0	1	7.48	0	0				0	0	0	0	0	617.74
60101854	1	O		6	7.8	86400	86339.63	9/1/2004	8/1/2034	621.97	360	360	90	8/1/2004	96000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006		6	6	1	13.8	7.8	621.97
60102050	1	N		8	7.25	140400	140290.47	9/1/2004	8/1/2034	957.78	360	360	80	8/1/2004	175500	1	0	0	1	7.25	0	0				0	0	0	0	0	957.78
60102159	1	O		8	6.838	113000	112904.37	9/1/2004	8/1/2034	739.54	360	360	83.09	8/1/2004	136000	1	0	0	1	6.838	8	6	8/1/2007	9/1/2007		6	6	1	12.838	6.838	739.54
60102456	1	O		6	7.64	120500	120413.04	9/1/2004	8/1/2034	854.14	360	360	79.28	8/1/2004	152000	1	0	0	1	7.64	8	6	8/1/2006	9/1/2006		6	6	1	13.64	7.64	854.14
60102514	1	O		6	7.99	209000	208859.47	9/1/2004	8/1/2034	1532.12	360	360	80.38	8/1/2004	260000	1	0	0	1	7.99	0	0				0	0	0	0	0	1532.12
60102738	5	O		1	8.05	142200	142105.55	9/1/2004	8/1/2034	1048.38	360	360	90	8/1/2004	158000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006		6	6	1	14.05	8.05	1048.38
60103256	1	O		1	6.9	142405	142166.21	8/1/2004	7/1/2034	937.88	360	360	95	7/1/2004	149900	1	0	0	1	6.9	8	6	7/1/2007	8/1/2007		6	6	1	12.9	6.9	937.88

60103595	1	O		6	7.5	188000	167875.31	8/1/2004	8/1/2034	1174.69	360	360	80	9/1/2004	210000	1	1000	0	1	7.5	0	0			0	0	0	0	0	1174.69
60103777	5	O		6	6.85	351500	350964.79	8/1/2004	7/1/2034	2303.24	360	360	93.73	8/1/2004	375000	1	10000	0	1	6.85	0	0			0	0	0	0	0	2303.24
60103793	1	O		6	5.95	137000	136723.92	8/1/2004	7/1/2034	816.99	360	360	84.57	7/1/2004	162000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	816.99
60104650	1	N		6	6.95	265200	264759.65	8/1/2004	7/1/2034	1755.49	360	360	85	8/1/2004	312000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1755.49
60105178	1	O		6	9.2	64000	63968.47	9/1/2004	8/1/2034	524.2	360	360	79.01	8/1/2004	81000	1	0	0	1	9.2	0	0			0	0	0	0	0	524.2
60105319	1	O		6	7.1	136000	135898.7	9/1/2004	8/1/2034	913.97	360	360	85	8/1/2004	160000	1	0	0	1	7.1	0	0			0	0	0	0	0	913.97
60106418	1	O		1	8.15	276000	275733.03	9/1/2004	8/1/2034	1681.47	360	360	80	8/1/2004	345000	2	0	0	1	8.15	8	6	8/1/2007	9/1/2007	6	6	1	12.15	6.15	1681.47
60106814	1	O		1	9.7	90000	89957.56	9/1/2004	8/1/2034	769.94	360	360	100	8/1/2004	90000	1	0	0	1	9.7	8	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	769.94
60106754	2	O		6	8.8	102000	101941.92	9/1/2004	8/1/2034	806.08	360	360	85	8/1/2004	120000	1	0	0	2	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	806.08
60107919	1	O		1	7.35	147920	147693.07	8/1/2004	7/1/2034	1019.13	360	360	80	7/1/2004	185000	1	0	0	1	7.35	8	6	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1019.13
60108412	2	O		6	8.8	375700	375368.9	9/1/2004	8/1/2034	2399.45	360	360	85	8/1/2004	442000	1	0	0	4	8.8	0	0			0	0	0	0	0	2399.45
60108511	1	O		6	10.3	68900	68842.58	8/1/2004	7/1/2034	619.98	360	360	65	8/1/2004	106000	1	10000	0	1	10.3	8	6	7/1/2006	8/1/2006	6	6	1	16.3	10.3	619.98
60109394	5	O		1	6.1	540000	538942.56	8/1/2004	7/1/2034	3272.38	360	360	90	8/1/2004	600000	1	10000	0	1	6.1	0	0			0	0	0	0	0	3272.38
60109493	1	N		6	7.825	203400	202857.45	8/1/2004	7/1/2034	1467.74	360	360	90	8/1/2004	226000	1	10000	0	1	7.825	8	6	7/1/2006	8/1/2006	6	6	1	13.825	7.825	1467.74
60109972	1	O		1	7.4	128000	127903.06	9/1/2004	8/1/2034	886.25	360	360	80	8/1/2004	160000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	886.25
60110178	2	N		8	8.55	154700	154607.24	9/1/2004	8/1/2034	1195	360	360	85	8/1/2004	182000	1	0	0	2	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	1195
60110434	1	O		6	7.99	148750	148649.99	9/1/2004	8/1/2034	1090.44	360	360	85	8/1/2004	175000	1	0	0	1	7.99	0	0			0	0	0	0	0	1090.44
60111093	1	O		6	6.6	96000	95914.88	9/1/2004	8/1/2034	613.12	360	360	84.21	8/1/2004	114000	1	0	0	1	6.6	0	0			0	0	0	0	0	613.12
60111358	1	O		8	6.65	568000	567501.3	9/1/2004	8/1/2034	3646.37	360	360	82.32	8/1/2004	690000	1	0	0	1	6.65	0	0			0	0	0	0	0	3646.37
60111754	1	N		6	7.65	112500	112337.44	8/1/2004	7/1/2034	798.21	360	360	90	8/1/2004	125000	1	10000	0	1	7.65	8	6	7/1/2007	8/1/2007	6	6	1	13.65	7.65	798.21
60112232	1	O		6	6.99	272000	271551.9	8/1/2004	7/1/2034	1807.8	360	360	89.77	8/1/2004	303000	1	10000	0	1	6.99	8	4.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1807.8
60112331	1	O		6	6.7	250000	249564.05	8/1/2004	7/1/2034	1613.2	360	360	81.97	8/1/2004	305000	1	10000	0	1	6.7	8	6	7/1/2007	8/1/2007	6	6	1	12.7	6.7	1613.2
60112679	5	O		1	8.6	258450	258142.13	8/1/2004	7/1/2034	2005.61	360	360	90	7/1/2004	287180	1	0	0	1	8.6	8	6	7/1/2007	8/1/2007	6	6	1	14.6	8.6	2005.61
60112752	3	O		1	7.6	81600	81540.84	9/1/2004	8/1/2034	576.16	360	360	80	8/1/2004	102000	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	576.16
60112877	5	N		1	8.3	125542	125462.75	9/1/2004	8/1/2034	947.58	360	360	90	8/1/2004	140000	1	0	0	1	8.3	8	6.5	8/1/2006	9/1/2006	6	6	1	14.3	8.3	947.58
60112978	2	O		1	8.8	346500	346302.69	9/1/2004	8/1/2034	2738.31	360	360	90	8/1/2004	385000	1	0	0	2	8.8	0	0			0	0	0	0	0	2738.31
60113172	5	O		1	7.65	118750	118664.48	9/1/2004	8/1/2034	842.55	360	360	95	8/1/2004	125000	1	0	0	1	7.65	0	0			0	0	0	0	0	842.55
60113255	1	O		6	7.25	156750	156627.71	9/1/2004	8/1/2034	1069.32	360	360	95	8/1/2004	165000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1069.32
60113313	1	O		6	9.35	69300	69264.81	9/1/2004	8/1/2034	575.15	360	360	90	8/1/2004	77000	1	0	0	1	9.35	8	6	8/1/2007	9/1/2007	6	6	1	15.35	9.35	575.15
60113511	3	O		1	12	30000	29991.41	9/1/2004	8/1/2034	308.59	360	360	20	8/1/2004	150000	2	0	0	1	12	0	0			0	0	0	0	0	308.59
60113552	7	O		6	7.9	73000	72950.01	9/1/2004	8/1/2034	530.57	360	360	81.11	8/1/2004	90000	1	0	0	1	7.9	0	0			0	0	0	0	0	530.57
60113578	1	N		6	8.15	260100	259760.29	8/1/2004	7/1/2034	1935.79	360	360	90	8/1/2004	289000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1935.79
60113677	5	O		1	9.35	254900	254640.18	8/1/2004	7/1/2034	2115.5	360	360	90	7/1/2004	283232	1	0	0	1	9.35	8	6	7/1/2007	8/1/2007	6	6	1	15.35	9.35	2115.5
60113735	1	O		8	8	260000	259825.54	8/1/2004	8/1/2034	1907.79	360	360	80	8/1/2004	325000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	1907.79
60113974	1	O		6	7.4	116500	116323.03	8/1/2004	7/1/2034	806.63	360	360	89.27	8/1/2004	130500	1	10000	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	806.63
60114097	7	O		1	7.85	72800	72695.52	8/1/2004	7/1/2034	526.59	360	360	80	8/1/2004	91000	1	10000	0	1	7.85	0	0			0	0	0	0	0	526.59
60114352	1	N		1	7.1	151200	150956.24	8/1/2004	7/1/2034	1016.12	360	360	90	7/1/2004	168000	1	0	0	1	7.1	8	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1016.12
60114592	3	O		6	8.95	154375	154190.43	8/1/2004	7/1/2034	1236.59	360	360	95	8/1/2004	162500	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1236.59
60114675	1	O		6	7.99	175500	175382	9/1/2004	8/1/2034	1286.54	360	360	90	8/1/2004	195000	1	0	0	1	7.99	8	6	6/1/2006	9/1/2006	6	6	1	13.99	7.99	1286.54
60115011	5	O		1	7.45	140000	139789.44	8/1/2004	7/1/2034	974.12	360	360	87.5	7/1/2004	160000	1	0	0	1	7.45	8	6	7/1/2006	8/1/2006	6	6	1	13.45	7.45	974.12
60115094	5	O		6	6.75	276000	275762.38	9/1/2004	8/1/2034	1790.14	360	360	74.59	8/1/2004	370000	1	0	0	1	6.75	0	0			0	0	0	0	0	1790.14
60115110	7	N		6	7.5	104000	103922.81	9/1/2004	8/1/2034	727.19	360	360	79.39	8/1/2004	131000	1	0	0	1	7.5	8	4.5	8/1/2006	9/1/2006	6	6	1	13.5	7.5	727.19
60115219	1	O		6	7.95	97750	97617.03	8/1/2004	7/1/2034	713.86	360	360	85	7/1/2004	115000	1	0	0	1	7.95	8	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	713.86
60115953	5	O		6	8.075	130500	130413.76	9/1/2004	8/1/2034	964.4	360	360	90	8/1/2004	145000	1	0	0	1	8.075	8	6	8/1/2006	9/1/2006	6	6	1	14.075	8.075	964.4
60116019	1	O		1	8.95	152720	152593.57	9/1/2004	8/1/2034	1010.93	360	360	80	8/1/2004	190900	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	8.95	1010.93
60116555	7	O		1	6.85	102000	101913.88	9/1/2004	8/1/2034	668.37	360	360	85	8/1/2004	120000	1	0	0	1	6.85	0	0			0	0	0	0	0	668.37
60117272	2	O		6	7.3	330000	329488.67	8/1/2004	7/1/2034	2262.39	360	360	78.2	7/1/2004	422000	1	0	0	4	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	2262.39
60117355	1	N		1	8.1	252000	251667.5	8/1/2004	7/1/2034	1866.69	360	360	90	8/1/2004	280000	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1866.69
60117439	2	O		1	8.35	337500	337289.14	9/1/2004	8/1/2034	2559.3	360	360	90	8/1/2004	375000	1	0	0	2	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	2559.3
60117553	1	O		1	7.55	153600	153373.57	8/1/2004	7/1/2034	1079.26	360	360	80	7/1/2004	192000	1	0	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1079.26
60117777	3	N		1	9.05	301550	301386.99	9/1/2004	8/1/2034	2437.2	360	360	89.99	8/1/2004	335109	1	0	0	1	9.05	8	6	8/1/2007	9/1/2007	6	6	1	15.05	9.05	2437.2
60117991	1	O		6	8.9	122250	122181.82	9/1/2004	8/1/2034	974.87	360	360	75	8/1/2004	163000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	974.87
60118015	2	N		1	7.1	368900	368703.45	9/1/2004	8/1/2034	2479.8	360	360	90	8/1/2004	410000	1	0	0	2	7.1	8	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	2479.8
60118353	5	O		6	7.3	196500	196190.87	8/1/2004	7/1/2034	1367.72	360	360	95	8/1/2004	210000	1	10000	0	1	7.3	8	6	7/1/2008	8/1/2008	6	6	1	13.3	7.3	1367.72
60119278	1	O		8	6.75	180000	179689.17	8/1/2004	7/1/2034	1167.48	360	360	80	7/1/2004	225000	1	0	0	1	6.75	8	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1167.48
60119757	3	O		1	7.15	270750	270317.81	8/1/2004	7/1/2034	1828.67	360	360	95	7/1/2004	285000	1	0	0	1	7.15	8	4.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1828.67
60120037	1	O		6	6.55	120000	119892.58	8/1/2004	8/1/2034	762.44	360	360	79.47	8/1/2004	151000	1	0	0	1	6.55	0	0			0	0	0	0	0	762.44
60120276	1	O		6	6.75	204000	203647.71	8/1/2004	7/1/2034	1323.15	360	360	89.87	8/1/2004	227000	1	10000	0	1	6.75	8	6	7/1/2007	8/1/2007	6	6	1	12.75	6.75	1323.15
60120375	2	N		8	8.55	331500	331301.23	9/1/2004	8/1/2034	2560.71	360	360	85	8/1/2004	390000	1	0	0	2	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	2560.71
60120433	1	O		8	6.55	71752	71687.78	9/1/2004	8/1/2034	455.89	360	360	47.83	8/1/2004	150000	1	0	0	1	6.55	0	0			0	0	0	0	0	455.89
60120458	3	N		1	7.7	146556	146451.51	8/1/2004	8/1/2034	1044.89	360	360	80	8/1/2004	183196	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1044.89
60120730	1	O		6	6.85	72000	71878.07	8/1/2004	7/1/2034	471.79	360	360	80	8/1/2004	90000	1	10000	0	1	6.85	0	0			0	0	0	0	0	471.79
60121092	1	O		1	6.6	179920	179760.48	9/1/2004	8/1/2034	1149.08	360	360	80	8/1/2004	224900	1	0	0	1	6.6	8	6	8/1/2007	9/1/2007	6	6	1	12.6	6.6	1149.08
60121134	2	O		6	8.6	488000	487710.39	9/1/2004	8/1/2034	3786.94	360	360	84.87	8/1/2004	575000	1	0	0	2	8.6	8	4.5	8/1/2007	9/1/2007	6	6	1	14.6	8.6	3788.94
60121530	5	O		8	7.4	382500	382210.39	9/1/2004	8/1/2034	2648.36	360	360	90	8/1/2004	425000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	2648.36
60122090	1	O		6	7.8	405000	404717.02	9/1/2004	8/1/2034	2915.48	360	360	90	8/1/2004	450000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	2915.48
60122116	1	O		6	7.125	99750	99670.23	9/1/2004	8/1/2034	672.04	360	360	95	8/1/2004	105000	1	0	0	1	7.125	8	6	8/1/2006	9/1/2006	6	6	1	13.125	7.125	672.04
60122132	1	O		6	5.9	187500	187089.38	9/1/2004	8/1/2024	1332.52	240	240	75	8/1/2004	250000	1	0	0	1	5.9	0	0			0	0	0	0	0	1332.52
60122959	1	O		6	7.55	290000	289786.91	9/1/2004	8/1/2034	2037.67	360	360	84.06	8/1/2004	345000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	2037.67
60123312	1	N		6	7.625	245700	245522.17	9/1/2004	8/1/2034	1739.05	360	360	90	8/1/2004	273000	1	0	0	1	7.625	8	6	8/1/2006	9/1/2006	6	6	1	13.625	7.625	1739.05
60123510	1	O		8	8.95	212400	212282.78	9/1/2004	8/1/2034	1701.39	360	360	90	8/1/2004	236000	1	0	0	1	8.95	0	0			0	0	0	0	0	1701.39
60123551	1	O		8	9.45	198000	197802.36	8/1/2004	7/1/2034	1657.68	360	360	90	7/1/2004	220000	1	0	0	1	9.45	8	6	7/1/2006	8/1/2006	6	6	1	15.45	9.45	1657.68
60123819	3	N		6	7.5	69500	69448.42	9/1/2004	8/1/2034	485.96	360	360	74.93	8/1/2004	92750	1	1000	0	1	7.5	0	0			0	0	0	0	0	485.96
60123892	1	O		6	5.65	297000	296366.48	8/1/2004	7/1/2034	1714.4	360	360	90	8/1/2004	330000	1	10000	0	1	5.65	6	6	7/1/2006	8/1/2006	6	6	1	11.65	5.65	1714.4
60123775	1	O		6	7.75	73100	73048.4	9/1/2004	8/1/2034	523.7	360	360	85	8/1/2004	86000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	523.7
60124039	1		2	1	7	111600	111508.52	9/1/2004	8/1/2034	742.48	360	360	90	8/1/2004	125000	1	0	0	1	7	8	6	8/1/2008	9/1/2008	6	6	1	13	7	742.48
60124070	1	O		6	7	169150	168871.89	8/1/2004	7/1/2034	1125.36	360	360	85	7/1/2004	199000	1	0	0	1	7	8	6.5	7/1/2006	8/1/2006	6	6	1	13	7	1125.36

60124153	1	O	1	8.45	102000	101937.56	9/1/2004	8/1/2034	780.69	360	360	85	8/1/2004	120000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	780.69
60124534	1	O	6	8.15	103350	103215	8/1/2004	7/1/2034	769.19	360	360	94.82	8/1/2004	109000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	769.19
60124872	1	O	6	6.35	268000	267499.81	8/1/2004	7/1/2034	1667.6	360	360	78.36	7/1/2004	342000	1	0	0	1	6.35	0	0			0	0	0	0	0	1667.6
60125010	1	O	6	5.8	315000	314674.22	9/1/2004	8/1/2034	1848.28	360	360	76.83	8/1/2004	410000	1	0	0	1	5.8	0	0			0	0	0	0	0	1848.28
60125234	2	N	1	7.9	283500	283305.68	9/1/2004	8/1/2034	2060.5	360	360	90	8/1/2004	320000	1	0	0	2	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	2060.5
60125531	1	O	6	7.6	155000	154887.25	9/1/2004	8/1/2034	1094.42	360	360	83.78	8/1/2004	185000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1094.42
60125572	1	O	1	7.15	189200	189049.45	9/1/2004	8/1/2034	1277.87	360	360	80	8/1/2004	236500	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1277.87
60126059	5	O	6	7.55	361250	360717.45	8/1/2004	7/1/2034	2538.3	360	360	85	8/1/2004	425000	1	10000	0	1	7.55	8	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	2538.3
60126174	1	O	8	7.55	70800	70747.97	9/1/2004	8/1/2034	497.48	360	360	94.4	8/1/2004	75000	1	0	0	1	7.55	0	0			0	0	0	0	0	497.48
60126414	3	O	6	7.4	109000	108834.43	8/1/2004	7/1/2034	754.7	360	360	94.78	8/1/2004	115000	1	10000	0	1	7.4	0	0			0	0	0	0	0	754.7
60126778	1	O	8	6.55	82000	81926.58	9/1/2004	8/1/2034	521	360	360	47.67	8/1/2004	172000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	521
60126810	1	O	1	5.25	241600	241044.53	8/1/2004	7/1/2034	1334.13	360	360	80	8/1/2004	302000	1	10000	0	1	5.25	8	6	7/1/2006	8/1/2006	6	6	1	11.25	5.25	1334.13
60127891	3	O	1	7.75	216600	216293.26	8/1/2004	7/1/2034	1551.75	360	360	95	8/1/2004	228000	1	10000	0	1	7.75	8	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1551.75
60127933	3	O	6	7.45	65000	64951.27	9/1/2004	8/1/2034	452.27	360	360	74.71	8/1/2004	87000	1	0	0	1	7.45	0	0			0	0	0	0	0	452.27
60128311	1	O	1	11.75	63000	62980.95	9/1/2004	8/1/2034	635.93	360	360	20	8/1/2004	315000	2	0	0	1	11.75	0	0			0	0	0	0	0	635.93
60128394	1	O	6	6.95	124000	123897.35	9/1/2004	8/1/2034	820.82	360	360	82.67	8/1/2004	150000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	820.82
60128477	1	O	1	8.95	171000	170905.62	9/1/2004	8/1/2034	1369.78	360	360	90	8/1/2004	190000	1	0	0	1	8.95	8	6	9/1/2006	9/1/2006	6	6	1	14.95	8.95	1369.78
60128998	1	O	6	5.85	420000	419137.38	8/1/2004	7/1/2034	2477.78	360	360	62.87	7/1/2004	668000	1	0	0	1	5.85	0	0			0	0	0	0	0	2477.78
60129657	1	O	8	6.65	164000	163856	9/1/2004	8/1/2034	1052.83	360	360	76.81	8/1/2004	213500	1	0	0	1	6.65	0	0			0	0	0	0	0	1052.83
60130473	1	O	8	6.95	212000	211824.5	9/1/2004	8/1/2034	1403.33	360	360	64.8	8/1/2004	250000	1	0	0	1	6.95	0	0			0	0	0	0	0	1403.33
60130671	3	N	6	6.95	112500	112406.86	9/1/2004	8/1/2034	744.7	360	360	90	8/1/2004	125000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	744.7
60130798	1	O	6	8.025	90000	89939.92	9/1/2004	8/1/2034	661.96	360	360	90	8/1/2004	100000	1	0	0	1	8.025	8	6	8/1/2006	9/1/2006	6	6	1	14.025	8.025	661.96
60131372	7	O	6	7.9	77350	77297.03	9/1/2004	8/1/2034	562.19	360	360	85	8/1/2004	91000	1	0	0	1	7.9	0	0			0	0	0	0	0	562.19
60131414	5	O	1	5.55	196000	195573.96	8/1/2004	7/1/2034	1119.03	360	360	80	7/1/2004	245000	1	0	0	1	5.55	8	6	7/1/2007	8/1/2007	6	6	1	11.55	5.55	1119.03
60131638	3	O	1	7.15	94950	94874.44	9/1/2004	8/1/2034	641.3	360	360	90	8/1/2004	105500	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	641.3
60132214	1	O	6	7.1	515000	514069.18	8/1/2004	7/1/2034	3460.97	360	360	83.06	8/1/2004	620000	1	10000	0	1	7.1	8	6	7/1/2007	8/1/2007	6	6	1	13.1	7.1	3460.97
60132255	1	O	6	7.85	175000	174757.11	8/1/2004	7/1/2034	1265.84	360	360	93.58	7/1/2004	187000	1	0	0	1	7.85	8	6	7/1/2007	8/1/2007	6	6	1	13.85	7.85	1265.84
60132495	1	O	6	8.15	127500	127333.47	8/1/2004	7/1/2034	948.92	360	360	85	8/1/2004	150000	1	10000	0	1	8.15	8	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	948.92
60132735	1	O	1	7.9	58500	58419.6	8/1/2004	7/1/2034	425.19	360	360	90	8/1/2004	65000	1	10000	0	1	7.9	8	4.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	425.19
60132891	1	O	6	6.3	107200	107099.26	9/1/2004	8/1/2034	663.54	360	360	79.41	8/1/2004	135000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	663.54
60132917	3	N	1	8.35	96450	96389.74	9/1/2004	8/1/2034	731.39	360	360	89.95	8/1/2004	107221	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	731.39
60132933	1	O	1	6.5	120000	119782.43	8/1/2004	7/1/2034	758.49	360	360	80	8/1/2004	150000	1	10000	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	758.49
60133030	1	O	6	7.7	162000	161884.5	9/1/2004	8/1/2034	1155	360	360	90	8/1/2004	180000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	1155
60133436	1	O	1	12.2	60860	60843.34	9/1/2004	8/1/2034	635.4	360	360	20	8/1/2004	305000	2	0	0	1	12.2	0	0			0	0	0	0	0	635.4
60133634	1	O	6	6.9	237600	237201.58	8/1/2004	7/1/2034	1564.84	360	360	90	7/1/2004	264000	1	0	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1564.84
60133915	2	N	1	9.35	72000	71926.6	8/1/2004	7/1/2034	597.58	360	360	90	7/1/2004	80000	1	0	0	2	9.35	0	0			0	0	0	0	0	597.58
60134277	3	O	1	6.25	127920	127798.62	9/1/2004	8/1/2034	787.63	360	360	80	8/1/2004	159900	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	787.63
60134475	1	O	1	6.65	160000	159718.25	8/1/2004	7/1/2034	1027.15	360	360	80	7/1/2004	200000	1	0	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1027.15
60134632	1	O	6	8.3	176000	175777.03	8/1/2004	7/1/2034	1328.43	360	360	80	8/1/2004	220000	1	10000	0	1	8.3	8	6	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1328.43
60134855	1	O	1	7.8	63000	62955.98	9/1/2004	8/1/2034	453.52	360	360	90	8/1/2004	70000	1	0	0	1	7.8	6	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	453.52
60135233	1	N	1	9.05	66600	66564	9/1/2004	8/1/2034	538.28	360	360	90	8/1/2004	74000	1	0	0	1	9.05	8	6	8/1/2007	9/1/2007	6	6	1	15.05	9.05	538.28
60136074	1	N	1	9	51200	51143.65	8/1/2004	7/1/2034	411.97	360	360	80	7/1/2004	64000	1	0	0	1	9	8	6	7/1/2007	8/1/2007	6	6	1	15	9	411.97
60136272	5	O	6	8.35	261250	261086.77	9/1/2004	8/1/2034	1981.09	360	360	95	8/1/2004	275000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1981.09
60136314	3	O	6	8.5	140600	140429.03	8/1/2004	7/1/2034	1081.1	360	360	95	7/1/2004	148000	1	0	0	1	8.5	8	6	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1081.1
60136439	2	O	6	7	240000	239803.27	9/1/2004	8/1/2034	1596.73	360	360	84.21	8/1/2004	285000	1	0	0	2	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	1596.73
60136678	1	O	8	8.9	189000	188788.4	8/1/2004	7/1/2034	1507.16	360	360	90	8/1/2004	210000	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1507.16
60136876	1	O	1	8.7	112000	111804.68	8/1/2004	7/1/2034	722.72	360	360	80	7/1/2004	140000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	12.7	8.7	722.72
60136918	1	O	1	8.7	125100	124954.02	8/1/2004	7/1/2034	979.7	360	360	90	7/1/2004	139000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	979.7
60136934	3	O	1	7.35	175000	174866.17	9/1/2004	8/1/2034	1205.71	360	360	83.33	8/1/2004	211000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1205.71
60137031	5	O	1	7.25	112000	111824.73	8/1/2004	7/1/2034	764.04	360	360	80	8/1/2004	141000	1	10000	0	1	7.25	8	6	7/1/2006	8/1/2006	6	6	1	13.25	7.25	764.04
60137056	1	O	8	6.8	73600	73537.25	9/1/2004	8/1/2034	479.82	360	360	80	8/1/2004	92000	1	0	0	1	6.8	0	0			0	0	0	0	0	479.82
60137536	1	O	1	9.65	190000	189909.46	9/1/2004	8/1/2034	1618.46	360	360	95	8/1/2004	200000	1	0	0	1	9.65	0	0			0	0	0	0	0	1618.46
60137890	1	O	1	8.15	113400	113251.89	8/1/2004	7/1/2034	843.98	360	360	90	8/1/2004	126000	1	10000	0	1	8.15	8	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	843.98
60137957	1	O	1	10.65	28000	27978.34	8/1/2004	7/1/2034	259.28	360	360	20	7/1/2004	140000	2	0	0	1	10.65	0	0			0	0	0	0	0	259.28
60138039	1	O	6	7	100600	99918.02	9/1/2004	8/1/2034	669.31	360	360	77.52	8/1/2004	129800	1	0	0	1	7	0	0			0	0	0	0	0	669.31
60138393	1	O	1	8.7	52200	52139.08	8/1/2004	7/1/2034	408.8	360	360	90	7/1/2004	58000	1	0	0	1	8.7	8	6	7/1/2007	8/1/2007	6	6	1	14.7	8.7	408.8
60138492	5	O	1	8.25	115150	115002.63	8/1/2004	7/1/2034	865.09	360	360	90	8/1/2004	127945	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	14.25	8.25	865.09
60138658	1	O	1	6.25	120400	120170.91	8/1/2004	7/1/2034	741.33	360	360	80	8/1/2004	150500	1	10000	0	1	6.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	741.33
60138674	5	O	8	7.99	107950	107804.35	8/1/2004	7/1/2034	791.35	360	360	85	7/1/2004	127000	1	0	0	1	7.99	0	0			0	0	0	0	0	791.35
60139458	1	O	1	8.05	100700	100633.11	9/1/2004	8/1/2034	742.42	360	360	95	8/1/2004	106000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	742.42
60139672	2	O	6	8.2	92800	92740.21	9/1/2004	8/1/2034	693.92	360	360	80	8/1/2004	116000	1	0	0	2	8.2	0	0			0	0	0	0	0	693.92
60139839	1	O	6	9.15	184000	183902.59	9/1/2004	8/1/2034	1500.41	360	360	89.78	8/1/2004	205000	1	0	0	1	9.15	0	0			0	0	0	0	0	1500.41
60139898	3	O	1	8.95	55710	55648.26	8/1/2004	7/1/2034	446.26	360	360	90	7/1/2004	61900	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	446.26
60140175	1	O	1	9.05	110565	110444.99	8/1/2004	7/1/2034	893.62	360	360	90	8/1/2004	122850	1	10000	0	1	9.05	0	0			0	0	0	0	0	893.62
60140290	5	O	1	7.75	166000	165882.83	9/1/2004	8/1/2034	1189.25	360	360	80	8/1/2004	208010	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1189.25
60140514	1	O	6	7.3	459000	458288.78	8/1/2004	7/1/2034	3146.78	360	360	85	8/1/2004	540000	1	10000	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	3146.78
60140639	1	O	1	7.375	319500	319012.27	8/1/2004	7/1/2034	2208.71	360	360	90	8/1/2004	355000	1	10000	0	1	7.375	8	6	7/1/2007	8/1/2007	6	6	1	13.375	7.375	2208.71
60141330	1	O	1	8	93500	93437.26	9/1/2004	8/1/2034	686.07	360	360	85	9/1/2004	110000	1	1000	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	686.07
60141355	1	O	6	7.99	130050	129827.56	8/1/2004	7/1/2034	953.36	360	360	90	8/1/2004	144500	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	953.36
60141512	1	O	6	6.6	259000	258539.48	8/1/2004	7/1/2034	1654.13	360	360	84.92	7/1/2004	305000	1	0	0	1	6.6	8	6	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1654.13
60141579	1	O	6	8.25	123500	123421.24	9/1/2004	8/1/2034	927.82	360	360	95	8/1/2004	130000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	927.82
60141637	2	O	6	10.65	153000	152941.14	9/1/2004	8/1/2034	1416.74	360	360	85	8/1/2004	180000	1	0	0	2	10.65	0	0			0	0	0	0	0	1416.74
60142494	1	N	1	8.65	103400	103339.28	9/1/2004	8/1/2034	806.08	360	360	89.91	8/1/2004	115000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	806.08
60142593	1	O	1	12.3	24000	23993.57	9/1/2004	8/1/2034	252.43	360	360	20	8/1/2004	120000	2	0	0	1	12.3	0	0			0	0	0	0	0	252.43
60142833	1	O	6	6.99	147000	146757.83	8/1/2004	7/1/2034	977.01	360	360	76.17	8/1/2004	193000	1	10000	0	1	6.99	8	6	7/1/2006	8/1/2006	6	6	1	12.99	6.99	977.01
60143351	7	O	1	8	50150	50116.34	9/1/2004	8/1/2034	367.99	360	360	85	8/1/2004	59000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	367.99
60143492	2	O	6	8.99	409500	409275.85	9/1/2004	8/1/2034	3291.99	360	360	90	8/1/2004	455000	1	0	0	2	8.99	8	6	8/1/2006	9/1/2006	6	6	1	14.99	8.99	3291.99

60143690	5	O	1	9.3	271800	271660.56	9/1/2004	8/1/2034	2245.89	360	360	90	8/1/2004	303000	1	0	0	1	9.3	8	8	8/1/2006	9/1/2006	6	6	1	15.3	9.3	2245.89
60144797	5	O	6	5.6	592000	591364.12	9/1/2004	8/1/2034	3398.55	360	360	81.1	8/1/2004	730000	1	0	0	1	5.6	8	8	8/1/2006	9/1/2006	6	6	1	11.6	5.6	3398.55
60144995	2	O	1	8.35	415150	414890.63	9/1/2004	8/1/2034	3148.12	360	360	95	8/1/2004	437000	1	0	0	2	8.35	8	8	8/1/2006	9/1/2006	6	6	1	14.35	8.35	3148.12
60145059	1	N	1	7.2	147600	147366.7	8/1/2004	7/1/2034	1001.9	360	360	90	8/1/2004	164000	1	10000	0	1	7.2	8	8	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1001.9
60145117	1	O	6	7.35	83700	83635.99	9/1/2004	8/1/2034	576.67	360	360	90	8/1/2004	93000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	576.67
60145174	1	O	6	7.5	82500	82438.77	9/1/2004	8/1/2034	576.86	360	360	87.3	8/1/2004	94500	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	576.86
60145737	1	O	6	7.15	173700	173561.77	9/1/2004	8/1/2034	1173.19	360	360	90	8/1/2004	193000	1	0	0	1	7.15	8	8	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1173.19
60146099	7	O	1	6.9	68800	68684.63	8/1/2004	7/1/2034	453.12	360	360	84.94	8/1/2004	82000	1	10000	0	1	6.9	8	6	7/1/2006	8/1/2006	6	6	1	12.9	6.9	453.12
60146198	1	O	6	6.5	194500	193859.23	9/1/2004	8/1/2019	1694.31	180	180	67.07	8/1/2004	290000	1	0	0	1	6.5	0	0			0	0	0	0	0	1694.31
60146297	5	O	1	9.55	130410	130282.55	8/1/2004	7/1/2034	1101.32	360	360	90	8/1/2004	144900	1	10000	0	1	9.55	0	0			0	0	0	0	0	1101.32
60146875	1	O	6	7.35	216325	216159.57	9/1/2004	8/1/2034	1490.42	360	360	85	8/1/2004	254500	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1490.42
60147055	1	O	6	5.8	360000	359627.68	9/1/2004	8/1/2034	2112.32	360	360	80	8/1/2004	450000	1	0	0	1	5.8	0	0			0	0	0	0	0	2112.32
60147279	3	N	1	7.85	99000	98931.52	9/1/2004	8/1/2034	716.11	360	360	90	8/1/2004	110000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	716.11
60148152	1	O	6	7.85	98100	98032.14	9/1/2004	8/1/2034	709.6	360	360	90	8/1/2004	109000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	709.6
60148517	1	O	6	6.4	194750	194390.02	8/1/2004	7/1/2034	1218.18	360	360	95	8/1/2004	205000	1	10000	0	1	6.4	0	0			0	0	0	0	0	1218.18
60148673	1	O	6	6.5	275000	274751.39	9/1/2004	8/1/2034	1738.19	360	360	72.37	8/1/2004	380000	1	0	0	1	6.5	0	0			0	0	0	0	0	1738.19
60149077	1	O	6	7.7	408500	408208.76	9/1/2004	8/1/2034	2912.45	360	360	95	8/1/2004	430000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	2912.45
60149178	7	O	6	7.65	107250	107172.76	9/1/2004	8/1/2034	760.96	360	360	75	8/1/2004	143000	1	0	0	1	7.65	0	0			0	0	0	0	0	760.96
60149192	1	O	1	7.25	131625	131522.31	9/1/2004	8/1/2034	897.92	360	360	90	8/1/2004	146250	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	897.92
60149275	1	O	1	6.95	314925	314402.09	8/1/2004	7/1/2034	2084.64	360	360	95	7/1/2004	331500	1	0	0	1	6.95	6	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2084.64
60149317	1	O	1	7.65	139500	139298.42	8/1/2004	7/1/2034	989.78	360	360	90	7/1/2004	155000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	989.78
60149473	1	O	6	7.1	148750	148630.45	9/1/2004	8/1/2034	999.65	360	360	85	8/1/2004	175000	1	0	0	1	7.1	8	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	999.65
60149838	1	O	6	5.8	358750	358378.98	9/1/2004	8/1/2034	2104.98	360	360	71.75	8/1/2004	500000	1	0	0	1	5.8	0	0			0	0	0	0	0	2104.98
60150331	1	O	6	7.55	89000	88934.6	9/1/2004	8/1/2034	625.36	360	360	77.39	8/1/2004	115000	1	0	0	1	7.55	0	0			0	0	0	0	0	625.36
60150430	1	N	1	7.85	71100	71050.81	9/1/2004	8/1/2034	514.3	360	360	90	8/1/2004	79000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	514.3
60150539	3	O	6	8.65	157500	157314.3	8/1/2004	7/1/2034	1227.83	360	360	90	7/1/2004	175000	1	0	0	1	8.65	8	6	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1227.83
60150612	1	O	1	8.2	156000	155850.54	9/1/2004	8/1/2034	955.46	360	360	80	8/1/2004	195000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	955.46
60150737	1	O	1	9.1	155800	155716.65	9/1/2004	8/1/2034	1264.83	360	360	95	8/1/2004	164000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	1264.83
60150810	2	N	6	7.9	103500	103357.71	8/1/2004	7/1/2034	752.25	360	360	90	8/1/2004	115000	1	10000	0	2	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	752.25
60151057	7	O	8	6.3	113600	113493.24	9/1/2004	8/1/2034	703.16	360	360	80	8/1/2004	142000	1	0	0	1	6.3	8	4.5	8/1/2007	9/1/2007	6	6	1	12.3	6.3	703.16
60151099	5	O	6	7.75	210000	209851.78	9/1/2004	8/1/2034	1504.47	360	360	84	8/1/2004	250000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1504.47
60151297	1	O	6	6.85	120000	119898.68	9/1/2004	8/1/2034	786.32	360	360	80	8/1/2004	150000	1	0	0	1	6.85	0	0			0	0	0	0	0	786.32
60151636	1	O	1	5.5	352000	351814.71	9/1/2004	8/1/2034	1998.62	360	360	80	8/1/2004	440000	1	0	0	1	5.5	8	4.5	8/1/2007	9/1/2007	6	6	1	11.5	5.5	1998.62
60152154	1	O	6	9.1	255000	254863.58	9/1/2004	8/1/2034	2070.17	360	360	72.86	8/1/2004	350000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	2070.17
60152410	1	N	6	8.45	55800	55731.45	8/1/2004	7/1/2034	427.08	360	360	90	7/1/2004	62000	1	0	0	1	8.45	0	0			0	0	0	0	0	427.08
60152634	1	O	8	6.65	414000	413271.01	8/1/2004	7/1/2034	2657.74	360	360	90	8/1/2004	460000	1	10000	0	1	6.65	8	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	2657.74
60152733	1	O	1	7.4	164250	164000.5	8/1/2004	7/1/2034	1137.24	360	360	90	7/1/2004	182500	1	0	0	1	7.4	8	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1137.24
60153038	1	O	6	6.6	464000	463174.98	8/1/2004	7/1/2034	2963.38	360	360	80	7/1/2004	580000	1	0	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	2963.38
60153152	1	N	1	7.75	144000	143898.36	9/1/2004	8/1/2034	1031.64	360	360	90	8/1/2004	160000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1031.64
60153574	1	O	1	8.2	122312	122233.2	9/1/2004	8/1/2034	914.6	360	360	95	8/1/2004	128750	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	914.6
60153673	1	O	6	9.1	105000	104943.83	9/1/2004	8/1/2034	852.42	360	360	75	8/1/2004	140000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	852.42
60154093	5	O	8	7.05	83000	82739.28	9/1/2004	8/1/2019	748.35	180	180	72.17	8/1/2004	115000	1	0	0	2	7.05	0	0			0	0	0	0	0	748.35
60154275	1	O	6	7.9	446500	445886.52	8/1/2004	7/1/2034	3245.19	360	360	95	7/1/2004	470000	1	0	0	1	7.9	8	6	7/1/2006	8/1/2006	6	6	1	13.9	7.9	3245.19
60154374	1	O	8	7.05	204250	203816.88	8/1/2004	7/1/2034	1365.75	360	360	95	8/1/2004	215000	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1365.75
60154499	1	O	6	8.5	200000	199878.84	9/1/2004	8/1/2034	1537.83	360	360	68.97	8/1/2004	290000	1	0	0	1	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	1537.83
60154739	2	O	1	7.35	441000	440662.76	9/1/2004	8/1/2034	3038.37	360	360	90	8/1/2004	490000	1	0	0	2	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	3038.37
60155074	3	O	1	6.45	208250	208059.89	9/1/2004	8/1/2034	1309.45	360	360	85	8/1/2004	245000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	1309.45
60155298	1	N	6	8.4	84000	83948.05	9/1/2004	8/1/2034	639.95	360	360	70	8/1/2004	120000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	639.95
60155397	1	O	3	7.25	127800	127700.3	9/1/2004	8/1/2034	871.83	360	360	90	8/1/2004	142000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	871.83
60156056	1	N	1	7.65	53910	53871.18	9/1/2004	8/1/2034	382.5	360	360	90	8/1/2004	59900	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	382.5
60156130	5	O	6	10.15	147000	146937.02	9/1/2004	8/1/2034	1306.36	360	360	73.5	8/1/2004	200000	1	0	0	1	10.15	8	6	8/1/2006	9/1/2006	6	6	1	16.15	10.15	1306.36
60156452	1	O	6	6.95	70000	69778.19	9/1/2004	8/1/2019	627.23	180	180	50	8/1/2004	140000	1	0	0	1	6.95	0	0			0	0	0	0	0	627.23
60156551	3	O	6	7.7	374000	373733.35	9/1/2004	8/1/2034	2666.48	360	360	85	8/1/2004	440000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	2666.48
60156973	1	O	6	7.25	256500	256299.9	9/1/2004	8/1/2034	1749.79	360	360	90	8/1/2004	285000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1749.79
60157914	1	O	6	7.55	69700	69648.78	9/1/2004	8/1/2034	489.75	360	360	85	8/1/2004	82000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	489.75
60158433	1	O	6	8.8	100000	99943.05	9/1/2004	8/1/2034	790.28	360	360	64.52	8/1/2004	155000	1	0	0	1	8.8	0	0			0	0	0	0	0	790.28
60158490	1	O	8	9.15	170000	169910	9/1/2004	8/1/2034	1388.25	360	360	53.97	8/1/2004	315000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	1388.25
60158615	1	O	1	6.6	119900	119686.8	8/1/2004	7/1/2034	765.76	360	360	79.99	8/1/2004	149900	1	10000	0	1	6.6	8	6	7/1/2007	8/1/2007	6	6	1	12.6	6.6	765.76
60158672	3	O	8	7.05	93000	92924.52	9/1/2004	8/1/2034	621.86	360	360	89.42	8/1/2004	104000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	621.86
60158797	1	O	6	6.85	105250	105157.59	9/1/2004	8/1/2034	675.67	360	360	84.2	8/1/2004	125000	1	0	0	1	6.85	0	0			0	0	0	0	0	675.67
60158870	1	N	6	8.2	190807	190676.67	8/1/2004	7/1/2034	753.79	360	360	49.9	7/1/2004	202000	1	0	0	1	8.2	8	6	7/1/2007	8/1/2007	6	6	1	14.2	8.2	753.79
60159092	1	N	1	9.4	60030	59999.84	9/1/2004	8/1/2034	500.4	360	360	90	8/1/2004	68700	1	0	0	1	9.4	8	6.5	8/1/2006	9/1/2006	6	6	1	15.4	9.4	500.4
60159357	1	O	1	8.2	186300	186179.98	9/1/2004	8/1/2034	1393.07	360	360	90	8/1/2004	207000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1393.07
60159431	3	O	1	6.9	112000	111906.36	9/1/2004	8/1/2034	737.84	360	360	80	8/1/2004	140000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	737.84
60159456	1	O	6	8.35	78300	78201.81	8/1/2004	7/1/2034	593.76	360	360	90	7/1/2004	87000	1	0	0	1	8.35	8	6	7/1/2007	8/1/2007	6	6	1	14.35	8.35	593.76
60159514	1	N	1	7.55	114750	114685.88	9/1/2004	8/1/2034	806.29	360	360	85	8/1/2004	135000	1	0	0	1	7.55	0	0			0	0	0	0	0	806.29
60159852	5	O	6	6.35	142000	141867.84	9/1/2004	8/1/2034	883.58	360	360	64.52	8/1/2004	188000	1	0	0	1	6.35	8	6	8/1/2007	9/1/2007	6	6	1	12.35	6.35	883.58
60159993	1	O	1	7.45	99440	99290.45	8/1/2004	7/1/2034	691.9	360	360	80	8/1/2004	124300	1	10000	0	1	7.45	8	6	7/1/2007	8/1/2007	6	6	1	13.45	7.45	691.9
60160074	3	O	1	6.15	139080	138810.25	8/1/2004	7/1/2034	847.32	360	360	80	8/1/2004	173850	1	10000	0	1	6.15	8	6.5	7/1/2006	8/1/2006	6	6	1	12.15	6.15	847.32
60160751	1	N	6	6.8	130500	130388.73	9/1/2004	8/1/2034	850.77	360	360	90	8/1/2004	145000	1	0	0	1	6.8	0	0			0	0	0	0	0	850.77
60160777	3	O	1	8.05	177600	177363.27	8/1/2004	7/1/2034	1309.37	360	360	80	8/1/2004	222000	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1309.37
60161650	1	O	6	5.85	456000	455053.53	8/1/2004	7/1/2034	2690.14	360	360	80	8/1/2004	570000	1	10000	0	1	5.85	0	0			0	0	0	0	0	2690.14
60161817	1	O	1	7.2	220500	220151.5	8/1/2004	7/1/2034	1496.73	360	360	90	7/1/2004	249000	1	0	0	1	7.2	8	6	7/1/2007	8/1/2007	6	6	1	13.2	7.2	1496.73
60161874	1	O	1	8.75	210000	209879.17	9/1/2004	8/1/2034	1652.08	360	360	75	8/1/2004	280000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1652.08
60162013	7	O	1	7.6	59500	59413.15	8/1/2004	7/1/2034	420.12	360	360	85	7/1/2004	70000	1	0	0	1	7.6	8	6	7/1/2006	8/1/2006	6	6	1	13.6	7.6	420.12
60162070	1	N	1	7.5	114300	114129.8	8/1/2004	7/1/2034	799.21	360	360	90	7/1/2004	131400	1	0	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	799.21
60162153	7	O	6	8.2	85000	84945.23	9/1/2004	8/1/2034	635.8	360	360	85	8/1/2004	100000	1	0	0	1	8.2	0	0			0	0	0	0	0	635.8

60162336		5	O		6	6.45	97200	97111.27	9/1/2004	8/1/2034	611.18	360	360	90	8/1/2004	108000	1	0	0	1	6.45	6	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	611.18
60162377		1	O		1	7	418500	417811.9	8/1/2004	7/1/2034	2784.3	360	360	90	8/1/2004	465000	1	10000	0	1	7	6	6	7/1/2007	8/1/2007	6	6	1	13	7	2784.3
60162393		1	O		6	7.99	147250	147051.32	8/1/2004	7/1/2034	1079.45	360	360	95	8/1/2004	155000	1	10000	0	1	7.99	0	0			0	0	0	0	0	1079.45
60162534		1	N		1	7.95	76500	76448.14	9/1/2004	8/1/2034	558.67	360	360	90	8/1/2004	118000	1	0	0	1	7.95	6	6	8/1/2007	9/1/2007	6	6	1	13.65	7.95	558.67
60162930		3	O		1	5.9	284000	283711.82	9/1/2004	8/1/2034	1684.51	360	360	80	8/1/2004	355000	1	0	0	1	5.9	6	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	1684.51
60163052		1	O		6	7.6	117000	116914.89	9/1/2004	8/1/2034	826.11	360	360	90	8/1/2004	130000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	826.11
60163078		7	O		6	6.9	74000	73938.13	9/1/2004	8/1/2034	487.37	360	360	64.35	8/1/2004	115000	1	0	0	1	6.9	0	0			0	0	0	0	0	487.37
60163334		1	O		1	7.3	106560	106394.88	8/1/2004	7/1/2034	730.55	360	360	80	8/1/2004	133200	1	10000	0	1	7.3	6	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	730.55
60164092		1	O		6	8.55	172000	171896.86	9/1/2004	8/1/2034	1328.64	360	360	80	8/1/2004	215000	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1328.64
60164399		1	O		6	5.5	157500	157327.61	9/1/2004	8/1/2034	894.27	360	360	75	8/1/2004	210000	1	0	0	1	5.5	6	4.5	8/1/2006	9/1/2006	6	6	1	11.5	5.5	894.27
60164472		1	N		6	10.225	74375	74343.64	9/1/2004	8/1/2034	665.1	360	360	85	8/1/2004	87500	1	0	0	1	10.225	6	6	8/1/2006	9/1/2006	6	6	1	16.225	10.225	665.1
60164670		3	O		1	7.3	105600	105518.43	9/1/2004	8/1/2034	723.97	360	360	80	8/1/2004	132000	1	0	0	1	7.3	6	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	723.97
60164753		1	O		1	8.5	204000	203878.41	9/1/2004	8/1/2034	1568.59	360	360	85	8/1/2004	240000	1	0	0	1	8.5	6	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	1568.59
60165016		1	O		6	6.55	527000	526528.19	9/1/2004	8/1/2034	3348.35	360	360	84.32	8/1/2004	625000	1	0	0	1	6.55	6	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	3348.35
60165131		1	O		6	7.25	110200	110114.03	9/1/2004	8/1/2034	751.76	360	360	95	8/1/2004	116000	1	0	0	1	7.25	0	0			0	0	0	0	0	751.76
60165412		1	O		1	8.75	166200	166104.38	9/1/2004	8/1/2034	1307.5	360	360	94.97	8/1/2004	174997	1	0	0	1	8.75	6	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1307.5
60165511		5	O		6	8.325	189050	188931.28	9/1/2004	8/1/2034	1430.25	360	360	95	8/1/2004	199000	1	0	0	1	8.325	0	0			0	0	0	0	0	1430.25
60165552		1	N		1	8.65	87300	87197.07	8/1/2004	7/1/2034	680.57	360	360	90	8/1/2004	97000	1	10000	0	1	8.65	6	4.5	7/1/2007	8/1/2007	6	6	1	14.65	8.65	680.57
60165594		1	O		6	7.85	90250	90187.58	9/1/2004	8/1/2034	652.81	360	360	95	8/1/2004	95000	1	0	0	1	7.85	6	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	652.81
60166238		1	N		1	8.95	162000	161910.58	9/1/2004	8/1/2034	1297.67	360	360	90	8/1/2004	180000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1297.67
60166410		1	N		1	8.85	252000	251714.91	8/1/2004	7/1/2034	2000.52	360	360	90	7/1/2004	280000	1	0	0	1	8.85	6	6	7/1/2008	8/1/2008	6	6	1	14.85	8.85	2000.52
60166451		5	O		6	6.75	227810	227414.03	9/1/2004	8/1/2034	1476.28	360	360	90	8/1/2004	252900	1	0	0	1	6.75	6	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	1476.28
60167657		1	O		1	7.5	187200	187061.07	9/1/2004	8/1/2034	1308.93	360	360	80	8/1/2004	234000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1308.93
60167798		2	N		1	8.65	50400	50370.39	9/1/2004	8/1/2034	392.91	360	360	90	8/1/2004	56000	1	0	0	2	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	392.91
60167830		1	O		6	6.5	480000	479586.07	9/1/2004	8/1/2034	3033.93	360	360	80	8/1/2004	600000	1	0	0	1	6.5	6	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	3033.93
60167939		1	N		1	8.8	60300	60265.66	9/1/2004	8/1/2034	476.54	360	360	90	8/1/2004	68500	1	0	0	1	8.8	0	0			0	0	0	0	0	476.54
60168572		1	O		1	12.5	44580	44568.59	9/1/2004	8/1/2034	475.79	360	360	19.81	8/1/2004	224999	2	0	0	1	12.5	0	0			0	0	0	0	0	475.79
60168598		1	O		6	7.1	109600	109511.92	9/1/2004	8/1/2034	736.55	360	360	80	8/1/2004	137000	1	0	0	1	7.1	0	0			0	0	0	0	0	736.55
60168879		1	O		6	8.55	127500	127348.55	8/1/2004	7/1/2034	984.89	360	360	85	8/1/2004	150000	1	10000	0	1	8.55	6	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	984.89
60168937		1	N		1	9.15	83900	83832.08	8/1/2004	7/1/2034	521.07	360	360	88.87	8/1/2004	71500	1	10000	0	1	9.15	6	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	521.07
60169133		9	O		6	7.975	139500	139405.91	9/1/2004	8/1/2034	1021.18	360	360	90	8/1/2004	155000	1	0	0	1	7.975	6	6	8/1/2006	9/1/2006	6	6	1	13.975	7.975	1021.18
60169158		5	O		6	6.85	181600	181446.67	9/1/2004	8/1/2034	1189.96	360	360	78.96	8/1/2004	230000	1	0	0	1	6.85	0	0			0	0	0	0	0	1189.96
60169257		5	O		6	7.55	88000	87935.34	9/1/2004	8/1/2034	618.33	360	360	62.19	8/1/2004	141500	1	0	0	1	7.55	0	0			0	0	0	0	0	618.33
60169430		1	O		6	7.7	109600	109443.21	8/1/2004	7/1/2034	781.41	360	360	84.96	7/1/2004	129000	1	0	0	1	7.7	0	0			0	0	0	0	0	781.41
60169653		2	O		1	6.5	357200	356552.42	8/1/2004	7/1/2034	2257.75	360	360	95	7/1/2004	376000	1	0	0	2	6.5	6	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2257.75
60169679		1	O		6	7.99	498750	498077.09	8/1/2004	7/1/2034	3656.18	360	360	95	7/1/2004	525000	1	0	0	1	7.99	6	5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3656.18
60169752		1	O		1	7.2	77350	77289.05	9/1/2004	8/1/2034	525.05	360	360	85	8/1/2004	91000	1	0	0	1	7.2	6	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	525.05
60169794		1	O		1	7.6	180300	180168.84	8/1/2004	8/1/2034	1273.06	360	360	94.99	8/1/2004	190000	1	0	0	1	7.6	6	4.5	8/1/2007	9/1/2007	6	6	1	13.6	7.6	1273.06
60170495		1	O		6	7.7	163200	163083.64	9/1/2004	8/1/2034	1163.56	360	360	85	8/1/2004	192000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1163.56
60170638		1	O		6	7.7	132000	131905.89	9/1/2004	8/1/2034	941.11	360	360	86.84	8/1/2004	152000	1	0	0	1	7.7	6	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	941.11
60170859		1	O		6	9.7	74250	74214.99	9/1/2004	8/1/2034	635.2	360	360	75	8/1/2004	99000	1	0	0	1	9.7	6	6	8/1/2008	9/1/2008	6	6	1	15.7	9.7	635.2
60170974		1		2	1	7	108400	108311.14	9/1/2004	8/1/2034	721.19	360	360	80.3	8/1/2004	135000	1	0	0	1	7	0	0			0	0	0	0	0	721.19
60171139		1	O		6	8.45	93000	92943.06	9/1/2004	8/1/2034	711.8	360	360	84.55	8/1/2004	110000	1	0	0	1	8.45	0	0			0	0	0	0	0	711.8
60171311		1	O		1	8.55	85500	85448.73	9/1/2004	8/1/2034	660.46	360	360	90	8/1/2004	95000	1	0	0	1	8.55	6	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	660.46
60171634		1	O		6	6.95	223000	222629.71	8/1/2004	7/1/2034	1476.15	360	360	94.89	8/1/2004	235000	1	10000	0	1	6.95	0	0			0	0	0	0	0	1476.15
60171774		1	O		6	7.65	110000	109920.78	9/1/2004	8/1/2034	780.47	360	360	84.62	8/1/2004	130000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	780.47
60172236		7	O		6	7.3	68000	67874.15	9/1/2004	8/1/2024	539.52	240	240	83.95	8/1/2004	81000	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	539.52
60172756		5		2	1	7.4	230300	229950.17	8/1/2004	7/1/2034	1594.56	360	360	90	8/1/2004	255893	1	10000	0	1	7.4	6	6	7/1/2006	8/1/2006	6	6	1	13.4	7.4	1594.56
60172939		5	O		1	6.75	169140	168847.92	8/1/2004	7/1/2034	1097.04	360	360	84.99	8/1/2004	199000	1	10000	0	1	6.75	6	6	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1097.04
60173275		2	N		6	7.5	500000	499628.92	9/1/2004	8/1/2034	3496.08	360	360	62.5	8/1/2004	800000	1	0	0	4	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	3496.08
60173499		5	O		6	5.65	446250	445775.17	9/1/2004	8/1/2034	2575.92	360	360	85	8/1/2004	525000	1	0	0	1	5.65	0	0			0	0	0	0	0	2575.92
60174455		1	O		8	6.5	607500	606950.81	9/1/2004	8/1/2034	3839.82	360	360	75	8/1/2004	810000	1	0	0	1	6.5	0	0			0	0	0	0	0	3839.82
60174695		1	O		6	8.15	135000	134823.68	8/1/2004	7/1/2034	1004.74	360	360	90	8/1/2004	150000	1	10000	0	1	8.15	6	6	7/1/2007	8/1/2007	6	6	1	14.15	8.15	1004.74
60174851		1	O		6	7.4	116100	115923.64	8/1/2004	7/1/2034	803.86	360	360	90	8/1/2004	129000	1	10000	0	1	7.4	6	6.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	803.86
60175452		5	O		1	6.65	89600	89521.32	9/1/2004	8/1/2034	575.21	360	360	80	8/1/2004	114000	1	0	0	1	6.65	6	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	575.21
60175536		1	O		1	8.475	220928	220791.47	9/1/2004	8/1/2034	1694.82	360	360	95	8/1/2004	232554	1	0	0	1	8.475	6	6	8/1/2006	9/1/2006	6	6	1	14.475	8.475	1694.82
60175957		1	O		6	6.65	117000	116793.98	8/1/2004	7/1/2034	751.1	360	360	90	7/1/2004	130000	1	0	0	1	6.65	6	6	7/1/2006	8/1/2006	6	6	1	12.65	6.65	751.1
60176492		1	O		6	7.5	138700	138597.06	9/1/2004	8/1/2034	969.82	360	360	95	8/1/2004	146000	1	0	0	1	7.5	0	0			0	0	0	0	0	969.82
60176799		1	O		6	8.45	76500	76406.01	8/1/2004	7/1/2034	585.52	360	360	90	7/1/2004	85000	1	0	0	1	8.45	6	6	7/1/2006	8/1/2006	6	6	1	14.45	8.45	585.52
60176930		3	O		6	7.1	466000	465825.5	9/1/2004	8/1/2034	3131.67	360	360	94.91	8/1/2004	491000	1	0	0	1	7.1	6	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	3131.67
60177193		1	O		1	7.2	199920	199782.48	9/1/2004	8/1/2034	1357.04	360	360	80	8/1/2004	249900	1	0	0	1	7.2	6	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1357.04
60177250		1	O		1	9.4	234650	234532.12	9/1/2004	8/1/2034	1955.97	360	360	95	8/1/2004	247000	1	0	0	1	9.4	0	0			0	0	0	0	0	1955.97
60177276		5	O		1	7.9	320584	320364.48	9/1/2004	8/1/2034	2330.03	360	360	90	8/1/2004	356205	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	2330.03
60177375		7	O		6	7.55	85850	85786.92	9/1/2004	8/1/2034	603.22	360	360	84.17	8/1/2004	102000	1	0	0	1	7.55	0	0			0	0	0	0	0	603.22
60177839		1	O		6	5.95	192150	191956.87	9/1/2004	8/1/2034	1145.87	360	360	61.39	8/1/2004	313000	1	0	0	1	5.95	6	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	1145.87
60177898		1	O		6	6.25	235000	234777.02	9/1/2004	8/1/2034	1446.94	360	360	83.93	8/1/2004	280000	1	0	0	1	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1446.94
60178076		1	N		1	8.15	54000	53929.46	8/1/2004	7/1/2034	401.9	360	360	90	8/1/2004	60000	1	10000	0	1	8.15	6	6	7/1/2008	8/1/2008	6	6	1	14.15	8.15	401.9
60178274		1	O		1	6.5	100000	99909.8	9/1/2004	8/1/2034	632.07	360	360	80	8/1/2004	126000	1	0	0	1	6.5	6	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	632.07
60178571		5	O		6	6.15	518000	517498.94	9/1/2004	8/1/2034	3155.81	360	360	83.68	8/1/2004	619000	1	0	0	1	6.15	0	0			0	0	0	0	0	3155.81
60178705		1	O		8	7.75	95200	95033.28	9/1/2004	8/1/2024	781.55	240	240	85	8/1/2004	112000	1	0	0	1	7.75	6	6.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	781.55
60179694		1	O		6	7.2	191000	190849.51	9/1/2004	8/1/2034	1296.49	360	360	79.58	8/1/2004	240000	1	0	0	1	7.2	6	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1296.49
60179751		1	O		1	6.4	232000	231571.18	8/1/2004	7/1/2034	1451.18	360	360	80	8/1/2004	290000	1	10000	0	1	6.4	6	6	7/1/2008	8/1/2008	6	6	1	12.4	6.4	1451.18
60180015		1	O		6	9.05	432000	431768.47	9/1/2004	8/1/2034	3491.53	360	360	90	8/1/2004	480000	1	0	0	1	9.05	6	6	8/1/2008	9/1/2008	6	6	1	15.05	9.05	3491.53
60180031		1	O		6	7.05	129600	129494.81	9/1/2004	8/1/2034	866.59	360	360	90	8/1/2004	144000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	866.59
60180155		1	O		6	6.55	184500	184334.82	9/1/2004	8/1/2034	1172.24	360	360	90	8/1/2004	205000	1	0	0	1	6.55	6	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1172.24
60180452		1	O		6	5.9	396500	396095.64	9/1/2004	8/1/2034	2363.65	360	360	83.37	8/1/2004	478000	1	0	0	1	5.9	6	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	2363.65
60180916		1	O		6	6.65	205000	204820.01	9/1/2004	8/1/2034	1316.03	360	360	85.42	8/1/2004	240000	1	0	0	1	6.65	0	0			0	0	0	0	0	1316.03

60181039		1	O		1	7.4	722500	721952.97	9/1/2004	8/1/2034	5002.45	360	360	85	8/1/2004	850000	1	0	0	1	7.4	6	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	5002.45
60181237		1	N		6	7	66560	66505.44	9/1/2004	8/1/2034	442.83	360	360	80	8/1/2004	83200	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	442.83
60181252		2	O		6	7.99	246500	246167.42	8/1/2004	7/1/2034	1807.02	360	360	85	8/1/2004	290000	1	10000	0	2	7.99	6	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1807.02
60181351		1	N		6	8.75	198000	197886.08	9/1/2004	8/1/2034	1557.67	360	360	90	8/1/2004	220000	1	0	0	1	8.75	6	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1557.67
60182177		2	O		1	6.45	228000	227791.87	9/1/2004	8/1/2034	1433.63	360	360	80	8/1/2004	285000	1	0	0	2	6.45	6	6	8/1/2007	9/1/2007	6	6	1	12.45	6.45	1433.63
60182276		2	O		1	12.35	57000	56984.91	9/1/2004	8/1/2034	601.72	360	360	20	8/1/2004	285000	2	0	0	2	12.35	0	0			0	0	0	0	0	601.72
60182490		1	O		6	6.1	278000	277728.5	9/1/2004	8/1/2034	1684.67	360	360	82.99	8/1/2004	335000	1	0	0	1	6.1	0	0			0	0	0	0	0	1684.67
60183078		1	O		6	8.05	315000	314790.78	9/1/2004	8/1/2034	2322.35	360	360	90	8/1/2004	350000	1	0	0	1	8.05	6	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	2322.35
60183118		1	O		1	7.45	162400	162278.26	9/1/2004	8/1/2034	1129.97	360	360	80	8/1/2004	203500	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1129.97
60183217		2	O		1	7.4	178125	177990.13	9/1/2004	8/1/2034	1233.31	360	360	95	8/1/2004	187500	1	0	0	2	7.4	0	0			0	0	0	0	0	1233.31
60183456		5	O		6	8.8	154850	154761.83	9/1/2004	8/1/2034	1223.74	360	360	93.85	8/1/2004	165000	1	0	0	1	8.8	6	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	1223.74
60183852		1	O		1	6.5	160800	160654.63	9/1/2004	8/1/2034	1016.37	360	360	80	8/1/2004	201000	1	0	0	1	6.5	6	6	8/1/2007	9/1/2007	6	6	1	12.5	6.5	1016.37
60184751		1	O		1	7.3	236000	235817.72	9/1/2004	8/1/2034	1617.95	360	360	80	8/1/2004	300000	1	0	0	1	7.3	6	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1617.95
60185311		1	O		6	8.4	193500	193359.84	8/1/2004	7/1/2034	1474.16	360	360	90	7/1/2004	215000	1	0	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1474.16
60185436		1	O		6	5.8	256000	255469.2	8/1/2004	7/1/2034	1502.09	360	360	74.2	8/1/2004	345000	1	10000	0	1	5.8	0	0			0	0	0	0	0	1502.09
60186012		2	N		1	9.375	71550	71513.86	9/1/2004	8/1/2034	595.12	360	360	90	8/1/2004	79500	1	0	0	2	9.375	0	0			0	0	0	0	0	595.12
60186491		1	O		6	6.7	124000	123892.18	9/1/2004	8/1/2034	800.15	360	360	80	8/1/2004	155000	1	0	0	1	6.7	6	4.5	8/1/2007	9/1/2007	6	6	1	12.7	6.7	800.15
60186673		1	O		1	11.45	33500	33489.17	9/1/2004	8/1/2034	330.48	360	360	20	8/1/2004	167500	2	0	0	1	11.45	0	0			0	0	0	0	0	330.48
60186756		1	O		6	8.5	288000	287825.52	9/1/2004	8/1/2034	2214.48	360	360	90	8/1/2004	320000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	2214.48
60186772		1	N		6	8.4	65600	65559.43	9/1/2004	8/1/2034	499.77	360	360	80	8/1/2004	82000	1	0	0	1	8.4	0	0			0	0	0	0	0	499.77
60186939		1	O		6	7.2	181750	181446.96	9/1/2004	8/1/2024	1273.54	240	240	77.39	8/1/2004	209000	1	0	0	1	7.2	0	0			0	0	0	0	0	1273.54
60187051		5	O		6	6.85	261000	260779.65	9/1/2004	8/1/2034	1710.23	360	360	94.91	8/1/2004	275000	1	0	0	1	6.85	6	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	1710.23
60187119		1	O		6	7.3	141300	141190.86	9/1/2004	8/1/2034	968.72	360	360	90	8/1/2004	157000	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	968.72
60187614		1	O		1	7.8	360000	359748.46	9/1/2004	8/1/2034	2591.54	360	360	90	8/1/2004	400000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	2591.54
60187671		1	O		1	9.3	97110	97060.17	9/1/2004	8/1/2034	802.43	360	360	90	8/1/2004	130000	1	0	0	1	9.3	6	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	802.43
60187739		1	O		1	7.6	234000	233829.78	9/1/2004	8/1/2034	1652.22	360	360	90	8/1/2004	260000	1	0	0	1	7.6	6	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	1652.22
60188299		1	N		6	8.15	79200	79096.55	8/1/2004	7/1/2034	589.45	360	360	90	7/1/2004	88000	1	0	0	1	8.15	6	6	7/1/2006	8/1/2006	6	6	1	14.15	8.15	589.45
60188315		1	O		8	6.65	178500	178343.28	9/1/2004	8/1/2034	1145.91	360	360	85	8/1/2004	210000	1	0	0	1	6.65	6	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1145.91
60188596		2	O		6	7.85	258000	257821.54	9/1/2004	8/1/2034	1866.21	360	360	73.71	8/1/2004	350000	1	0	0	2	7.85	0	0			0	0	0	0	0	1866.21
60188976		1	O		6	6.95	182000	181849.33	9/1/2004	8/1/2034	1204.75	360	360	82.92	8/1/2004	219500	1	0	0	1	6.95	6	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	1204.75
60189271		3	O		6	7	96000	95921.3	9/1/2004	8/1/2034	638.7	360	360	76.8	8/1/2004	125000	1	0	0	1	7	0	0			0	0	0	0	0	638.7
60190311		1	O		6	6.9	85600	85528.43	9/1/2004	8/1/2034	563.77	360	360	80	8/1/2004	107000	1	0	0	1	6.9	6	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	563.77
60190790		1	N		1	7.85	130500	130409.73	9/1/2004	8/1/2034	943.96	360	360	90	8/1/2004	145000	1	0	0	1	7.85	6	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	943.96
60190931		1	O		1	7.35	84000	83935.76	9/1/2004	8/1/2034	578.74	360	360	80	8/1/2004	105000	1	0	0	1	7.35	6	4.5	8/1/2006	9/1/2006	6	6	1	13.35	7.35	578.74
60191251		1	O		1	8.7	125800	125580.63	8/1/2004	7/1/2034	811.76	360	360	85	8/1/2004	148000	1	10000	0	1	6.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	811.76
60191715		1	O		1	8.5	68162	68120.7	9/1/2004	8/1/2034	524.11	360	360	95	8/1/2004	71750	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	524.11
60192077		1	O		6	8.5	80000	79951.53	9/1/2004	8/1/2034	615.14	360	360	76.19	8/1/2004	105000	1	0	0	1	8.5	0	0			0	0	0	0	0	615.14
60192150		1	O		1	6.275	389500	388762.48	8/1/2004	7/1/2034	2404.56	360	360	95	7/1/2004	410000	1	0	0	1	6.275	6	4.5	7/1/2006	8/1/2006	6	6	1	12.275	6.275	2404.56
60192457		1	O		1	10.8	21000	20992.17	9/1/2004	8/1/2034	196.83	360	360	20	8/1/2004	105000	2	0	0	1	10.8	0	0			0	0	0	0	0	196.83
60192531		1	O		1	6.85	180000	179848.03	9/1/2004	8/1/2034	1179.47	360	360	80	8/1/2004	230000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1179.47
60192655		1	N		6	10.05	63500	63444.17	8/1/2004	7/1/2034	559.61	360	360	73.84	8/1/2004	86000	1	10000	0	1	10.05	0	0			0	0	0	0	0	559.61
60192796		7	O		6	7	116800	116704.25	9/1/2004	8/1/2034	777.08	360	360	80	8/1/2004	146000	1	0	0	1	7	0	0			0	0	0	0	0	777.08
60193679		1	O		6	7.9	120000	119917.83	9/1/2004	8/1/2034	872.17	360	360	77.92	8/1/2004	154000	1	0	0	1	7.9	0	0			0	0	0	0	0	872.17
60193992		1	O		1	9.35	192850	192653.42	8/1/2004	7/1/2034	1600.53	360	360	95	7/1/2004	203000	1	0	0	1	9.35	6	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1600.53
60194172		8	O		6	7.99	165750	165638.56	9/1/2004	8/1/2034	1215.06	360	360	85	8/1/2004	195000	1	0	0	1	7.99	6	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1215.06
60194198		5	N		1	7.8	119646	119478.25	8/1/2004	7/1/2034	861.3	360	360	90	7/1/2004	132941	1	0	0	1	7.8	6	6	7/1/2007	8/1/2007	6	6	1	13.8	7.8	861.3
60194339		1	O		1	5.65	84720	84629.85	9/1/2004	8/1/2034	489.04	360	360	80	8/1/2004	105900	1	0	0	1	5.65	6	4.5	8/1/2006	9/1/2006	6	6	1	11.65	5.65	489.04
60194412		1	O		6	6.9	194750	194567.18	9/1/2004	8/1/2034	1282.63	360	360	95	8/1/2004	205000	1	0	0	1	6.9	6	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1282.63
60194537		1	O		1	7.65	113400	113236.15	8/1/2004	7/1/2034	804.59	360	360	90	8/1/2004	126000	1	10000	0	1	7.65	6	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	804.59
60194875		3	O		1	7.85	127400	127223.18	8/1/2004	7/1/2034	921.53	360	360	84.99	8/1/2004	149900	1	10000	0	1	7.85	6	6	7/1/2006	8/1/2006	6	6	1	13.85	7.85	921.53
60195252		1	O		6	5.95	77600	77522.01	9/1/2004	8/1/2034	462.76	360	360	80	8/1/2004	97000	1	0	0	1	5.95	0	0			0	0	0	0	0	462.76
60195351		1	O		1	6.25	679915	679269.86	9/1/2004	8/1/2034	4186.36	360	360	85	8/1/2004	799900	1	0	0	1	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	4186.36
60195435		1	O		1	8.15	93005	92944.47	9/1/2004	8/1/2034	692.19	360	360	95	8/1/2004	97900	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	692.19
60195591		2	O		1	6.5	221000	220800.2	9/1/2004	8/1/2034	1396.88	360	360	85	8/1/2004	263000	1	0	0	2	6.5	6	6	8/1/2007	9/1/2007	6	6	1	12.5	6.5	1396.88
60195674		1	O		1	6.15	159200	159046	8/1/2004	7/1/2034	969.9	360	360	90	8/1/2004	199000	1	0	0	1	6.15	6	6	8/1/2007	9/1/2007	6	6	1	12.15	6.15	969.9
60196078		1	O		6	7.55	76500	76387.21	8/1/2004	7/1/2034	537.53	360	360	85	8/1/2004	90000	1	10000	0	1	7.55	6	6	7/1/2006	8/1/2006	6	6	1	13.55	7.55	537.53
60196136		1	O		1	7.75	90250	90122.18	8/1/2004	7/1/2034	646.57	360	360	95	7/1/2004	95000	1	0	0	1	7.75	6	6	7/1/2006	8/1/2006	6	6	1	13.75	7.75	646.57
60196151		1	O		6	6.95	60000	59809.87	9/1/2004	8/1/2019	537.63	180	180	48.78	8/1/2004	123000	1	0	0	1	6.95	0	0			0	0	0	0	0	537.63
60196334		5	O		6	7.1	198000	197840.87	9/1/2004	8/1/2034	1330.63	360	360	84.26	8/1/2004	235000	1	0	0	1	7.1	6	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	1330.63
60196433		1	N		6	8.3	76500	76451.71	9/1/2004	8/1/2034	577.42	360	360	87.93	8/1/2004	87000	1	0	0	1	8.3	6	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	577.42
60197290		3	O		1	7.15	180000	179856.76	9/1/2004	8/1/2034	1215.74	360	360	80	8/1/2004	225000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1215.74
60197415		1	N		6	7.5	221000	220835.98	9/1/2004	8/1/2034	1545.27	360	360	85	8/1/2004	260000	1	0	0	1	7.5	0	0			0	0	0	0	0	1545.27
60197779		5	O		8	8.7	113920	113853.77	9/1/2004	8/1/2034	892.15	360	360	89	8/1/2004	128000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	892.15
60197894		1	O		6	6.05	204000	203798.85	9/1/2004	8/1/2034	1229.65	360	360	85	8/1/2004	240000	1	0	0	1	6.05	0	0			0	0	0	0	0	1229.65
60197951		1	O		1	6.85	260800	260578.81	9/1/2004	8/1/2034	1708.92	360	360	80	8/1/2004	335000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1708.92
60198033		1	O		1	11.35	65200	65178.46	8/1/2004	8/1/2034	638.22	360	360	20	8/1/2004	335000	2	0	0	1	11.35	0	0			0	0	0	0	0	638.22
60198074		2	N		1	8.55	136000	135918.45	8/1/2004	8/1/2034	1050.55	360	360	80	8/1/2004	170000	1	0	0	2	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1050.55
60198470		1	N		6	8.25	125730	125649.82	9/1/2004	8/1/2034	944.57	360	360	89.81	8/1/2004	140000	1	0	0	1	8.25	0	0			0	0	0	0	0	944.57
60198496		1	O		6	7.05	247500	247299.11	9/1/2004	8/1/2034	1654.95	360	360	90	8/1/2004	275000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1654.95
60198538		5	O		1	8.7	190903	190680.23	8/1/2004	7/1/2034	1495.03	360	360	100	7/1/2004	190903.05	1	0	0	1	8.7	6	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1495.03
60198694		1	O		6	8.7	99750	99692.01	9/1/2004	8/1/2034	781.18	360	360	75	8/1/2004	133000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	781.18
60198710		1	N		6	8.5	162000	161901.86	9/1/2004	8/1/2034	1245.64	360	360	90	8/1/2004	180000	1	0	0	1	8.5	6	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	1245.64
60198793		1	O		1	6.7	252000	251560.56	8/1/2004	7/1/2034	1628.11	360	360	80	8/1/2004	315000	1	10000	0	1	6.7	6	6	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1628.11
60199056		1	O		1	7.75	200000	199858.84	9/1/2004	8/1/2034	1432.83	360	360	80	8/1/2004	250000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1432.83
60199239		1	O		6	7.95	109000	108926.12	9/1/2004	8/1/2034	796.01	360	360	74.66	8/1/2004	146000	1	0	0	1	7.95	6	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	796.01
60199734		1	O		6	7.05	585000	584525.19	9/1/2004	8/1/2034	3911.69	360	360	90	8/1/2004	650000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	3911.69
60199890		1		2	1	6.85	153000	152740.91	8/1/2004	7/1/2034	1002.55	360	360	90	8/1/2004	170000	1	10000	0	1	6.85	0	0			0	0	0	0	0	1002.55

60200359	1	O		1	12.5	50000	49967.2	9/1/2004	8/1/2034	533.63	360	360	20	8/1/2004	250000	2	0	0	1	12.5	0	0			0	0	0	0	0	533.63
60200557	1	O		1	11.15	55980	55960.68	9/1/2004	8/1/2034	539.47	360	360	20	8/1/2004	280000	2	0	0	1	11.15	0	0			0	0	0	0	0	539.47
60200599	1	O		8	7.4	124500	124405.73	9/1/2004	8/1/2034	862.02	360	360	92.22	8/1/2004	135000	1	0	0	1	7.4	0	0			0	0	0	0	0	862.02
60200979	1	O		6	6.85	280000	279754.16	9/1/2004	8/1/2034	1797.51	360	360	80	8/1/2004	350000	1	0	0	1	6.85	0	0			0	0	0	0	0	1797.51
60201555	1	O		1	8.9	99655	99543.43	8/1/2004	7/1/2034	794.69	360	360	95	8/1/2004	105300	1	10000	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	794.69
60201670	1	O		6	9.5	76500	76462.37	9/1/2004	8/1/2034	643.26	360	360	90	8/1/2004	85000	1	0	0	1	9.5	8	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	643.26
60201878	7	O		1	7.15	96000	95923.6	9/1/2004	8/1/2034	648.4	360	360	80	8/1/2004	120000	1	0	0	1	7.15	0	0			0	0	0	0	0	648.4
60202330	1	O		6	7.95	184700	184588.36	9/1/2004	8/1/2034	1202.78	360	360	90	8/1/2004	183000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	1202.78
60202397	1	O		6	6.6	151000	150868.12	9/1/2004	8/1/2034	964.38	360	360	87.79	8/1/2004	172000	1	0	0	1	6.6	0	0			0	0	0	0	0	964.38
60202777	1	N		1	7.95	127800	127713.37	9/1/2004	8/1/2034	933.31	360	360	90	8/1/2004	145000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	933.31
60203098	1	O		6	7.9	80000	79945.22	9/1/2004	8/1/2034	581.45	360	360	88.89	8/1/2004	90000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	581.45
60203197	5	O		1	7.2	212415	212247.64	9/1/2004	8/1/2034	1441.85	360	360	85	8/1/2004	256000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1441.85
60203437	1	O		1	6.8	200000	199829.47	9/1/2004	8/1/2034	1303.86	360	360	80	8/1/2004	260000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1303.86
60203692	5	O		1	6.5	130900	130781.66	9/1/2004	8/1/2034	827.38	360	360	85	8/1/2004	154000	1	0	0	1	6.5	0	0			0	0	0	0	0	827.38
60204096	3	O		6	5.95	540000	538911.83	9/1/2004	7/1/2034	3220.24	360	360	80	7/1/2004	675000	1	0	0	1	5.95	8	6	7/1/2006	8/1/2006	6	6	1	11.95	5.95	3220.24
60204138	1	O		6	7.8	270000	269811.34	9/1/2004	8/1/2034	1943.66	360	360	90	8/1/2004	300000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	1943.66
60204252	2	O		6	6.15	500000	499516.35	9/1/2004	8/1/2034	3046.15	360	360	83.33	8/1/2004	600000	1	0	0	3	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	3046.15
60204310	1	O		6	7.7	211850	211546.95	8/1/2004	7/1/2034	1510.41	360	360	95	7/1/2004	223000	1	0	0	1	7.7	8	6	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1510.41
60204872	1	O		6	8.25	261000	260502.42	8/1/2004	7/1/2034	1607.03	360	360	81.56	8/1/2004	320000	1	10000	0	1	8.25	8	6	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1607.03
60205275	1	O		6	7.3	272850	272439.41	9/1/2004	8/1/2034	1869.21	360	360	95	8/1/2004	287000	1	0	0	1	7.3	8	4.5	8/1/2008	9/1/2008	6	6	1	13.3	7.3	1869.21
60205457	1	O		6	7.25	241400	241211.68	8/1/2004	8/1/2034	1646.78	360	360	85	8/1/2004	284000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1646.78
60205937	1	O		1	8.05	233460	233148.82	8/1/2004	7/1/2034	1721.2	360	360	90	8/1/2004	259400	1	10000	0	1	8.05	8	6	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1721.2
60206018	7	O		1	6.95	123250	123147.96	9/1/2004	8/1/2034	815.86	360	360	85	8/1/2004	145000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	815.86
60206273	1	O		6	6.65	345000	344697.1	9/1/2004	8/1/2034	2214.78	360	360	88.19	8/1/2004	391200	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	2214.78
60206612	2	N		1	8.35	168000	167789.35	8/1/2004	7/1/2034	1273.96	360	360	80	7/1/2004	210000	1	0	0	3	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1273.96
60206935	1	O		6	8.4	56700	56664.93	9/1/2004	8/1/2034	431.97	360	360	90	8/1/2004	63000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	431.97
60206950	5	N		1	8.3	126052	125972.43	9/1/2004	8/1/2034	951.43	360	360	80	8/1/2004	157565	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	951.43
60207313	1	N		1	8.95	163600	163418.71	8/1/2004	7/1/2034	1310.49	360	360	84.99	7/1/2004	192500	1	0	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1310.49
60207651	1	O		6	7.45	119000	118910.79	9/1/2004	8/1/2034	828	360	360	70	8/1/2004	170000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	828
60207990	2	O		6	7.5	216000	215839.69	9/1/2004	8/1/2034	1510.31	360	360	90	8/1/2004	240000	1	0	0	2	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1510.31
60208055	1	O		6	6.65	93500	93422.59	9/1/2004	8/1/2034	818.93	360	360	85	8/1/2004	110000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	818.93
60208097	5	O		6	8.45	285000	284825.58	9/1/2004	8/1/2034	2181.32	360	360	95	8/1/2004	300000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	2181.32
60208790	5	O		1	6.55	262500	262264.99	9/1/2004	8/1/2034	1667.82	360	360	70	8/1/2004	375000	1	0	0	1	6.55	0	0			0	0	0	0	0	1667.82
60209517	1	O		6	8.35	104000	103935.02	9/1/2004	8/1/2034	788.65	360	360	80	8/1/2004	130000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	788.65
60209533	1	O		6	8.25	119700	119623.67	9/1/2004	8/1/2034	899.27	360	360	90	8/1/2004	133000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	899.27
60209616	1	O		1	7.2	517500	517092.27	9/1/2004	8/1/2034	3512.73	360	360	90	8/1/2004	575000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	3512.73
60210416	1	N		1	7.95	409500	409222.43	9/1/2004	8/1/2034	2990.51	360	360	90	8/1/2004	455000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	2990.51
60210754	1	O		6	9.85	147250	147182.74	9/1/2004	8/1/2034	1275.94	360	360	95	8/1/2004	155000	1	0	0	1	9.85	0	0			0	0	0	0	0	1275.94
60211075	1	O		1	8.8	402284	402054.93	9/1/2004	8/1/2034	3179.15	360	360	95	8/1/2004	423457	1	0	0	1	8.8	8	3	8/1/2007	9/1/2007	6	6	1	14.8	8.8	3179.15
60211778	1	O		1	6.6	220000	219608.83	8/1/2004	7/1/2034	1405.05	360	360	80	8/1/2004	278000	1	10000	0	1	6.6	8	5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1405.05
60211836	1	O		2	9.2	210600	210489.67	9/1/2004	8/1/2034	1724.93	360	360	54.92	8/1/2004	383500	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	1724.93
60212099	1	O		1	6.3	170000	169840.24	9/1/2004	8/1/2034	1052.26	360	360	85	8/1/2004	200000	1	0	0	1	6.3	0	0			0	0	0	0	0	1052.26
60212479	1	N		1	9.67	58500	58444.24	8/1/2004	7/1/2034	499.18	360	360	90	8/1/2004	65000	1	10000	0	1	9.67	8	6	7/1/2006	8/1/2006	6	6	1	15.67	9.67	499.18
60212537	3	O		1	6.95	153000	152745.94	8/1/2004	7/1/2034	1012.79	360	360	90	8/1/2004	170000	1	10000	0	1	6.95	8	6	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1012.79
60212675	2	N		1	8.25	88400	88343.63	9/1/2004	8/1/2034	664.12	360	360	85	8/1/2004	104000	1	0	0	2	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	664.12
60212891	2	N		6	10.8	68850	68796.47	8/1/2004	7/1/2034	645.3	360	360	85	8/1/2004	81000	1	10000	0	2	10.8	6	6	7/1/2007	8/1/2007	6	6	1	16.8	10.8	645.3
60212933	1	N		1	8.4	81900	81849.35	9/1/2004	8/1/2034	623.95	360	360	90	8/1/2004	91000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	623.95
60213212	1	O		6	6.15	205600	205201.22	8/1/2004	7/1/2034	1252.58	360	360	80	8/1/2004	257000	1	10000	0	1	6.15	8	6	7/1/2006	8/1/2006	6	6	1	12.15	6.15	1252.58
60213394	1	N		6	7.55	69750	69698.74	9/1/2004	8/1/2034	490.1	360	360	90	8/1/2004	77500	1	0	0	1	7.55	0	0			0	0	0	0	0	490.1
60213634	1	O		1	7.05	208905	208564.88	8/1/2004	7/1/2034	1396.88	360	360	95	8/1/2004	219900	1	10000	0	1	7.05	8	6	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1396.88
60213899	2	N		1	7.65	236700	236529.53	9/1/2004	8/1/2034	1679.43	360	360	90	8/1/2004	263000	1	0	0	2	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1679.43
60214392	1	O		6	7.45	124950	124856.33	8/1/2004	8/1/2034	869.4	360	360	85	8/1/2004	147000	1	0	0	1	7.45	0	0			0	0	0	0	0	869.4
60214491	1	O		6	7.7	81000	80942.25	9/1/2004	8/1/2034	577.5	360	360	90	8/1/2004	90000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	577.5
60214590	1	O		1	8.7	273000	272762.64	9/1/2004	8/1/2034	1761.61	360	360	68.42	8/1/2004	399000	1	0	0	1	8.7	0	0			0	0	0	0	0	1761.61
60214970	2	O		1	8.225	176400	176286.94	9/1/2004	8/1/2034	1322.14	360	360	90	8/1/2004	196000	1	0	0	2	8.225	8	6	8/1/2006	9/1/2006	6	6	1	14.225	8.225	1322.14
60215019	3	O		6	5.9	549624	548505.84	8/1/2004	7/1/2034	3260.03	360	360	78.52	8/1/2004	700000	1	10000	0	1	5.9	8	6	7/1/2007	8/1/2007	6	6	1	11.9	5.9	3260.03
60215078	1	N		1	8.3	119700	119624.45	9/1/2004	8/1/2034	903.48	360	360	90	8/1/2004	133000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	903.48
60216751	3		2	1	8.4	103500	103404.6	9/1/2004	8/1/2034	647.4	360	360	90	8/1/2004	115000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	8.4	647.4
60217015	1	O		6	8.45	68000	67958.37	9/1/2004	8/1/2034	520.48	360	360	83.95	8/1/2004	81000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	520.48
60217155	7	O		6	4.85	170000	169790	8/1/2004	8/1/2034	897.08	360	360	85	8/1/2004	200000	1	0	0	1	4.85	8	6	8/1/2006	9/1/2006	6	6	1	10.85	4.85	897.08
60217197	7	O		6	7.65	173400	173275.13	9/1/2004	8/1/2034	1230.3	360	360	82.57	8/1/2004	210000	1	0	0	1	7.65	0	0			0	0	0	0	0	1230.3
60217298	1		2	3	6.85	100300	100215.32	9/1/2004	8/1/2034	657.23	360	360	85	8/1/2004	118000	1	0	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	657.23
60217353	1	O		6	6.2	630000	628789.76	8/1/2004	7/1/2034	3858.56	360	360	90	7/1/2004	700000	1	0	0	1	6.2	8	6	7/1/2006	8/1/2006	6	6	1	12.2	6.2	3858.56
60217676	1	O		8	10.1	138750	138689.91	9/1/2004	8/1/2034	1227.9	360	360	75	8/1/2004	185000	1	0	0	1	10.1	8	6	8/1/2008	9/1/2008	6	6	1	16.1	10.1	1227.9
60217692	1	O		6	5.7	524000	523447.7	8/1/2004	8/1/2034	3041.3	360	360	88.81	8/1/2004	590000	1	0	0	1	5.7	0	0			0	0	0	0	0	3041.3
60217775	1	O		1	8.6	195500	195383.97	9/1/2004	8/1/2034	1517.11	360	360	85	8/1/2004	230000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1517.11
60217932	1	N		1	9.3	297500	297347.38	9/1/2004	8/1/2034	2458.25	360	360	85	8/1/2004	350000	1	0	0	1	9.3	8	6	8/1/2007	9/1/2007	6	6	1	15.3	9.3	2458.25
60218476	1	N		1	8.35	76500	76452.2	9/1/2004	8/1/2034	580.11	360	360	85	8/1/2004	90000	1	0	0	1	8.35	0	0			0	0	0	0	0	580.11
60218633	1	O		1	8.6	180000	179893.17	9/1/2004	8/1/2034	1396.83	360	360	90	8/1/2004	200000	1	0	0	1	8.6	8	6	8/1/2008	9/1/2008	6	6	1	14.6	8.6	1396.83
60218674	1	O		6	6.65	95000	94916.59	9/1/2004	8/1/2034	609.87	360	360	73.08	8/1/2004	130000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	609.87
60219250	3	N		1	8.9	170905	170809.68	9/1/2004	8/1/2034	1362.87	360	360	95	8/1/2004	179900	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1362.87
60219276	1	N		6	7.9	96000	95934.26	9/1/2004	8/1/2034	697.74	360	360	80	8/1/2004	120000	1	0	0	1	7.9	0	0			0	0	0	0	0	697.74
60219334	1	O		1	7	188000	187845.9	9/1/2004	8/1/2034	1250.77	360	360	80	8/1/2004	235000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	1250.77
60219912	1	O		1	8.45	69300	69257.58	9/1/2004	8/1/2034	530.41	360	360	90	8/1/2004	77000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	530.41
60220050	1	N		6	8.2	70200	70154.77	9/1/2004	8/1/2034	524.93	360	360	90	8/1/2004	78000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	524.93
60220258	1	O		6	8.2	88000	87915.69	9/1/2004	8/1/2034	538.98	360	360	80	8/1/2004	110000	1	0	0	1	8.2	8	4.5	8/1/2006	9/1/2006	6	6	1	12.2	8.2	538.98
60220290	1	O		1	6.7	112000	111902.61	9/1/2004	8/1/2034	722.72	360	360	80	8/1/2004	140000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	722.72

60220514		1	O		1	6.8	104800	104710.65	9/1/2004	8/1/2034	683.22	360	360	80	8/1/2004	132000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	683.22
60220613		1	O		1	8.838	94500	94392.83	8/1/2004	7/1/2034	749.38	360	360	90	8/1/2004	105000	1	10000	0	1	8.838	8	6.5	7/1/2006	8/1/2006	6	6	1	14.838	8.838	749.38
60221033		1	O		6	8.1	410550	410280.07	9/1/2004	8/1/2034	3041.14	360	360	85	8/1/2004	483000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	3041.14
60221751		1	O		6	9.3	94500	94451.52	9/1/2004	8/1/2034	780.86	360	360	90	8/1/2004	105000	1	0	0	1	9.3	8	6	8/1/2007	9/1/2007	6	6	1	15.3	9.3	780.86
60222130		2	N		1	9.4	81000	80918.3	8/1/2004	7/1/2034	675.19	360	360	90	7/1/2004	90000	1	0	0	2	9.4	8	6	7/1/2006	8/1/2006	6	6	1	15.4	9.4	675.19
60222155		1	O		1	8.1	142405	142311.36	9/1/2004	8/1/2034	1054.87	360	360	85	8/1/2004	149900	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1054.87
60222171		1	O		1	11.65	26200	26191.9	9/1/2004	8/1/2034	262.46	360	360	20	8/1/2004	132000	2	0	0	1	11.65	0	0			0	0	0	0	0	262.46
60222338		1	O		6	6.05	331500	331173.13	9/1/2004	8/1/2034	1998.18	360	360	85	8/1/2004	390000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	1998.18
60222452		1	N		1	7.7	130500	130406.96	9/1/2004	8/1/2034	930.42	360	360	90	8/1/2004	145000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	930.42
60222494		1	O		6	7.2	61000	60951.93	9/1/2004	8/1/2034	414.07	360	360	21.79	8/1/2004	280000	1	0	0	1	7.2	0	0			0	0	0	0	0	414.07
60222678		1	O		1	8.65	261250	261098.55	9/1/2004	8/1/2034	2036.63	360	360	95	8/1/2004	275000	1	0	0	1	8.65	8	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	2036.63
60222734		1	O		6	7.05	98000	97920.45	9/1/2004	8/1/2034	655.3	360	360	79.03	8/1/2004	124000	1	0	0	1	7.05	0	0			0	0	0	0	0	655.3
60222874		1	O		6	7.25	81600	81536.34	9/1/2004	8/1/2034	556.66	360	360	85	8/1/2004	96000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	556.66
60223054		1	N		1	8.9	117000	116869	8/1/2004	7/1/2034	933.01	360	360	90	7/1/2004	130000	1	0	0	1	8.9	8	6	7/1/2006	8/1/2006	6	6	1	14.9	8.9	933.01
60223070		1	O		8	7	109500	109410.24	9/1/2004	8/1/2034	728.51	360	360	84.23	8/1/2004	130000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	728.51
60223732		1	O		3	5.7	208000	207780.76	9/1/2004	8/1/2034	1207.24	360	360	80	8/1/2004	260000	1	0	0	1	5.7	8	6	8/1/2007	9/1/2007	6	6	1	11.7	5.7	1207.24
60223831		1		2	6	7.05	100400	100318.51	9/1/2004	8/1/2034	671.34	360	360	80	8/1/2004	125500	1	0	0	1	7.05	0	0			0	0	0	0	0	671.34
60224490		1	O		8	8.35	64800	64759.51	9/1/2004	8/1/2034	491.39	360	360	90	8/1/2004	72000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	491.39
60224615		1	O		6	8.4	150000	149907.24	9/1/2004	8/1/2034	1142.76	360	360	64.94	8/1/2004	231000	1	0	0	1	8.4	0	0			0	0	0	0	0	1142.76
60224656		5	O		8	8.5	500000	499547.88	8/1/2004	8/1/2034	3160.35	360	360	74.63	8/1/2004	670000	1	0	0	1	8.5	0	0			0	0	0	0	0	3160.35
60224896		1	O		8	7.625	102000	101928.18	9/1/2004	8/1/2034	721.95	360	360	88.7	8/1/2004	115000	1	0	0	1	7.625	0	0			0	0	0	0	0	721.95
60225976		1	O		6	8.99	552500	552046.22	9/1/2004	8/1/2034	3672.09	360	360	85	8/1/2004	650000	1	0	0	1	8.99	0	0			0	0	0	0	0	3672.09
60226016		1	O		8	5.9	210000	209786.91	9/1/2004	8/1/2034	1245.59	360	360	73.68	8/1/2004	285000	1	0	0	1	5.9	0	0			0	0	0	0	0	1245.59
60226115		1	O		1	8.1	118575	118418.53	8/1/2004	7/1/2034	878.35	360	360	85	8/1/2004	139500	1	10000	0	1	8.1	8	6	7/1/2006	8/1/2006	6	6	1	14.1	8.1	878.35
60226396		1	O		6	7.75	180000	179872.95	9/1/2004	8/1/2034	1289.55	360	360	94.74	8/1/2004	190000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1289.55
60226412		1	O		1	12.3	23000	22993.84	9/1/2004	8/1/2034	241.91	360	360	20	8/1/2004	117000	2	0	0	1	12.3	0	0			0	0	0	0	0	241.91
60226495		1	O		6	6.4	68000	67937.32	9/1/2004	8/1/2034	425.35	360	360	85	8/1/2004	80000	1	0	0	1	6.4	0	0			0	0	0	0	0	425.35
60227055		1	O		6	8.15	64800	64757.82	9/1/2004	8/1/2034	482.28	360	360	87.57	8/1/2004	74000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	482.28
60227170		1	O		1	7.75	358200	357692.74	8/1/2004	7/1/2034	2566.19	360	360	90	7/1/2004	398000	1	0	0	1	7.75	8	4.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2566.19
60227279		1	N		1	7.8	180000	179874.23	9/1/2004	8/1/2034	1295.77	360	360	90	8/1/2004	200000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1295.77
60227410		1	O		1	5.5	168000	167631.38	8/1/2004	7/1/2034	953.89	360	360	80	7/1/2004	210000	1	0	0	1	5.5	8	6	7/1/2007	8/1/2007	6	6	1	11.5	5.5	953.89
60227675		1	O		6	7.35	222000	221830.23	9/1/2004	8/1/2034	1529.52	360	360	82.22	8/1/2004	270000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1529.52
60227915		1	O		1	9.45	248400	248276.52	9/1/2004	8/1/2034	2079.63	360	360	90	8/1/2004	276000	1	0	0	1	9.45	8	6	8/1/2006	9/1/2006	6	6	1	15.45	9.45	2079.63
60228459		1	O		1	7.35	162258	162131.92	9/1/2004	8/1/2034	1117.9	360	360	80	8/1/2004	203085	1	0	0	1	7.35	0	0			0	0	0	0	0	1117.9
60228616		1	O		6	8.6	128700	128623.62	9/1/2004	8/1/2034	998.73	360	360	90	8/1/2004	143000	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	998.73
60228756		1	N			9.7	52400	52375.29	9/1/2004	8/1/2034	448.28	360	360	74.68	8/1/2004	70000	1	0	0	1	9.7	0	0			0	0	0	0	0	448.28
60229630		1	O			6.95	328320	328049.27	9/1/2004	8/1/2034	2173.31	360	360	90	8/1/2004	365000	1	0	0	1	6.95	8	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	2173.31
60230299		1	O		2	6.45	297000	296728.89	9/1/2004	8/1/2034	1867.49	360	360	90	8/1/2004	330000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	1867.49
60230471		1	C			7.6	116100	116015.54	9/1/2004	8/1/2034	819.78	360	360	90	8/1/2004	129000	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	819.78
60230893		1	N		1	8.05	105930	105859.63	9/1/2004	8/1/2034	780.98	360	360	90	8/1/2004	117700	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	780.98
60230919		1	O		6	5.85	536000	534899.14	8/1/2004	7/1/2034	3162.09	360	360	80	7/1/2004	670000	1	0	0	1	5.85	0	0	7/1/2006	8/1/2006	6	6	1	11.85	5.85	3162.09
60231214		1	O		1	8.75	110070	110006.66	9/1/2004	8/1/2034	865.93	360	360	90	8/1/2004	122300	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	865.93
60231313		3	O		6	9.45	198000	197901.57	9/1/2004	8/1/2034	1657.68	360	360	90	8/1/2004	220000	1	0	0	1	9.45	8	6	8/1/2006	9/1/2006	6	6	1	15.45	9.45	1657.68
60231693		5	O			9.2	128250	128267.31	9/1/2004	8/1/2034	959.75	360	360	65	8/1/2004	151000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	959.75
60231750		3	N			8.7	328500	328118.69	8/1/2004	7/1/2034	2572.59	360	360	90	7/1/2004	365000	1	0	0	1	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	2572.59
60232493		1	O			7.95	366500	366251.57	9/1/2004	8/1/2034	2676.49	360	360	88.31	8/1/2004	415000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	2676.49
60232618		1	O			7.75	374000	373736.03	9/1/2004	8/1/2034	2679.39	360	360	85	8/1/2004	440000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	2679.39
60232691		1	O		3	6.55	290000	289740.37	9/1/2004	8/1/2034	1842.55	360	360	89.23	8/1/2004	325000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1842.55
60232899		7		2	1	8.2	66400	66314.15	8/1/2004	7/1/2034	496.51	360	360	80	8/1/2004	83000	1	10000	0	1	8.2	0	0			0	0	0	0	0	496.51
60232972		1	O		6	8.35	227700	227557.74	9/1/2004	8/1/2034	1726.67	360	360	90	8/1/2004	253000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1726.67
60233053		1	O		1	7.95	180405	180262.71	9/1/2004	8/1/2034	1317.47	360	360	95	8/1/2004	190000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	1317.47
60233194		2	O		1	6.863	357600	357298.85	9/1/2004	8/1/2034	2346.32	360	360	80	8/1/2004	447000	1	0	0	2	6.863	8	6	8/1/2006	9/1/2006	6	6	1	12.863	6.863	2346.32
60233491		1	N		6	8	170000	169885.93	9/1/2004	8/1/2034	1247.4	360	360	85	8/1/2004	200000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	1247.4
60234259		7	O		1	8.25	70400	70355.1	9/1/2004	8/1/2034	528.9	360	360	80	8/1/2004	88500	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	528.9
60234457		1	O		6	8.15	135900	135768.54	9/1/2004	8/1/2034	827.95	360	360	90	8/1/2004	151000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	827.95
60234572		1	O			8.8	102850	102791.43	9/1/2004	8/1/2034	812.8	360	360	85	8/1/2004	121000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	812.8
60234614		1	O			6.35	61200	61143.04	9/1/2004	8/1/2034	380.81	360	360	85	8/1/2004	72000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	380.81
60234713		3	O		6	7.7	133000	132905.18	9/1/2004	8/1/2034	948.24	360	360	95	8/1/2004	140000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	948.24
60234798		1	O		6	8.45	171000	170895.34	9/1/2004	8/1/2034	1308.79	360	360	90	8/1/2004	190000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	1308.79
60234853		1	O		6	7.9	114000	113921.94	9/1/2004	8/1/2034	828.56	360	360	69.09	8/1/2004	165000	1	0	0	1	7.9	0	0			0	0	0	0	0	828.56
60234994		5	O		8	8.2	133000	132914.31	9/1/2004	8/1/2034	994.52	360	360	95	8/1/2004	146000	1	0	0	1	8.2	0	0			0	0	0	0	0	994.52
60235033		1	O			6.7	164992	164848.55	9/1/2004	8/1/2034	1064.66	360	360	80	8/1/2004	209000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	1064.66
60235058		3	O		6	8.2	103500	103433.32	9/1/2004	8/1/2034	773.93	360	360	90	8/1/2004	115000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	773.93
60235299		1	O		6	8.9	116450	116385.05	9/1/2004	8/1/2034	928.62	360	360	85	8/1/2004	137000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	928.62
60235397		5	O		1	8.55	252900	252595.62	8/1/2004	7/1/2034	1953.56	360	360	90	7/1/2004	281000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1953.56
60235512		2	N		6	7.95	136000	135907.81	9/1/2004	8/1/2034	993.19	360	360	80	8/1/2004	170000	1	0	0	3	7.95	0	0			0	0	0	0	0	993.19
60235579		1	O		6	7.2	237500	236783.63	9/1/2004	8/1/2019	2161.37	180	180	85	8/1/2004	250000	1	0	0	1	7.2	0	0			0	0	0	0	0	2161.37
60235652		2	O			7.9	74700	74648.85	9/1/2004	8/1/2034	542.93	360	360	90	8/1/2004	83000	1	0	0	2	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	542.93
60235710		5	O		1	9	139555	139478.76	9/1/2004	8/1/2034	1122.9	360	360	95	8/1/2004	146900	1	0	0	1	9	8	6	8/1/2007	9/1/2007	6	6	1	15	9	1122.9
60235975		1	O		6	7.99	315000	314574.99	8/1/2004	7/1/2034	2309.17	360	360	90	8/1/2004	350000	1	10000	0	1	7.99	8	6	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2309.17
60236114		1	O		6	8.9	81000	80932.28	9/1/2004	8/1/2034	533.47	360	360	90	8/1/2004	90000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	8.9	533.47
60236239		5	O		6	9.75	126000	125941.21	9/1/2004	8/1/2034	1082.54	360	360	90	8/1/2004	140000	1	0	0	1	9.75	8	6	8/1/2006	9/1/2006	6	6	1	15.75	9.75	1082.54
60236395		1	O		8	10.2	126000	125948.59	9/1/2004	8/1/2034	1124.41	360	360	70	8/1/2004	180000	1	0	0	1	10.2	8	6	8/1/2006	9/1/2006	6	6	1	16.2	10.2	1124.41
60236593		1	O		1	7.75	119600	119515.59	9/1/2004	8/1/2034	856.83	360	360	80	8/1/2004	149500	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	856.83
60236858		1	O			7.7	196000	195860.26	9/1/2004	8/1/2034	1397.41	360	360	67.59	8/1/2004	290000	1	0	0	1	7.7	0	0			0	0	0	0	0	1397.41
60237278		1	N		6	9.3	129500	129433.56	9/1/2004	8/1/2034	1070.07	360	360	70	8/1/2004	185000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	1070.07
60237294		1	N		6	8.15	72900	72852.55	9/1/2004	8/1/2034	542.56	360	360	90	8/1/2004	81000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	542.56

60237377	1	O		1	9.4	251750	251623.53	9/1/2004	8/1/2034	2098.51	360	360	95	8/1/2004	265000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	2098.51
60237716	1	O		1	7.1	197965	197805.9	9/1/2004	8/1/2034	1330.39	360	360	85	8/1/2004	232900	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1330.39
60239290	1	N		1	9.15	77400	77317.74	8/1/2004	7/1/2034	631.15	360	360	90	7/1/2004	86000	1	0	0	1	9.15	8	6	7/1/2006	8/1/2006	6	6	1	15.15	9.15	631.15
60239316	1	N		1	8.4	52200	52135.21	8/1/2004	7/1/2034	397.68	360	360	90	7/1/2004	58000	1	0	0	1	8.4	8	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	397.68
60239571	2	N		6	5.6	198000	197787.32	9/1/2004	8/1/2034	1136.68	360	360	76.15	8/1/2004	260000	1	0	0	3	5.6	8	6	8/1/2006	9/1/2006	6	6	1	11.6	5.6	1136.68
60239613	5	O		6	6.45	166000	165696.11	8/1/2004	7/1/2034	1043.79	360	360	89.73	7/1/2004	185000	1	0	0	1	6.45	8	6	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1043.79
60240272	1	O		6	8.55	172800	172796.32	9/1/2004	8/1/2034	1335.59	360	360	95	8/1/2004	182000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1335.59
60240579	1	O		1	8.85	89400	89349.82	9/1/2004	8/1/2034	709.71	360	360	100	8/1/2004	89400	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	709.71
60240637	3	O		1	6.85	180000	179848.03	9/1/2004	8/1/2034	1179.47	360	360	89.55	8/1/2004	201000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1179.47
60240793	1		2	1	7.34	172125	171860.39	8/1/2004	7/1/2034	1184.73	360	360	85	8/1/2004	202500	1	10000	0	1	7.34	8	6	7/1/2006	8/1/2006	6	6	1	13.34	7.34	1184.73
60240850	5		2	1	7.65	144000	143791.92	8/1/2004	7/1/2034	1021.71	360	360	90	7/1/2004	160000	1	0	0	1	7.65	8	6	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1021.71
60241213	1	O		6	8.3	135000	134914.79	9/1/2004	8/1/2034	1018.96	360	360	90	8/1/2004	150000	1	0	0	1	8.3	0	0			0	0	0	0	0	1018.96
60241619	2	N		1	8.5	221400	221265.87	9/1/2004	8/1/2034	1702.38	360	360	90	8/1/2004	246000	1	0	0	2	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	1702.38
60242138	1	O		1	8.25	85500	85445.47	9/1/2004	8/1/2034	642.34	360	360	95	8/1/2004	90000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	642.34
60242799	1	O		6	7.95	229500	229344.44	9/1/2004	8/1/2034	1676	360	360	86.27	8/1/2004	266000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	1676
60242815	1	O		1	7.95	83505	83391.41	8/1/2004	7/1/2034	609.83	360	360	95	8/1/2004	87900	1	10000	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	609.83
60242872	3		2	1	7.15	132500	132394.56	9/1/2004	8/1/2034	894.92	360	360	89.96	8/1/2004	147290	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	894.92
60242955	1	O		1	7.85	94500	94434.63	9/1/2004	8/1/2034	683.56	360	360	90	8/1/2004	105000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	683.56
60242971	1	O		6	6.75	280000	279758.92	9/1/2004	8/1/2034	1816.08	360	360	76.5	8/1/2004	366000	1	0	0	1	6.75	0	0			0	0	0	0	0	1816.08
60243078	5	O		6	5.85	351000	350640.43	9/1/2004	8/1/2034	2070.7	360	360	90	8/1/2004	390000	1	0	0	1	5.85	0	0			0	0	0	0	0	2070.7
60243110	1	O		1	5.7	391200	390787.67	9/1/2004	8/1/2034	2270.53	360	360	80	8/1/2004	489000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	2270.53
60243318	1	O		6	7.35	70000	69785.79	9/1/2004	8/1/2019	642.96	180	180	67.31	8/1/2004	104000	1	0	0	1	7.35	0	0			0	0	0	0	0	642.96
60243334	1	O		1	6.3	240000	239774.46	9/1/2004	8/1/2034	1485.54	360	360	80	8/1/2004	300000	1	0	0	1	6.3	8	4.5	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1485.54
60243458	1	O		6	9.288	109800	109743.52	9/1/2004	8/1/2034	906.33	360	360	89.27	8/1/2004	123000	1	0	0	1	9.288	0	0			0	0	0	0	0	906.33
60243474	1	O		1	6.3	139000	138869.37	9/1/2004	8/1/2034	860.38	360	360	84.24	8/1/2004	165000	1	0	0	1	6.3	0	0			0	0	0	0	0	860.38
60244035	1	O		6	7.6	160000	159883.61	9/1/2004	8/1/2034	1129.72	360	360	80	8/1/2004	200000	1	0	0	1	7.6	0	0			0	0	0	0	0	1129.72
60244134	1	O		6	5.8	93500	93403.3	9/1/2004	8/1/2034	548.62	360	360	83.48	8/1/2004	112000	1	0	0	1	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	548.62
60244159	1	O		6	8.95	107100	106981.32	8/1/2004	7/1/2034	857.91	360	360	90	8/1/2004	119000	1	10000	0	1	8.95	8	6	7/1/2006	8/1/2006	6	6	1	14.95	8.95	857.91
60244274	1	O		6	7.55	257040	256851.14	9/1/2004	8/1/2034	1806.07	360	360	84	8/1/2004	306000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1806.07
60244431	1	O		6	7.2	70400	70344.53	9/1/2004	8/1/2034	477.87	360	360	80	8/1/2004	88000	1	0	0	1	7.2	0	0			0	0	0	0	0	477.87
60244472	1	O		1	8.35	156750	156652.07	9/1/2004	8/1/2034	1188.65	360	360	95	8/1/2004	165000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1188.65
60244936	1	O		6	6.55	191000	190829	9/1/2004	8/1/2034	1213.54	360	360	84.89	8/1/2004	225000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1213.54
60245255	7	O		6	7.55	64300	64252.75	9/1/2004	8/1/2034	451.8	360	360	63.68	8/1/2004	101000	1	0	0	1	7.55	0	0			0	0	0	0	0	451.8
60246196	1	O		6	6.8	444000	443621.45	9/1/2004	8/1/2034	2894.55	360	360	80	8/1/2004	555000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	2894.55
60246311	1	O		5	6.05	94500	94406.82	9/1/2004	8/1/2034	569.62	360	360	70	8/1/2004	135000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	569.62
60246337	7	O		1	7.5	96000	95928.75	9/1/2004	8/1/2034	671.25	360	360	80	8/1/2004	120000	1	0	0	1	7.5	0	0			0	0	0	0	0	671.25
60247236	1	O		6	9.65	165000	164921.37	9/1/2004	8/1/2034	1405.51	360	360	75	8/1/2004	220000	1	0	0	1	9.65	8	6	8/1/2007	9/1/2007	6	6	1	15.65	9.65	1405.51
60248119	1	O		6	7.95	137700	137606.66	9/1/2004	8/1/2034	1005.6	360	360	90	8/1/2004	153000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1005.6
60248234	1	O		8	7.34	113900	113812.72	9/1/2004	8/1/2034	783.97	360	360	85	8/1/2004	134000	1	0	0	1	7.34	8	6	8/1/2006	9/1/2006	6	6	1	13.34	7.34	783.97
60248374	2		2	1	7.4	121500	121408	9/1/2004	8/1/2034	841.25	360	360	90	8/1/2004	135000	1	0	0	2	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	841.25
60248598	5	O		8	6	702100	700698.61	8/1/2004	7/1/2034	4209.45	360	360	65	7/1/2004	828000	1	0	0	1	6	6	6	7/1/2006	8/1/2006	6	6	1	12	6	4209.45
60248853	1	O		6	7.75	86800	86543.55	9/1/2004	8/1/2019	817.03	180	180	80	8/1/2004	108500	1	0	0	1	7.75	0	0			0	0	0	0	0	817.03
60248978	1	N		8	7.99	63900	63857.03	9/1/2004	8/1/2034	468.44	360	360	90	8/1/2004	71000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	468.44
60249034	1	O		6	7.35	192000	191853.17	9/1/2004	8/1/2034	1322.83	360	360	75.29	8/1/2004	255000	1	0	0	1	7.35	0	0			0	0	0	0	0	1322.83
60249190	1	O		6	7.99	306000	305794.26	9/1/2004	8/1/2034	2243.19	360	360	90	8/1/2004	340000	1	0	0	1	7.99	8	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	2243.19
60249232	2	N		6	8.55	68800	68758.74	9/1/2004	8/1/2034	531.46	360	360	80	8/1/2004	86000	1	0	0	2	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	531.46
60249331	2	N		1	8.45	153000	152906.35	9/1/2004	8/1/2034	1171.03	360	360	90	8/1/2004	170000	1	0	0	2	8.45	0	0			0	0	0	0	0	1171.03
60250016	5	O		8	8.25	210000	209866.09	9/1/2004	8/1/2034	1577.66	360	360	75	8/1/2004	280000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	1577.66
60250396	1	O		6	7.5	204000	203848.6	9/1/2004	8/1/2034	1426.4	360	360	78.46	8/1/2004	260000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1426.4
60250610	1	N		8	7.55	119700	119612.04	9/1/2004	8/1/2034	841.07	360	360	88.67	8/1/2004	135000	1	0	0	1	7.55	0	0			0	0	0	0	0	841.07
60250636	1	O		6	8.425	180000	179889.26	9/1/2004	8/1/2034	1374.49	360	360	90	8/1/2004	200000	1	0	0	1	8.425	8	6	8/1/2006	9/1/2006	6	6	1	14.425	8.425	1374.49
60250818	7	O		6	7.55	106400	106321.81	9/1/2004	8/1/2034	747.62	360	360	80	8/1/2004	133000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	747.62
60250891	1	O		1	8.125	220029	219885.07	9/1/2004	8/1/2034	1633.71	360	360	95	8/1/2004	231610	1	0	0	1	8.125	0	0			0	0	0	0	0	1633.71
60251071	5	O		1	6.5	183600	183287.14	8/1/2004	7/1/2034	1160.48	360	360	90	7/1/2004	204000	1	0	0	1	6.5	8	6	7/1/2006	8/1/2006	6	6	1	12.5	6.5	1160.48
60251279	1	N		6	6.7	108000	107906.09	9/1/2004	8/1/2034	696.91	360	360	80	8/1/2004	135000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	696.91
60251899	1	O		6	6.7	450500	450106.31	9/1/2004	8/1/2034	2906.98	360	360	85	8/1/2004	530000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	2906.98
60252053	5	O		1	8.35	287300	286939.77	8/1/2004	7/1/2034	2178.62	360	360	85	7/1/2004	338000	1	0	0	1	8.35	8	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2178.62
60252277	7	N		1	7.8	70000	69897.82	8/1/2004	7/1/2034	494.26	360	360	63.64	8/1/2004	110000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	494.26
60252533	1	O		6	7.2	90250	90178.89	9/1/2004	8/1/2034	612.61	360	360	90.7	8/1/2004	99500	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	612.61
60252699	1	O		8	7.45	112500	112415.67	9/1/2004	8/1/2034	782.77	360	360	90	8/1/2004	125000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	782.77
60253317	2	O		1	7.5	315900	315665.56	9/1/2004	8/1/2034	2208.82	360	360	90	8/1/2004	351000	1	0	0	2	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	2208.82
60253473	1	N		1	7.9	211500	211355.18	9/1/2004	8/1/2034	1537.2	360	360	90	8/1/2004	235000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1537.2
60253614	1	O		1	6.25	212000	211798.84	9/1/2004	8/1/2034	1305.33	360	360	80	8/1/2004	265000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1305.33
60254232	1	O		6	5.9	336000	335659.06	9/1/2004	8/1/2034	1992.94	360	360	80	8/1/2004	420000	1	0	0	1	5.9	8	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	1992.94
60254257	1	N		1	9.1	78300	78215.89	8/1/2004	7/1/2034	635.67	360	360	90	8/1/2004	87000	1	10000	0	1	9.1	8	6	7/1/2006	8/1/2006	6	6	1	15.1	9.1	635.67
60254638	1	N		6	7.45	90000	89932.53	9/1/2004	8/1/2034	626.22	360	360	75	8/1/2004	120000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	626.22
60254711	1	O		6	7.98	104500	104429.8	9/1/2004	8/1/2034	765.33	360	360	79.77	8/1/2004	131000	1	0	0	1	7.98	8	6	8/1/2007	9/1/2007	6	6	1	13.98	7.98	765.33
60254778	1	O		8	7.1	107300	107213.76	9/1/2004	8/1/2034	721.1	360	360	82.54	8/1/2004	130000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	721.1
60255775	9	N		6	9.15	180000	179904.7	9/1/2004	8/1/2034	1467.8	360	360	80	8/1/2004	225000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	1467.8
60256435	7	O		1	7.1	97750	97671.43	9/1/2004	8/1/2034	656.92	360	360	85	8/1/2004	115000	1	0	0	1	7.1	0	0			0	0	0	0	0	656.92
60256690	3	N		1	7.95	61600	61516.2	8/1/2004	7/1/2034	449.86	360	360	80	7/1/2004	77000	1	0	0	1	7.95	8	6	7/1/2006	8/1/2006	6	6	1	13.95	7.95	449.86
60256971	1	O		1	9.35	113905	113788.89	8/1/2004	7/1/2034	945.34	360	360	95	7/1/2004	119900	1	0	0	1	9.35	8	6	7/1/2006	8/1/2006	6	6	1	15.35	9.35	945.34
60257615	1	O		6	6.65	110700	110602.8	9/1/2004	8/1/2034	710.66	360	360	90	8/1/2004	123000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	710.66
60258118	5	O		1	7.55	111200	111118.29	9/1/2004	8/1/2034	781.34	360	360	80	8/1/2004	139000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	781.34
60258936	1	O		6	8.45	78500	78453.17	9/1/2004	8/1/2034	585.52	360	360	85	8/1/2004	90000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	585.52
60258993	1	N		6	6.55	104550	104456.4	9/1/2004	8/1/2034	664.27	360	360	85	8/1/2004	123000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	664.27
60259512	1	N		6	6.9	60300	60249.59	9/1/2004	8/1/2034	397.14	360	360	90	8/1/2004	67000	1	0	0	1	6.9	0	0			0	0	0	0	0	397.14

60259819	1	N	6	8.4	225000	224860.66	9/1/2004	8/1/2034	1714.14	360	360	90	8/1/2004	250000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1714.14
60259850	7	O	8	7.05	148000	147879.87	9/1/2004	8/1/2034	989.63	360	360	68.84	8/1/2004	215000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	989.63
60260171	2	O	1	8.95	90000	89950.32	9/1/2004	8/1/2034	720.93	360	360	90	8/1/2004	135000	1	0	0	2	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	720.93
60260353	1	O	1	7.65	130500	130406.02	9/1/2004	8/1/2034	925.92	360	360	90	8/1/2004	145000	1	0	0	1	7.65	6	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	925.92
60260494	1	N	1	7.95	152910	152702.01	8/1/2004	7/1/2034	1116.68	360	360	90	7/1/2004	169900	1	0	0	1	7.95	6	6	7/1/2007	8/1/2007	6	6	1	13.95	7.95	1116.68
60261435	1	O	6	5.9	177600	177419.78	9/1/2004	8/1/2034	1053.42	360	360	80	8/1/2004	222000	1	0	0	1	5.9	6	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	1053.42
60261674	1	O	1	8.45	85500	85447.66	9/1/2004	8/1/2034	654.4	360	360	90	8/1/2004	95000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	654.4
60262011	1	N	1	7.55	61110	61065.09	9/1/2004	8/1/2034	429.39	360	360	90	8/1/2004	67900	1	0	0	1	7.55	6	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	429.39
60262151	1	O	6	7.99	148750	148649.99	9/1/2004	8/1/2034	1090.44	360	360	85	8/1/2004	175000	1	0	0	1	7.99	0	0			0	0	0	0	0	1090.44
60262631	1	O	6	6.75	121500	121395.39	9/1/2004	8/1/2034	788.05	360	360	90	8/1/2004	135000	1	0	0	1	6.75	6	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	788.05
60263399	1	N	1	7.2	67500	67446.81	9/1/2004	8/1/2034	458.19	360	360	90	8/1/2004	75000	1	0	0	1	7.2	6	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	458.19
60263811	1	O	6	7	169100	168961.39	9/1/2004	8/1/2034	1125.03	360	360	95	8/1/2004	178000	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1125.03
60264413	1	O	6	7.99	99000	98933.44	9/1/2004	8/1/2034	725.74	360	360	82.5	8/1/2004	120000	1	0	0	1	7.99	0	0			0	0	0	0	0	725.74
60264538	3	N	6	6.65	110500	110402.97	9/1/2004	8/1/2034	709.38	360	360	85	8/1/2004	130000	1	0	0	1	6.65	6	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	709.38
60264595	1	N	1	8.4	173700	173484.41	8/1/2004	7/1/2034	1323.32	360	360	90	7/1/2004	193000	1	0	0	1	8.4	6	6	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1323.32
60264611	1	O	6	7.8	92000	91935.71	9/1/2004	8/1/2034	662.29	360	360	80	8/1/2004	115000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	662.29
60264652	7	O	6	7.1	97500	97342.81	8/1/2004	7/1/2034	655.24	360	360	75	7/1/2004	130000	1	0	0	1	7.1	6	6	7/1/2006	8/1/2006	6	6	1	13.1	7.1	655.24
60264678	1	O	1	10.4	312000	311745.52	8/1/2004	7/1/2034	2830.69	360	360	100	8/1/2004	312000	1	10000	0	1	10.4	6	6	7/1/2006	8/1/2006	6	6	1	16.4	10.4	2830.69
60265592	1	O	6	8.45	62400	62351.8	9/1/2004	8/1/2034	477.6	360	360	80	8/1/2004	78000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	477.6
60265675	1	O	6	8.95	100800	100718.55	9/1/2004	8/1/2034	667.25	360	360	90	8/1/2004	112000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	667.25
60265832	1	N	1	8.45	64000	63960.83	9/1/2004	8/1/2034	489.84	360	360	80	8/1/2004	80000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	489.84
60265873	1	O	6	5.65	500000	499467.99	9/1/2004	8/1/2034	2886.18	360	360	83.33	8/1/2004	600000	1	0	0	1	5.65	0	0			0	0	0	0	0	2886.18
60265915	1	N	6	7.15	130500	130396.15	9/1/2004	8/1/2034	881.41	360	360	90	8/1/2004	145000	1	0	0	1	7.15	6	6	8/1/2007	9/1/2007	6	6	1	13.15	7.15	881.41
60267333	5	O	6	7.8	180500	180373.88	9/1/2004	8/1/2034	1299.37	360	360	95	8/1/2004	190000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1299.37
60267598	2	O	1	12	20000	19994.27	9/1/2004	8/1/2034	205.73	360	360	20	8/1/2004	100000	2	0	0	2	12	0	0			0	0	0	0	0	205.73
60267796	1	O	6	6.95	77400	77335.93	9/1/2004	8/1/2034	512.35	360	360	90	8/1/2004	86000	1	0	0	1	6.95	6	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	512.35
60268190	1	O	6	6.65	80000	79929.75	9/1/2004	8/1/2034	513.58	360	360	80	8/1/2004	100000	1	0	0	1	6.65	0	0			0	0	0	0	0	513.58
60268356	1	N	1	8.75	103500	103440.45	9/1/2004	8/1/2034	814.24	360	360	90	8/1/2004	115000	1	0	0	1	8.75	6	4.5	8/1/2007	9/1/2007	6	6	1	14.75	8.75	814.24
60268372	1	O	6	7.05	92000	91925.32	9/1/2004	8/1/2034	615.18	360	360	80	8/1/2004	115000	1	0	0	1	7.05	0	0			0	0	0	0	0	615.18
60269131	1	O	1	7.125	82400	82334.1	9/1/2004	8/1/2034	555.15	360	360	80	8/1/2004	103000	1	0	0	1	7.125	6	6	8/1/2006	9/1/2006	6	6	1	13.125	7.125	555.15
60269297	3	O	6	8.95	135000	134925.49	9/1/2004	8/1/2034	1081.39	360	360	90	8/1/2004	150000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1081.39
60270352	1	N	1	8.6	259250	259096.14	9/1/2004	8/1/2034	2011.82	360	360	85	8/1/2004	305000	1	0	0	1	8.6	6	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	2011.82
60270931	1	O	1	11.65	47000	46985.48	9/1/2004	8/1/2034	470.83	360	360	20	8/1/2004	235000	2	0	0	1	11.65	0	0			0	0	0	0	0	470.83
60271194	1	N	6	8.25	131000	130918.47	9/1/2004	8/1/2034	984.16	360	360	89.73	8/1/2004	146000	1	0	0	1	8.25	0	0			0	0	0	0	0	984.16
60271238	1	O	6	9.6	106250	106198.83	9/1/2004	8/1/2034	901.17	360	360	85	8/1/2004	125000	1	0	0	1	9.6	6	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	901.17
60271277	2	N	6	7.65	384000	383723.46	9/1/2004	8/1/2034	2724.54	360	360	74.71	8/1/2004	514000	1	0	0	2	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	2724.54
60271350	7	O	6	6.7	125000	124891.32	9/1/2004	8/1/2034	806.6	360	360	78.12	8/1/2004	160000	1	0	0	1	6.7	6	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	806.6
60271618	1	O	6	5.55	96300	96195.58	9/1/2004	8/1/2034	549.81	360	360	90	8/1/2004	107000	1	0	0	1	5.55	6	6	8/1/2007	9/1/2007	6	6	1	11.55	5.55	549.81
60272192	1	O	6	8.35	172800	172583.33	8/1/2004	7/1/2034	1310.36	360	360	90	7/1/2004	192000	1	0	0	1	8.35	6	6	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1310.36
60272499	1	O	1	10.85	28200	28189.61	9/1/2004	8/1/2034	265.37	360	360	20	8/1/2004	141000	2	0	0	1	10.85	0	0			0	0	0	0	0	265.37
60272697	1	O	6	5.65	416700	416256.61	9/1/2004	8/1/2034	2405.35	360	360	84.01	8/1/2004	496000	1	0	0	1	5.65	0	0			0	0	0	0	0	2405.35
60273034	1	O	1	12.1	65000	64981.81	9/1/2004	8/1/2034	673.61	360	360	20	8/1/2004	325000	2	0	0	1	12.1	0	0			0	0	0	0	0	673.61
60273075	2	O	6	7.75	378900	378632.57	9/1/2004	8/1/2034	2714.49	360	360	90	8/1/2004	421000	1	0	0	2	7.75	0	0			0	0	0	0	0	2714.49
60273232	1	O	6	5.99	164000	163836.42	9/1/2004	8/1/2034	982.21	360	360	77.36	8/1/2004	212000	1	0	0	1	5.99	9	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	982.21
60273935	7	O	6	6.95	116000	115903.97	9/1/2004	8/1/2034	767.86	360	360	69.88	8/1/2004	166000	1	0	0	1	6.95	0	0			0	0	0	0	0	767.86
60275294	1	O	1	10.85	60000	59977.89	9/1/2004	8/1/2034	564.61	360	360	20	8/1/2004	300000	2	0	0	1	10.85	0	0			0	0	0	0	0	564.61
60276193	1	O	6	8.99	278350	278197.64	8/1/2004	8/1/2034	2237.67	360	360	95	8/1/2004	293000	1	0	0	1	8.99	6	6	8/1/2006	9/1/2006	6	6	1	14.99	8.99	2237.67
60276433	7	O	6	6.9	80000	79933.11	9/1/2004	8/1/2034	526.89	360	360	80	8/1/2004	100000	1	0	0	1	6.9	6	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	526.89
60276458	1	O	6	6.75	93600	93414.79	8/1/2004	8/1/2024	711.71	240	240	85.87	8/1/2004	109000	1	0	0	1	6.75	0	0			0	0	0	0	0	711.71
60276656	5	O	6	7.6	480000	479650.84	9/1/2004	8/1/2034	3389.16	360	360	74.42	8/1/2004	645000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	3389.16
60276870	1	O	6	6.7	148500	148370.89	9/1/2004	8/1/2034	958.24	360	360	90	8/1/2004	165000	1	0	0	1	6.7	0	0			0	0	0	0	0	958.24
60277078	3	O	8	5.75	98000	97897.67	9/1/2004	8/1/2034	571.91	360	360	59.39	8/1/2004	165000	1	0	0	1	5.75	0	0			0	0	0	0	0	571.91
60277878	1	O	6	7.45	156750	156632.5	9/1/2004	8/1/2034	1090.66	360	360	95	8/1/2004	165000	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1090.66
60278033	1	O	6	7.75	102000	101928	9/1/2004	8/1/2034	730.75	360	360	73.38	8/1/2004	139000	1	0	0	1	7.75	0	0			0	0	0	0	0	730.75
60278058	1	O	6	7.6	220000	219839.96	9/1/2004	8/1/2034	1553.37	360	360	78.85	8/1/2004	279000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1553.37
60278272	3	O	8	7.7	67500	67451.88	9/1/2004	8/1/2034	481.25	360	360	90	8/1/2004	75000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	481.25
60278314	2	O	1	6.25	300000	299715.34	9/1/2004	8/1/2034	1847.16	360	360	80	8/1/2004	375000	1	0	0	2	6.25	6	6	8/1/2007	9/1/2007	6	6	1	12.25	6.25	1847.16
60278355	1	O	6	7	96000	95921.3	9/1/2004	8/1/2034	638.7	360	360	80	8/1/2004	120000	1	0	0	1	7	0	0			0	0	0	0	0	638.7
60278413	1	N	1	7.95	108000	107928.79	9/1/2004	8/1/2034	788.71	360	360	90	8/1/2004	120000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2008	6	6	1	13.95	7.95	788.71
60278579	1	O	6	6.7	127800	127688.88	9/1/2004	8/1/2034	824.67	360	360	90	8/1/2004	142000	1	0	0	1	6.7	6	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	824.67
60278817	1	O	6	6.3	414000	413610.95	9/1/2004	8/1/2034	2562.55	360	360	90	8/1/2004	460000	1	0	0	1	6.3	6	6	8/1/2007	9/1/2007	6	6	1	12.3	6.3	2562.55
60279858	1	O	6	9.3	77250	77210.37	9/1/2004	8/1/2034	638.32	360	360	75	8/1/2004	103000	1	0	0	1	9.3	6	6	8/1/2007	9/1/2007	6	6	1	15.3	9.3	638.32
60279899	1	O	1	6.3	208000	207804.53	9/1/2004	8/1/2034	1287.47	360	360	80	8/1/2004	260000	1	0	0	1	6.3	6	6	8/1/2007	9/1/2007	6	6	1	12.3	6.3	1287.47
60280195	1	O	6	5.5	103700	103588.49	9/1/2004	8/1/2034	588.8	360	360	85	8/1/2004	122000	1	0	0	1	5.5	6	6	8/1/2006	9/1/2006	6	6	1	11.5	5.5	588.8
60281037	1	N	1	8.1	175500	175384.61	9/1/2004	8/1/2034	1300.02	360	360	90	8/1/2004	195000	1	0	0	1	8.1	6	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1300.02
60281599	3	O	1	7.8	132000	131907.77	9/1/2004	8/1/2034	950.23	360	360	80	8/1/2004	165000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2008	6	6	1	13.8	7.8	950.23
60281755	1	N	1	8.8	109150	109067.84	9/1/2004	8/1/2034	862.59	360	360	69.98	8/1/2004	121311	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	862.59
60281870	1	O	1	6.8	154000	153736.65	8/1/2004	7/1/2034	1003.97	360	360	80	8/1/2004	195000	1	10000	0	1	6.8	6	6	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1003.97
60281912	1	O	6	7.5	102600	102523.85	9/1/2004	8/1/2034	717.4	360	360	95	8/1/2004	108000	1	0	0	1	7.5	0	0			0	0	0	0	0	717.4
60282357	1	O	1	8.5	93100	93043.8	9/1/2004	8/1/2034	715.86	360	360	95	8/1/2004	98000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	715.86
60282472	1	N	6	7.9	128000	127912.35	9/1/2004	8/1/2034	930.32	360	360	80	8/1/2004	160000	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	930.32
60282837	1	O	6	7.5	77600	77542.4	9/1/2004	8/1/2034	542.6	360	360	80	8/1/2004	97000	1	0	0	1	7.5	0	0			0	0	0	0	0	542.6
60283272	1	O	6	7.55	112200	112117.56	9/1/2004	8/1/2034	788.37	360	360	85	8/1/2004	132000	1	0	0	1	7.55	6	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	788.37
60283710	3	O	1	7.345	162000	161751.21	8/1/2004	7/1/2034	1115.59	360	360	90	8/1/2004	180000	1	10000	0	1	7.345	6	6	7/1/2007	8/1/2007	6	6	1	13.345	7.345	1115.59
60283959	1	O	1	8.25	126000	125919.65	9/1/2004	8/1/2034	946.6	360	360	90	8/1/2004	140000	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	946.6
60284171	1	O	1	8.25	142800	142708.94	9/1/2004	8/1/2034	1072.81	360	360	80	8/1/2004	180000	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1072.81
60284197	1	O	6	9.5	346500	346329.57	9/1/2004	8/1/2034	2913.56	360	360	90	8/1/2004	385000	1	0	0	1	9.5	6	6	8/1/2007	9/1/2007	6	6	1	15.5	9.5	2913.56

60284254		1	O		1	8.3	215910	215636.49	8/1/2004	7/1/2034	1629.66	360	360	90	8/1/2004	239900	1	10000	0	1	8.3	0	0			0	0	0	0	0	1629.66
60284379		1	O		1	5.85	172130	171776.46	8/1/2004	7/1/2034	1015.47	360	360	70	8/1/2004	245900	1	10000	0	1	5.85	8	6	7/1/2006	8/1/2006	6	6	1	11.85	5.85	1015.47
60284437		1	O		6	9.5	114300	114243.78	9/1/2004	8/1/2034	961.1	360	360	90	8/1/2004	127000	1	0	0	1	9.5	8	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	961.1
60284858		3	O		1	8.3	74800	74729.7	9/1/2004	8/1/2034	463	360	360	85	8/1/2004	88000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	8.3	463
60285376		3	N		6	7.65	337500	337256.94	9/1/2004	8/1/2034	2394.62	360	360	90	8/1/2004	375000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	2394.62
60286218		1	O		6	8.65	159000	158906.61	9/1/2004	8/1/2034	1239.52	360	360	75	8/1/2004	212000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1239.52
60286655		1	O		6	6.85	229500	229306.24	9/1/2004	8/1/2034	1503.82	360	360	85	8/1/2004	270000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1503.82
60286878		3	O		1	8.65	71200	71159.87	8/1/2004	7/1/2034	565.23	360	360	80	8/1/2004	89000	1	0	0	1	8.65	0	0			0	0	0	0	0	565.23
60287034		5	O		1	6.1	300400	299811.76	8/1/2004	7/1/2034	1820.41	360	360	80	7/1/2004	375500	1	0	0	1	6.1	8	6	7/1/2006	8/1/2006	6	6	1	12.1	6.1	1820.41
60287158		1	O		6	8.088	108800	108728.28	9/1/2004	8/1/2034	805.03	360	360	80	8/1/2004	136000	1	0	0	1	8.088	0	0			0	0	0	0	0	805.03
60287356		3	O		1	7.5	201400	201100.13	8/1/2004	7/1/2034	1408.22	360	360	95	8/1/2004	212000	1	10000	0	1	7.5	8	6	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1408.22
60287752		1	O		6	8.15	114300	114225.61	9/1/2004	8/1/2034	850.68	360	360	90	8/1/2004	127000	1	0	0	1	8.15	8	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	850.68
60287877		5	O		8	7.15	210000	209832.89	9/1/2004	8/1/2034	1418.36	360	360	81.4	8/1/2004	258000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1418.36
60288271		1	O		6	10.05	234000	233897.58	9/1/2004	8/1/2034	2062.17	360	360	90	8/1/2004	260000	1	0	0	1	10.05	8	6	8/1/2006	9/1/2006	6	6	1	18.05	10.05	2062.17
60288313		1	O		6	8.2	95950	95888.18	9/1/2004	8/1/2034	717.48	360	360	95	8/1/2004	101000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	717.48
60289139		1	O		6	8.55	72250	72206.67	9/1/2004	8/1/2034	558.11	360	360	85	8/1/2004	85000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	558.11
60289154		1	O		1	8.95	143650	143490.83	8/1/2004	7/1/2034	1150.68	360	360	85	7/1/2004	169000	1	0	0	1	8.95	0	0			0	0	0	0	0	1150.68
60289451		5		2	1	7.2	391500	391191.54	9/1/2004	8/1/2034	2657.46	360	360	90	8/1/2004	445000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	2657.46
60289578		5	O		1	7.4	123200	123106.71	9/1/2004	8/1/2034	853.02	360	360	80	8/1/2004	154000	1	0	0	1	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	853.02
60289618		1	N		1	7.7	124000	123911.59	9/1/2004	8/1/2034	884.08	360	360	89.88	8/1/2004	138000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	884.08
60289972		1	N		6	9.1	81100	81067.31	9/1/2004	8/1/2034	496.03	360	360	74.06	8/1/2004	82500	1	0	0	1	9.1	0	0			0	0	0	0	0	496.03
60290178		1	O		6	7.4	149000	148887.18	9/1/2004	8/1/2034	1031.65	360	360	89.76	8/1/2004	166000	1	0	0	1	7.4	0	0			0	0	0	0	0	1031.65
60290491		5	O		8	10	202400	202310.46	9/1/2004	8/1/2034	1776.21	360	360	80	8/1/2004	253000	1	0	0	1	10	8	6	8/1/2006	9/1/2006	6	6	1	18	10	1776.21
60290517		1	O		6	7.9	196000	195865.79	9/1/2004	8/1/2034	1424.54	360	360	80	8/1/2004	245000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1424.54
60290830		2	N		6	8.2	324000	323791.27	9/1/2004	8/1/2034	2422.73	360	360	90	8/1/2004	360000	1	0	0	2	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	2422.73
60290871		1	O		6	7.8	120000	119916.15	9/1/2004	8/1/2034	863.85	360	360	83.92	8/1/2004	143000	1	0	0	1	7.8	0	0			0	0	0	0	0	863.85
60291218		1	O		6	6.8	202500	202327.35	9/1/2004	8/1/2034	1320.15	360	360	88.04	8/1/2004	230000	1	0	0	1	6.8	0	0			0	0	0	0	0	1320.15
60291291		5	O		6	8.4	97850	97789.49	9/1/2004	8/1/2034	745.46	360	360	95	8/1/2004	103000	1	0	0	1	8.4	0	0			0	0	0	0	0	745.46
60292331		1	O		1	7.5	148000	147890.16	9/1/2004	8/1/2034	1034.84	360	360	80	8/1/2004	185000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1034.84
60292893		1	O		6	6.1	375000	374833.76	9/1/2004	8/1/2034	2272.49	360	360	83.52	8/1/2004	449000	1	0	0	1	6.1	0	0			0	0	0	0	0	2272.49
60293073		1	O		1	11.6	37000	36988.43	9/1/2004	8/1/2034	369.24	360	360	20	8/1/2004	185000	2	0	0	1	11.6	0	0			0	0	0	0	0	369.24
60293230		1	O		6	7.55	65000	64952.24	9/1/2004	8/1/2034	456.72	360	360	65	8/1/2004	100000	1	0	0	1	7.55	0	0			0	0	0	0	0	456.72
60293578		1	O		6	7.9	233000	232840.46	9/1/2004	8/1/2034	1693.46	360	360	84.73	8/1/2004	275000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1693.46
60293719		7	O		1	7.15	150950	150823.52	9/1/2004	8/1/2034	1073.56	360	360	85	8/1/2004	187000	1	0	0	1	7.15	0	0			0	0	0	0	0	1073.56
60293735		5	O		6	5.7	240000	239747.03	9/1/2004	8/1/2034	1392.97	360	360	80	8/1/2004	300000	1	0	0	1	5.7	8	6	8/1/2007	9/1/2007	6	6	1	11.7	5.7	1392.97
60293917		1	O		6	8.25	351500	351275.85	9/1/2004	8/1/2034	2640.71	360	360	95	8/1/2004	370000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	2640.71
60294030		3	N		1	8.15	99000	98935.57	9/1/2004	8/1/2034	736.81	360	360	90	8/1/2004	120000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	736.81
60294618		1	O		6	8.2	74970	74921.7	9/1/2004	8/1/2034	560.6	360	360	90	8/1/2004	83300	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	560.6
60294956		1	N		1	7.8	218700	218393.39	8/1/2004	7/1/2034	1574.36	360	360	90	8/1/2004	243000	1	10000	0	1	7.8	8	6	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1574.36
60295011		1	O		6	8.35	60000	70950.02	8/1/2004	8/1/2034	606.65	360	360	76.92	9/1/2004	104000	1	1000	0	1	8.35	8	4.5	8/1/2007	9/1/2007	6	6	1	14.35	8.35	606.65
60295094		3	N		1	7.65	346500	346250.47	9/1/2004	8/1/2034	2458.47	360	360	90	8/1/2004	385000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	2458.47
60296399		1	O		6	6.55	112500	112399.28	9/1/2004	8/1/2034	714.78	360	360	90	8/1/2004	125000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	714.78
60296415		1	O		1	7.55	237405	237230.56	9/1/2004	8/1/2034	1668.11	360	360	95	8/1/2004	249900	1	0	0	1	7.55	0	0			0	0	0	0	0	1668.11
60296696		1	N		6	8.75	112500	112403.13	9/1/2004	8/1/2034	729.68	360	360	90	8/1/2004	153000	1	0	0	1	8.75	0	0			0	0	0	0	0	729.68
60296852		1	O		6	6.85	119920	119818.75	9/1/2004	8/1/2034	785.79	360	360	80	8/1/2004	149900	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	785.79
60296910		1	O		1	7	127500	127395.48	9/1/2004	8/1/2034	848.27	360	360	85	8/1/2004	150000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	848.27
60296977		1	O		1	8.9	110770	110708.21	9/1/2004	8/1/2034	883.33	360	360	95	8/1/2004	118000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	883.33
60297272		2	O		1	8.35	288000	287820.07	9/1/2004	8/1/2034	2183.93	360	360	90	8/1/2004	320000	1	0	0	2	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	2183.93
60297777		1	O		6	8.8	113000	112935.66	9/1/2004	8/1/2034	893.01	360	360	84.96	8/1/2004	133000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	893.01
60298187		1	O		6	7.45	106400	106320.24	9/1/2004	8/1/2034	740.33	360	360	95	8/1/2004	112000	1	0	0	1	7.45	0	0			0	0	0	0	0	740.33
60298353		1	O		8	7.25	173500	173384.65	9/1/2004	8/1/2034	1183.58	360	360	82.62	8/1/2004	210000	1	0	0	1	7.25	0	0			0	0	0	0	0	1183.58
60298551		5	O		6	8.4	120000	119925.79	9/1/2004	8/1/2034	914.21	360	360	80	8/1/2004	150000	1	0	0	1	8.4	0	0			0	0	0	0	0	914.21
60298593		1	O		1	6.5	583200	582672.77	9/1/2004	8/1/2034	3686.23	360	360	80	8/1/2004	729000	1	0	0	1	6.5	0	0			0	0	0	0	0	3686.23
60298833		1	O		6	7.45	122500	122408.17	9/1/2004	8/1/2034	852.35	360	360	70	8/1/2004	175000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	852.35
60299518		1	O		6	8.65	137700	137619.12	9/1/2004	8/1/2034	1073.47	360	360	90	8/1/2004	153000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1073.47
60299534		3	O		1	6.25	151920	151775.85	8/1/2004	8/1/2034	935.4	360	360	80	8/1/2004	189900	1	0	0	1	6.25	8	6	8/1/2006	8/1/2006	6	6	1	12.25	6.25	935.4
60299617		5	O		1	7.8	129436	129345.55	9/1/2004	8/1/2034	931.78	360	360	80	8/1/2004	161795	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	931.78
60299690		1	O		6	8.8	172800	172701.6	9/1/2004	8/1/2034	1365.6	360	360	90	8/1/2004	192000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	1365.6
60299773		1	O		1	8.675	275000	274839.3	9/1/2004	8/1/2034	2148.72	360	360	94.99	8/1/2004	289500	1	0	0	1	8.675	8	6	8/1/2006	9/1/2006	6	6	1	14.675	8.675	2148.72
60299971		1	O		6	10.5	126000	125949.92	9/1/2004	8/1/2034	1152.58	360	360	70	8/1/2004	180000	1	0	0	1	10.5	8	6	8/1/2006	9/1/2006	6	6	1	16.5	10.5	1152.58
60300373		1	O		1	7.2	362700	362414.23	9/1/2004	8/1/2034	2461.97	360	360	90	8/1/2004	403000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	2461.97
60300415		2	O		6	5.75	467500	467011.89	9/1/2004	8/1/2034	2728.21	360	360	84.23	8/1/2004	555000	1	0	0	3	5.75	8	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	2728.21
60300530		5	O		1	12.45	32359	32350.62	9/1/2004	8/1/2034	344.1	360	360	20	8/1/2004	161795	2	0	0	1	12.45	0	0			0	0	0	0	0	344.1
60300639		1	O		6	6.3	211500	211301.25	9/1/2004	8/1/2034	1309.13	360	360	90	8/1/2004	235000	1	0	0	1	6.3	8	6	8/1/2007	9/1/2007	6	6	1	12.3	6.3	1309.13
60300977		1	O		6	7.9	270000	269815.12	9/1/2004	8/1/2034	1962.38	360	360	90	8/1/2004	300000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	1962.38
60301470		1	O		1	7.85	68850	68802.37	9/1/2004	8/1/2034	498.02	360	360	90	8/1/2004	76500	1	0	0	1	7.85	0	0			0	0	0	0	0	498.02
60301585		1	N		6	7.3	94500	94353.57	8/1/2004	7/1/2034	647.87	360	360	90	7/1/2004	105000	1	0	0	1	7.3	8	6	7/1/2006	8/1/2006	6	6	1	13.3	7.3	647.87
60302254		3	O		1	10.1	216000	215906.46	9/1/2004	8/1/2034	1911.54	360	360	90	8/1/2004	240000	1	0	0	1	10.1	8	4.5	8/1/2006	9/1/2006	6	6	1	16.1	10.1	1911.54
60302437		1	N		1	8.55	460750	460195.5	8/1/2004	7/1/2034	3559.11	360	360	95	8/1/2004	485000	1	10000	0	1	8.55	8	6	7/1/2006	8/1/2006	6	6	1	14.55	8.55	3559.11
60302635		1	O		1	8.3	110200	110130.44	9/1/2004	8/1/2034	831.78	360	360	95	8/1/2004	116000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	831.78
60303294		1	O		1	8.35	168000	167895.04	9/1/2004	8/1/2034	1273.96	360	360	80	8/1/2004	210000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1273.96
60303492		2	N		1	8.7	56700	56633.83	8/1/2004	7/1/2034	444.04	360	360	90	7/1/2004	65000	1	0	0	2	8.7	8	6	7/1/2006	8/1/2006	6	6	1	14.7	8.7	444.04
60303617		2	N		6	8.2	225000	224855.05	9/1/2004	8/1/2034	1682.45	360	360	90	8/1/2004	250000	1	0	0	2	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1682.45
60303773		1	O		8	8.2	67500	67456.51	9/1/2004	8/1/2034	504.74	360	360	90	8/1/2004	75000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	504.74
60303815		1	N		8	9.95	72400	72367.63	9/1/2004	8/1/2034	632.69	360	360	80	8/1/2004	90500	1	0	0	1	9.95	0	0			0	0	0	0	0	632.69
60304490		1	O		6	11.25	147000	146950.37	9/1/2004	8/1/2034	1427.76	360	360	70	8/1/2004	210000	1	0	0	1	11.25	8	6	8/1/2008	9/1/2006	6	6	1	17.25	11.25	1427.76
60304839		1	O		1	5.99	400000	399601.03	9/1/2004	8/1/2034	2395.64	360	360	80	8/1/2004	500000	1	0	0	1	5.99	0	0			0	0	0	0	0	2395.64

60305133	1	O		6	7.725	92000	91934.73	9/1/2004	8/1/2034	657.52	360	360	67.15	8/1/2004	137000	1	0	0	1	7.725	0	0			0	0	0	0	0	657.52
60305695	1	O		6	7.7	107500	107423.35	9/1/2004	8/1/2034	766.44	360	360	73.63	8/1/2004	146000	1	0	0	1	7.7	0	0			0	0	0	0	0	766.44
60306115	1	O		1	5.99	469650	469181.56	9/1/2004	8/1/2034	2812.78	360	360	59.99	8/1/2004	524000	1	0	0	1	5.99	8	6	8/1/2007	9/1/2007	6	6	1	11.99	5.99	2812.78
60306131	1	N		6	8.45	160000	159902.07	9/1/2004	8/1/2034	1224.6	360	360	80	8/1/2004	200000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1224.6
60306719	1	N		1	7.65	76500	76444.91	9/1/2004	8/1/2034	542.78	360	360	90	8/1/2004	85000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	542.78
60307758	1	N		6	11.2	78000	77973.37	9/1/2004	8/1/2034	754.63	360	360	65	8/1/2004	120000	1	0	0	1	11.2	8	6	8/1/2008	9/1/2008	6	6	1	17.2	11.2	754.63
60308392	1	O		6	5.85	250000	249743.89	9/1/2004	8/1/2034	1474.86	360	360	70.42	8/1/2004	355000	1	0	0	1	5.85	0	0			0	0	0	0	0	1474.86
60308434	1	O		6	7.45	275000	274793.85	9/1/2004	8/1/2034	1913.44	360	360	71.43	8/1/2004	385000	1	0	0	1	7.45	0	0			0	0	0	0	0	1913.44
60308590	1	O		6	7.5	134300	134200.33	9/1/2004	8/1/2034	939.05	360	360	85	8/1/2004	158000	1	0	0	1	7.5	0	0			0	0	0	0	0	939.05
60308913	1	O		1	6.6	103920	103827.86	9/1/2004	8/1/2034	663.7	360	360	80	8/1/2004	130000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	663.7
60309093	1	O		6	8.7	243500	243358.45	9/1/2004	8/1/2034	1906.93	360	360	64.93	8/1/2004	375000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1906.93
60309259	1	O		6	6.55	68000	67939.12	9/1/2004	8/1/2034	432.05	360	360	85	8/1/2004	80000	1	0	0	1	6.55	8	6.5	8/1/2006	9/1/2006	6	6	1	12.55	6.55	432.05
60309457	1	O		1	8.75	111150	111086.05	9/1/2004	8/1/2034	874.42	360	360	95	8/1/2004	117000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	874.42
60309558	1	O		6	7.2	50000	49906.32	9/1/2004	8/1/2024	393.68	240	240	78.82	8/1/2004	65000	1	0	0	1	7.2	0	0			0	0	0	0	0	393.68
60310273	1	O		6	6.9	94500	94199.26	9/1/2004	8/1/2019	844.12	180	180	90	8/1/2004	105000	1	0	0	1	6.9	0	0			0	0	0	0	0	844.12
60310513	1	O		6	7.7	162000	161684.5	9/1/2004	8/1/2034	1155	360	360	90	8/1/2004	180000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1155
60310570	1	O		1	9.25	121125	121062.2	9/1/2004	8/1/2034	996.47	360	360	95	8/1/2004	127500	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	996.47
60310810	1	N		6	6.95	99000	98918.05	9/1/2004	8/1/2034	655.33	360	360	90	8/1/2004	110000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	655.33
60311339	1	O		6	10.7	142100	142045.92	9/1/2004	8/1/2034	1321.14	360	360	70	8/1/2004	203000	1	0	0	1	10.7	8	4.5	8/1/2006	9/1/2006	6	6	1	16.7	10.7	1321.14
60311495	1	N		6	7.125	120000	119904.03	9/1/2004	8/1/2034	808.47	360	360	80	8/1/2004	150000	1	0	0	1	7.125	0	0			0	0	0	0	0	808.47
60311636	5	O		1	8.025	132930	132841.25	9/1/2004	8/1/2034	977.72	360	360	90	8/1/2004	147700	1	0	0	1	8.025	8	6	8/1/2008	9/1/2008	6	6	1	14.025	8.025	977.72
60311776	1	N		1	8.05	94500	94437.23	9/1/2004	8/1/2034	696.71	360	360	90	8/1/2004	107000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	696.71
60312139	1	O		6	7.5	98800	98726.67	9/1/2004	8/1/2034	690.83	360	360	95	8/1/2004	104000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	690.83
60312170	1	O		1	8.65	237500	237360.5	9/1/2004	8/1/2034	1851.48	360	360	95	8/1/2004	270000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1851.48
60312295	1	O		8	7.5	51500	51344.46	9/1/2004	8/1/2019	477.42	180	180	88.03	8/1/2004	58500	1	0	0	1	7.5	0	0			0	0	0	0	0	477.42
60312337	1	O		6	9.15	61200	61167.8	9/1/2004	8/1/2034	499.05	360	360	80	8/1/2004	76500	1	0	0	1	9.15	0	0			0	0	0	0	0	499.05
60312352	1	O		1	8.4	292500	292319.12	9/1/2004	8/1/2034	2228.38	360	360	90	8/1/2004	325000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	2228.38
60312618	1	O		8	7.125	125800	125699.4	9/1/2004	8/1/2034	847.54	360	360	85	8/1/2004	148000	1	0	0	1	7.125	0	0			0	0	0	0	0	847.54
60312891	5	O		6	8.85	90000	89862.65	9/1/2004	8/1/2024	801.1	240	240	65.22	8/1/2004	138000	1	0	0	1	8.85	0	0			0	0	0	0	0	801.1
60312758	1	O		6	7.85	190000	189868.58	9/1/2004	8/1/2034	1374.34	360	360	95	8/1/2004	200000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	1374.34
60313558	1	O		6	6.35	209950	209754.8	9/1/2004	8/1/2034	1306.39	360	360	85	8/1/2004	247000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	1306.39
60313632	1	O		6	8.75	63000	62963.75	9/1/2004	8/1/2034	495.63	360	360	88.73	8/1/2004	71000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	495.63
60313673	5	O		1	9.5	125400	125338.31	9/1/2004	8/1/2034	1054.44	360	360	95	8/1/2004	132000	1	0	0	1	9.5	8	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	1054.44
60313772	1	O		6	8.1	276250	275980.2	9/1/2004	8/1/2034	1674.07	360	360	85	8/1/2004	325000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	8.1	1674.07
60314614	1	O		6	7.6	600000	599583.55	9/1/2004	8/1/2034	4236.45	360	360	84.51	8/1/2004	710000	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	4236.45
60315371	1	O		1	8.8	85500	85451.31	9/1/2004	8/1/2034	675.69	360	360	95	8/1/2004	90000	1	0	0	1	8.8	0	0			0	0	0	0	0	675.69
60315397	5	O		6	6.45	75200	74951.19	9/1/2004	8/1/2019	653.01	180	180	80	8/1/2004	94000	1	0	0	1	6.45	0	0			0	0	0	0	0	653.01
60315611	1	O		6	7.45	375250	374968.71	9/1/2004	8/1/2034	2610.97	360	360	95	8/1/2004	395000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	2610.97
60316577	1	N		6	7.7	76500	76365.21	9/1/2004	8/1/2024	625.67	240	240	90	8/1/2004	85000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	625.67
60316593	2	N		6	7.95	250000	249830.54	9/1/2004	8/1/2034	1825.71	360	360	50	8/1/2004	500000	1	0	0	4	7.95	0	0			0	0	0	0	0	1825.71
60316692	7	O		0	7.9	89600	89538.65	9/1/2007	8/1/2037	651.22	360	360	80	8/1/2004	112000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	651.22
60316718	1	N		1	8.55	107100	107035.78	9/1/2004	8/1/2034	827.31	360	360	85	8/1/2004	126000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	827.31
60316817	1	O		2	7.95	178500	178379	9/1/2004	8/1/2034	1303.56	360	360	85	8/1/2004	210000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	1303.56
60317054	1	O		0	6.1	112950	112839.68	9/1/2004	8/1/2034	684.48	360	360	90	8/1/2004	125500	1	0	0	1	6.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	6.1	684.48
60318318	1	O		1	7	128000	127895.08	9/1/2004	8/1/2034	851.59	360	360	80	8/1/2004	160000	1	0	0	1	7	0	0			0	0	0	0	0	851.59
60318615	1	O		1	7.15	92000	91926.79	9/1/2004	8/1/2034	621.38	360	360	80	8/1/2004	115000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	621.38
60318953	2	O		6	8.15	270750	270573.78	9/1/2004	8/1/2034	2015.06	360	360	95	8/1/2004	285000	1	0	0	2	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	2015.06
60319712	1	O		6	6.65	114750	114649.25	9/1/2004	8/1/2034	736.66	360	360	85	8/1/2004	135000	1	0	0	1	6.65	8	6	8/1/2007	9/1/2007	6	6	1	12.65	6.65	736.66
60319753	5	O		1	7.2	630000	629004.28	8/1/2004	7/1/2034	4276.37	360	360	90	7/1/2004	700000	1	0	0	1	7.2	8	6	7/1/2006	8/1/2006	6	6	1	13.2	7.2	4276.37
60319779	1	O		6	6.65	104500	104408.24	9/1/2004	8/1/2034	670.86	360	360	95	8/1/2004	110000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	670.86
60320090	1	O		6	5.7	348000	347633.2	9/1/2004	8/1/2034	2019.8	360	360	84.88	8/1/2004	410000	1	0	0	1	5.7	0	0			0	0	0	0	0	2019.8
60320298	2	O		6	9	182000	181900.58	9/1/2004	8/1/2034	1464.42	360	360	72.8	8/1/2004	250000	1	0	0	2	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	1464.42
60320650	1	O		1	6.7	215000	214813.07	9/1/2004	8/1/2034	1387.35	360	360	58.9	8/1/2004	365000	1	0	0	1	6.7	0	0			0	0	0	0	0	1387.35
60321593	1	O		6	7.45	85500	85435.9	9/1/2004	8/1/2034	594.91	360	360	90	8/1/2004	95000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	594.91
60321650	1	O		6	7.35	69700	69646.69	9/1/2004	8/1/2034	480.22	360	360	85	8/1/2004	82000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	480.22
60322195	1	O		6	6.7	103200	103110.27	9/1/2004	8/1/2034	665.93	360	360	80	8/1/2004	129000	1	0	0	1	6.7	0	0			0	0	0	0	0	665.93
60322252	1	N		1	7.85	143100	143001.01	9/1/2004	8/1/2034	1035.1	360	360	90	8/1/2004	159000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	1035.1
60322591	5	O		6	7.45	140000	139895.05	9/1/2004	8/1/2034	974.12	360	360	83.83	8/1/2004	167000	1	0	0	1	7.45	0	0			0	0	0	0	0	974.12
60322633	1	O		1	7.45	136000	135898.05	8/1/2004	8/1/2034	946.28	360	360	65	8/1/2004	160000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	946.28
60323250	1	O		3	7.8	96000	95932.92	9/1/2004	8/1/2034	691.08	360	360	56.14	8/1/2004	171000	1	0	0	1	7.8	0	0			0	0	0	0	0	691.08
60323730	1	O		1	7.15	155600	155476.18	9/1/2004	8/1/2034	1050.94	360	360	80	8/1/2004	194500	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1050.94
60323797	1	O		8	8.05	169200	169087.61	9/1/2004	8/1/2034	1247.44	360	360	90	8/1/2004	188000	1	0	0	1	8.05	0	0			0	0	0	0	0	1247.44
60323912	1	O		6	7.45	73800	73744.68	9/1/2004	8/1/2034	513.5	360	360	90	8/1/2004	82000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	513.5
60324258	1	O		6	9.8	103500	103452.22	9/1/2004	8/1/2034	893.03	360	360	90	8/1/2004	115000	1	0	0	1	9.8	0	0			0	0	0	0	0	893.03
60324456	1	O		1	8.35	324000	323797.58	9/1/2004	8/1/2034	2456.92	360	360	90	8/1/2004	360000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	2456.92
60326196	1	O		1	9.15	50004	49977.52	9/1/2004	8/1/2034	407.76	360	360	90	8/1/2004	55560	1	0	0	1	9.15	0	0			0	0	0	0	0	407.76
60326618	1	O		6	8.8	130500	130425.69	9/1/2004	8/1/2034	1031.31	360	360	90	8/1/2004	145000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1031.31
60326733	1	O		8	7.35	120000	119908.23	9/1/2004	8/1/2034	826.77	360	360	88.89	8/1/2004	135000	1	0	0	1	7.35	0	0			0	0	0	0	0	826.77
60326774	1	O		6	6	246500	246254.8	9/1/2004	8/1/2034	1477.9	360	360	85	8/1/2004	290000	1	0	0	1	6	0	0			0	0	0	0	0	1477.9
60326915	1	O		1	7.3	317600	317354.69	9/1/2004	8/1/2034	2177.38	360	360	80	8/1/2004	397000	1	0	0	1	7.3	0	0			0	0	0	0	0	2177.38
60327111	3	2		1	8.9	191250	191143.34	9/1/2004	8/1/2034	1525.1	360	360	85	8/1/2004	225000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	1525.1
60327277	1	O		6	7.55	251750	251565.03	9/1/2004	8/1/2034	1768.9	360	360	95	8/1/2004	265000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1768.9
60327350	1	O		1	6.4	255920	255684.11	9/1/2004	8/1/2034	1800.8	360	360	80	8/1/2004	319900	1	0	0	1	6.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	6.4	1800.8
60328150	1	O		6	7	258500	258288.11	9/1/2004	8/1/2034	1719.81	360	360	84.75	8/1/2004	305000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	1719.81
60328192	1	N		1	8.4	153891	153795.84	9/1/2004	8/1/2034	1172.4	360	360	90	8/1/2004	170990	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	1172.4
60328218	1	O		6	9	66000	65825.58	9/1/2004	8/1/2019	669.42	180	180	80	8/1/2004	82500	1	0	0	1	9	0	0			0	0	0	0	0	669.42
60328275	1	O		6	7.65	90900	90634.54	9/1/2004	8/1/2034	644.95	360	360	90	8/1/2004	101000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	644.95

60328416	1	O	6	7	335750	335474.76	9/1/2004	8/1/2034	2233.76	360	360	65	8/1/2004	395000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	2233.76
60328572	1	O	8	7.25	74500	74381.26	9/1/2004	8/1/2024	588.84	240	240	80.98	8/1/2004	92000	1	0	0	1	7.25	0	0			0	0	0	0	0	588.84
60328754	1	O	6	7.2	288000	287773.08	9/1/2004	8/1/2034	1954.92	360	360	74.81	8/1/2004	385000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	1954.92
60328838	1	N	6	6.83	111200	111105.74	9/1/2004	8/1/2034	727.17	360	360	80	8/1/2004	139000	1	0	0	1	6.83	8	6	8/1/2006	9/1/2006	6	6	1	12.83	6.83	727.17
60328853	1	O	6	6.15	236000	235771.72	9/1/2004	8/1/2034	1437.78	360	360	80	8/1/2004	295000	1	0	0	1	6.15	0	0			0	0	0	0	0	1437.78
60329075	1	O	6	7.95	157500	157393.24	9/1/2004	8/1/2034	1150.2	360	360	90	8/1/2004	175000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1150.2
60329174	1	O	1	9.35	87400	87355.62	9/1/2004	8/1/2034	725.37	360	360	95	8/1/2004	94000	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	725.37
60329570	5	O	8	7.4	147050	146938.66	9/1/2004	8/1/2034	1018.15	360	360	85	8/1/2004	173000	1	0	0	1	7.4	0	0			0	0	0	0	0	1018.15
60329752	1	O	6	8.45	172500	172394.42	9/1/2004	8/1/2034	1320.27	360	360	75	8/1/2004	230000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1320.27
60330214	2	O	6	6.75	177000	176847.61	9/1/2004	8/1/2034	1148.02	360	360	93.16	8/1/2004	190000	1	0	0	2	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	1148.02
60330370	2	O	1	8.5	439000	438734.04	9/1/2004	8/1/2034	3375.54	360	360	100	8/1/2004	439000	1	0	0	2	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	3375.54
60330578	1	O	6	8	80100	80048.25	9/1/2004	8/1/2034	587.75	360	360	90	8/1/2004	89000	1	0	0	1	8	0	0			0	0	0	0	0	587.75
60331352	5	O	6	8.45	136000	135916.76	9/1/2004	8/1/2034	1040.91	360	360	85	8/1/2004	160000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1040.91
60331972	5	O	6	7.55	172000	171873.62	9/1/2004	8/1/2034	1208.55	360	360	80	8/1/2004	215000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1208.55
60332350	7	O	1	6.75	120800	120695.99	9/1/2004	8/1/2034	783.51	360	360	80	8/1/2004	151000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	783.51
60332590	2	O	6	6.3	350000	349671.09	9/1/2004	8/1/2034	2166.41	360	360	89.74	8/1/2004	390000	1	0	0	2	6.3	8	6	8/1/2007	9/1/2007	6	6	1	12.3	6.3	2166.41
60332616	1	O	6	10.3	100800	100758.18	9/1/2004	8/1/2034	907.02	360	360	90	8/1/2004	112000	1	0	0	1	10.3	8	6	8/1/2006	9/1/2006	6	6	1	16.3	10.3	907.02
60332798	1	O	6	8.737	71000	70959.04	9/1/2004	8/1/2034	557.9	360	360	56.8	8/1/2004	125000	1	0	0	1	8.737	0	0			0	0	0	0	0	557.9
60333457	1	O	6	7	178500	178353.68	9/1/2004	8/1/2034	1187.57	360	360	85	8/1/2004	210000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	1187.57
60333770	1	O	6	8.85	58500	58467.03	9/1/2004	8/1/2034	464.41	360	360	75	8/1/2004	78000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	464.41
60333796	1	O	6	5.85	325000	324667.07	9/1/2004	8/1/2034	1917.31	360	360	78.69	8/1/2004	413000	1	0	0	1	5.85	0	0			0	0	0	0	0	1917.31
60334059	1	O	8	7.64	119000	118914.12	9/1/2004	8/1/2034	843.51	360	360	85	8/1/2004	140000	1	0	0	1	7.64	8	6	8/1/2006	9/1/2006	6	6	1	13.64	7.64	843.51
60334075	3	N	1	7.7	72000	71948.66	9/1/2004	8/1/2034	513.34	360	360	90	8/1/2004	85000	1	0	0	1	7.7	0	0			0	0	0	0	0	513.34
60334356	1	O	1	8.99	261900	261756.64	9/1/2004	8/1/2034	2105.43	360	360	90	8/1/2004	291000	1	0	0	1	8.99	8	4.5	8/1/2006	9/1/2006	6	6	1	14.99	8.99	2105.43
60334570	1	O	1	8.05	77900	77848.25	9/1/2004	8/1/2034	574.33	360	360	95	8/1/2004	82000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	574.33
60335338	7	O	8	8.75	80750	80703.53	9/1/2004	8/1/2034	635.27	360	360	80.75	8/1/2004	100000	1	0	0	1	8.75	0	0			0	0	0	0	0	635.27
60335452	1	O	6	6.95	157250	157119.82	9/1/2004	8/1/2034	1040.92	360	360	85	8/1/2004	185000	1	0	0	1	6.95	8	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	1040.92
60335619	1	O	8	9.55	98000	97952.3	9/1/2004	8/1/2034	827.62	360	360	89.09	8/1/2004	110000	1	0	0	1	9.55	8	6	8/1/2007	9/1/2007	6	6	1	15.55	9.55	827.62
60338195	1	O	1	8.25	90800	90742.09	9/1/2004	8/1/2034	682.16	360	360	80	8/1/2004	113500	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	682.16
60338351	1	O	6	8.1	123250	123168.98	9/1/2004	8/1/2034	912.98	360	360	85	8/1/2004	145000	1	0	0	1	8.1	8	4.5	8/1/2006	9/1/2006	6	6	1	14.1	8.1	912.98
60336674	5	O	1	6.4	135920	135794.72	9/1/2004	8/1/2034	850.19	360	360	80	8/1/2004	169900	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	850.19
60336773	2	N	1	8.5	225000	224863.69	9/1/2004	8/1/2034	1730.06	360	360	75	8/1/2004	300000	1	0	0	4	8.5	0	0			0	0	0	0	0	1730.06
60336856	5	O	6	8.35	126000	125921.28	9/1/2004	8/1/2034	955.47	360	360	90	8/1/2004	140000	1	0	0	1	8.35	8	4.5	8/1/2007	9/1/2007	6	6	1	14.35	8.35	955.47
60337037	5	O	1	8.5	87000	86947.29	9/1/2004	8/1/2034	668.98	360	360	100	8/1/2004	87000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	668.98
60337292	1	O	6	7.65	140000	139899.17	9/1/2004	8/1/2034	993.33	360	360	80	8/1/2004	175000	1	0	0	1	7.65	0	0			0	0	0	0	0	993.33
60337359	1	N	1	8.6	164250	164152.53	9/1/2004	8/1/2034	1274.6	360	360	90	8/1/2004	182500	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1274.6
60337417	3	O	1	9	166500	166409.05	9/1/2004	8/1/2034	1339.7	360	360	90	8/1/2004	186000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	1339.7
60337474	1	N	6	7.95	284000	283807.49	9/1/2004	8/1/2034	2074.01	360	360	80	8/1/2004	355000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	2074.01
60338019	5	O	1	8.35	203300	203172.98	9/1/2004	8/1/2034	1541.65	360	360	95	8/1/2004	214000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1541.65
60338134	1	O	8	7.1	145000	144883.47	9/1/2004	8/1/2034	974.45	360	360	82.86	8/1/2004	175000	1	0	0	1	7.1	8	6	9/1/2006	9/1/2006	6	6	1	13.1	7.1	974.45
60338217	1	O	6	7.3	433000	432665.55	9/1/2004	8/1/2034	2968.53	360	360	65.61	8/1/2004	660000	1	0	0	1	7.3	0	0			0	0	0	0	0	2068.53
60339173	1	N	8	8.3	137700	137613.09	9/1/2004	8/1/2034	1039.34	360	360	85	8/1/2004	162000	1	0	0	1	8.3	8	6.5	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1039.34
60339934	1	N	1	7.55	121500	121410.73	9/1/2004	8/1/2034	853.71	360	360	90	8/1/2004	135000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	852.71
60340411	1	O	5	5.95	400000	399597.97	9/1/2004	8/1/2034	2385.36	360	360	72.73	8/1/2004	550000	1	0	0	1	5.95	0	0			0	0	0	0	0	2385.36
60340510	1	O	1	7.35	321600	321354.06	9/1/2004	8/1/2034	2215.74	360	360	80	8/1/2004	402000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	2215.74
60342193	1	O	1	7.3	83200	83135.73	9/1/2004	8/1/2034	570.4	360	360	80	8/1/2004	105000	1	0	0	1	7.3	0	0			0	0	0	0	0	570.4
60342458	2	N	1	9.8	231300	231193.22	9/1/2004	8/1/2034	1995.73	360	360	90	8/1/2004	257000	1	0	0	2	9.8	0	0			0	0	0	0	0	1995.73
60342656	1	N	1	7.55	72000	71947.09	9/1/2004	8/1/2034	505.91	360	360	90	8/1/2004	80000	1	0	0	1	7.55	0	0			0	0	0	0	0	505.91
60342839	1	O	6	5.9	448000	447545.41	9/1/2004	8/1/2034	2657.26	360	360	83.74	8/1/2004	535000	1	0	0	1	5.9	8	3	8/1/2006	9/1/2006	6	6	1	11.9	5.9	2657.26
60343092	1	O	1	8.9	173250	173153.37	9/1/2004	8/1/2034	1381.57	360	360	90	8/1/2004	192500	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1381.57
60343712	1	O	6	6.9	180000	179849.51	9/1/2004	8/1/2034	1185.49	360	360	83.72	8/1/2004	215000	1	0	0	1	6.9	0	0			0	0	0	0	0	1185.49
60344173	1	O	6	7.05	89000	88720.43	9/1/2004	8/1/2019	802.45	180	180	80.91	8/1/2004	110000	1	0	0	1	7.05	0	0			0	0	0	0	0	802.45
60344454	1	O	6	6.95	88250	87970.35	9/1/2004	8/1/2019	790.78	180	180	76.74	8/1/2004	115000	1	0	0	1	6.95	0	0			0	0	0	0	0	790.78
60344736	1	O	1	8.95	243000	242865.88	9/1/2004	8/1/2034	1946.5	360	360	90	8/1/2004	270000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1946.5
60344892	1	O	8	6.51	123000	122889.02	9/1/2004	8/1/2034	778.26	360	360	89.13	8/1/2004	138000	1	0	0	1	6.51	8	6	8/1/2006	9/1/2006	6	6	1	12.51	6.51	778.26
60345014	7	O	6	7.45	84500	84438.65	9/1/2004	8/1/2034	587.95	360	360	84.92	8/1/2004	99500	1	0	0	1	7.45	0	0			0	0	0	0	0	587.95
60345170	1	O	6	7.95	99900	99832.28	9/1/2004	8/1/2034	729.56	360	360	90	8/1/2004	111000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	729.56
60345691	1	N	1	6.7	96300	96216.27	9/1/2004	8/1/2034	621.41	360	360	90	8/1/2004	107000	1	0	0	1	6.7	8	6	8/1/2007	9/1/2007	6	6	1	12.7	6.7	621.41
60345998	1	O	6	8.2	108300	108230.23	9/1/2004	8/1/2034	809.82	360	360	95	8/1/2004	114000	1	0	0	1	8.2	0	0			0	0	0	0	0	809.82
60346012	1	O	6	6	139400	139261.22	9/1/2004	8/1/2034	835.78	360	360	85	8/1/2004	164000	1	0	0	1	6	8	6	8/1/2006	9/1/2006	6	6	1	12	6	835.78
60346111	3	O	1	7.8	152000	151893.79	9/1/2004	8/1/2034	1094.21	360	360	80	8/1/2004	190000	1	0	0	1	7.8	8	5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1094.21
60346350	1	N	6	8.35	130500	130418.46	9/1/2004	8/1/2034	989.6	360	360	66.42	8/1/2004	151000	1	0	0	1	8.35	0	0			0	0	0	0	0	989.6
60346376	1	O	1	10	63000	62972.12	9/1/2004	8/1/2034	552.88	360	360	90	8/1/2004	70000	1	0	0	1	10	8	6	8/1/2007	9/1/2007	6	6	1	16	10	552.88
60346475	1	O	1	6.05	140800	140681.17	9/1/2004	8/1/2034	848.7	360	360	80	8/1/2004	176000	1	0	0	1	6.05	8	4.5	8/1/2006	9/1/2006	6	6	1	12.05	6.05	848.7
60346590	1	O	6	6.85	105600	105393.58	9/1/2004	8/1/2024	809.24	240	240	80	8/1/2004	132000	1	0	0	1	6.85	0	0			0	0	0	0	0	809.24
60347119	1	O	6	7.65	111257	111176.87	9/1/2004	8/1/2034	789.39	360	360	89.01	8/1/2004	125000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	789.39
60347192	5	O	1	9.95	205000	204908.33	9/1/2004	8/1/2034	1791.46	360	360	100	8/1/2004	205000	1	0	0	1	9.95	8	6	8/1/2006	9/1/2006	6	6	1	15.95	9.95	1791.46
60347937	2	N	6	5.9	182750	182584.58	9/1/2004	8/1/2034	1083.98	360	360	85	8/1/2004	215000	1	0	0	2	5.9	8	6	8/1/2007	9/1/2007	6	6	1	11.9	5.9	1083.98
60348075	1	O	1	9.25	134100	134030.48	9/1/2004	8/1/2034	1103.21	360	360	90	8/1/2004	149000	1	0	0	1	9.25	8	6	8/1/2007	9/1/2007	6	6	1	15.25	9.25	1103.21
60348174	3	O	1	6.99	339300	339021.32	9/1/2004	8/1/2034	2255.1	360	360	90	8/1/2004	377000	1	0	0	1	6.99	8	4.5	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2255.1
60348356	1	O	1	9.35	123025	122962.54	9/1/2004	8/1/2034	1021.03	360	360	95	8/1/2004	129500	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	1021.03
60348596	1	O	6	7.7	77350	77294.85	9/1/2004	8/1/2034	551.48	360	360	85	8/1/2004	91000	1	0	0	1	7.7	0	0			0	0	0	0	0	551.48
60348794	7	O	6	5.65	93750	93650.25	9/1/2004	8/1/2034	541.16	360	360	75	8/1/2004	125000	1	0	0	1	5.65	8	6	8/1/2006	9/1/2006	6	6	1	11.65	5.65	541.16
60349851	1	O	6	8.65	85550	85511.5	9/1/2004	8/1/2034	511.01	360	360	95	8/1/2004	89000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	511.01
60349032	1	N	1	8.7	76500	76455.53	9/1/2004	8/1/2034	599.1	360	360	90	8/1/2004	85000	1	0	0	1	8.7	0	0			0	0	0	0	0	599.1
60349131	1	N	1	9.15	72000	71912.28	9/1/2004	8/1/2019	738.72	180	180	90	8/1/2004	80000	1	0	0	1	9.15	0	0			0	0	0	0	0	738.72
60349693	3	O	1	12	38000	37989.12	9/1/2004	8/1/2034	390.88	360	360	20	8/1/2004	190000	2	0	0	1	12	0	0			0	0	0	0	0	390.88

60350055	1	O		1	8.7	275500	275339.85	9/1/2004	8/1/2034	2157.53	360	360	95	8/1/2004	290000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2157.53
60350154	1	O		8	6.8	104000	103911.32	9/1/2004	8/1/2034	678.01	360	360	80	8/1/2004	130000	1	0	0	1	6.8	0	0			0	0	0	0	0	678.01
60350196	2	N		1	9.25	81000	80958.01	9/1/2004	8/1/2034	666.37	360	360	90	8/1/2004	130000	1	0	0	2	9.25	0	0			0	0	0	0	0	666.37
60350493	1	O		6	6.99	113050	112957.15	9/1/2004	8/1/2034	751.37	360	360	85	8/1/2004	133000	1	0	0	1	6.99	8	6	8/1/2007	9/1/2007	6	6	1	12.99	6.99	751.37
60350592	1	O		6	7.99	84000	83757.03	9/1/2004	8/1/2019	802.27	180	180	75	8/1/2004	112000	1	0	0	1	7.99	0	0			0	0	0	0	0	802.27
60350675	7	O		6	8.25	200000	199872.46	9/1/2004	8/1/2034	1502.54	360	360	71.94	8/1/2004	278000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1502.54
60350774	1	O		1	6.8	246400	246189.92	9/1/2004	8/1/2034	1606.35	360	360	80	8/1/2004	310000	1	0	0	1	6.8	0	0			0	0	0	0	0	1606.35
60351434	1	O		1	8.75	88000	87949.37	9/1/2004	8/1/2034	692.3	360	360	80	8/1/2004	110000	1	0	0	1	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	692.3
60351533	5	O		1	7.75	124110	124022.4	9/1/2004	8/1/2034	889.14	360	360	90	8/1/2004	141000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	889.14
60352051	1	O		1	6.5	261600	261363.51	9/1/2004	8/1/2034	1653.49	360	360	80	8/1/2004	327000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1653.49
60352077	5	O		1	8.75	83880	83831.74	9/1/2004	8/1/2034	659.89	360	360	90	8/1/2004	100000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	659.89
60352358	1	O		6	8.35	75000	74953.14	9/1/2004	8/1/2034	568.74	360	360	69.44	8/1/2004	108000	1	0	0	1	8.35	0	0			0	0	0	0	0	568.74
60352531	1	O		6	7.85	223250	223095.58	9/1/2004	8/1/2034	1614.85	360	360	95	8/1/2004	235000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	1614.85
60352697	2	O		6	6.55	123000	122889.68	9/1/2004	8/1/2034	781.5	360	360	75	8/1/2004	164000	1	0	0	2	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	781.5
60352838	1	O		6	5.99	218000	217780.89	9/1/2004	8/1/2034	1300.03	360	360	76.49	8/1/2004	285000	1	0	0	1	5.95	0	0			0	0	0	0	0	1300.03
60353059	1	O		1	9.35	106900	106845.73	9/1/2004	8/1/2034	887.2	360	360	100	8/1/2004	106900	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	887.2
60353075	1	O		6	6.55	110000	109901.52	9/1/2004	8/1/2034	698.9	360	360	83.33	8/1/2004	132000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	698.9
60353133	1	O		6	7.9	193600	193467.43	9/1/2004	8/1/2034	1407.1	360	360	80	8/1/2004	242000	1	0	0	1	7.9	0	0			0	0	0	0	0	1407.1
60353273	1	O		6	10.9	135800	135750.51	9/1/2004	8/1/2034	1283.01	360	360	70	8/1/2004	194000	1	0	0	1	10.9	8	6	8/1/2006	9/1/2006	6	6	1	16.9	10.9	1283.01
60353612	1	O		6	8.55	76000	75954.43	9/1/2004	8/1/2034	587.07	360	360	80	8/1/2004	95000	1	0	0	1	8.55	0	0			0	0	0	0	0	587.07
60353893	1	O		1	10.95	61600	61577.79	9/1/2004	8/1/2034	584.31	360	360	20	8/1/2004	310000	2	0	0	1	10.95	0	0			0	0	0	0	0	584.31
60354354	1	O		6	6.75	100000	99913.9	9/1/2004	8/1/2034	648.6	360	360	80	8/1/2004	125000	1	0	0	1	6.75	0	0			0	0	0	0	0	648.6
60354479	5	O		8	8.6	157250	157110.58	9/1/2004	8/1/2034	1004.3	360	360	85	8/1/2004	185000	1	0	0	1	8.6	0	0			0	0	0	0	0	1004.3
60354677	1	O		6	8.375	127500	127420.74	9/1/2004	8/1/2034	969.1	360	360	83.33	8/1/2004	153000	1	0	0	1	8.375	8	6	8/1/2007	9/1/2007	6	6	1	14.375	8.375	969.1
60355278	1	O		1	7.65	75600	75545.55	9/1/2004	8/1/2034	536.4	360	360	72	8/1/2004	105000	1	0	0	1	7.65	0	0			0	0	0	0	0	536.4
60355815	1	O		6	7.825	113400	113321.16	9/1/2004	8/1/2034	818.3	360	360	90	8/1/2004	126000	1	0	0	1	7.825	8	6	8/1/2006	9/1/2006	6	6	1	13.825	7.825	818.3
60356490	2	N		1	7.65	192600	192461.3	9/1/2004	8/1/2034	1366.53	360	360	90	8/1/2004	214000	1	0	0	2	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1366.53
60356557	1	O		8	7.99	242000	241837.29	9/1/2004	8/1/2034	1774.03	360	360	84.91	8/1/2004	285000	1	0	0	1	7.99	8	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	1774.03
60357019	1	O		8	6.1	130640	130512.41	9/1/2004	8/1/2034	791.68	360	360	80	8/1/2004	163300	1	0	0	1	6.1	8	6	8/1/2007	9/1/2007	6	6	1	12.1	6.1	791.68
60357290	1	O		6	6.3	193500	193318.16	9/1/2004	8/1/2034	1197.72	360	360	90	8/1/2004	215000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1197.72
60358413	1	O		6	9	96000	95947.55	9/1/2004	8/1/2034	772.44	360	360	80	8/1/2004	120000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	772.44
60358991	1	O		6	8.95	148750	148626.88	9/1/2004	8/1/2034	984.65	360	360	85	8/1/2004	175000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	984.65
60359015	5	2		6	6.6	220500	220304.5	9/1/2004	8/1/2034	1408.25	360	360	90	8/1/2004	245000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1408.25
60359577	3	O		6	7.8	238000	237753.85	9/1/2004	8/1/2034	1396.48	360	360	85	8/1/2004	280000	1	0	0	1	5.8	0	0			0	0	0	0	0	1396.48
60359759	1	O		6	6.2	310000	309703.01	9/1/2004	8/1/2034	1898.66	360	360	79.9	8/1/2004	388000	1	0	0	1	6.2	8	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	1898.66
60359791	1	N		1	8.55	94500	94443.33	9/1/2004	8/1/2034	729.98	360	360	90	8/1/2004	105000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	729.98
60359833	1	O		2	7.4	161100	160978.02	9/1/2004	8/1/2034	1115.43	360	360	90	8/1/2004	179000	1	0	0	1	7.4	0	0			0	0	0	0	0	1115.43
60359874	3	O		2	7.75	86250	86189.12	9/1/2004	8/1/2034	617.91	360	360	75	8/1/2004	115000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	617.91
60360036	1	O		6	6.99	275500	275273.73	9/1/2004	8/1/2034	1831.06	360	360	95	8/1/2004	290000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1831.06
60360716	1	O		6	6.75	103900	103810.54	9/1/2004	8/1/2034	673.9	360	360	89.98	8/1/2004	115500	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	673.9
60360955	1	O		6	7.45	154700	154584.03	9/1/2004	8/1/2034	1078.4	360	360	85	8/1/2004	182000	1	0	0	1	7.45	0	0			0	0	0	0	0	1078.4
60361151	1	O		2	7.75	67000	66952.71	9/1/2004	8/1/2034	480	360	360	83.75	8/1/2004	80000	1	0	0	1	7.75	0	0			0	0	0	0	0	480
60361631	1	O		6	7.85	80090	79944.66	9/1/2004	8/1/2034	578.67	360	360	72.73	8/1/2004	110000	1	0	0	1	7.85	0	0			0	0	0	0	0	578.67
60361656	1	O		6	7	113100	113007.29	9/1/2004	8/1/2034	752.46	360	360	78	8/1/2004	145000	1	0	0	1	7	0	0			0	0	0	0	0	752.46
60361898	1	O		6	7.25	171000	170866.6	9/1/2004	8/1/2034	1166.53	360	360	89.53	8/1/2004	191000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1166.53
60362050	1	O		1	8.75	180000	179896.43	9/1/2004	8/1/2034	1416.07	360	360	90	8/1/2004	200000	1	0	0	1	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	1416.07
60362258	1	2		6	5.6	396000	395574.04	9/1/2004	8/1/2034	2273.38	360	360	89.59	8/1/2004	442000	1	0	0	1	5.6	8	6	8/1/2006	9/1/2006	6	6	1	11.6	5.6	2273.38
60362332	1	O		6	7.8	176000	175877.02	9/1/2004	8/1/2034	1266.98	360	360	80	8/1/2004	220000	1	0	0	1	7.8	0	0			0	0	0	0	0	1266.98
60362373	5	O		1	10.75	44000	43983.43	9/1/2004	8/1/2034	410.74	360	360	20	8/1/2004	300000	2	0	0	1	10.75	0	0			0	0	0	0	0	410.74
60362399	5	O		8	6.5	275000	274751.39	9/1/2004	8/1/2034	1738.19	360	360	83.33	8/1/2004	330000	1	0	0	1	6.5	8	6	8/1/2008	9/1/2006	6	6	1	12.5	6.5	1738.19
60362514	1	O		6	7.5	248000	247815.94	9/1/2004	8/1/2034	1734.06	360	360	80	8/1/2004	310000	1	0	0	1	7.5	0	0			0	0	0	0	0	1734.06
60362571	1	O		1	6.875	151200	151072.97	9/1/2004	8/1/2034	993.28	360	360	90	8/1/2004	168000	1	0	0	1	6.875	8	6	8/1/2006	9/1/2006	6	6	1	12.875	6.875	993.28
60362738	1	O		8	5.9	165750	165581.81	9/1/2004	8/1/2034	983.13	360	360	88.64	8/1/2004	187000	1	0	0	1	5.9	8	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	983.13
60363116	1	O		6	11.75	44000	43986.68	9/1/2004	8/1/2034	444.15	360	360	20	8/1/2004	220000	2	0	0	1	11.75	0	0			0	0	0	0	0	444.15
60363199	1	O		6	7.35	112000	111914.35	9/1/2004	8/1/2034	771.65	360	360	82.96	8/1/2004	135000	1	0	0	1	7.35	0	0			0	0	0	0	0	771.65
60363538	2	N		6	6.4	382500	382147.43	9/1/2004	8/1/2034	2392.57	360	360	85	8/1/2004	450000	1	0	0	2	6.4	8	6	8/1/2008	9/1/2006	6	6	1	12.4	6.4	2392.57
60363652	1	O		6	8.6	138500	138418.99	9/1/2004	8/1/2034	1059.26	360	360	75	8/1/2004	182000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1059.28
60363991	3	O		6	8.75	595000	594487.72	9/1/2004	8/1/2034	3859.16	360	360	77.27	8/1/2004	770000	1	0	0	1	5.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	3859.16
60364035	1	N		1	8.95	56950	56918.56	9/1/2004	8/1/2034	456.19	360	360	85	8/1/2004	67000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	456.19
60364791	5	O		1	10.95	25880	25870.67	9/1/2004	8/1/2034	245.49	360	360	20	8/1/2004	129401	2	0	0	1	10.95	0	0			0	0	0	0	0	245.49
60364957	1	O		6	7.6	202000	201853.05	9/1/2004	8/1/2034	1426.28	360	360	89.78	8/1/2004	225000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1426.28
60365970	1	O		6	7.7	117000	116918.58	9/1/2004	8/1/2034	834.17	360	360	90	8/1/2004	130000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	834.17
60366499	3	O		1	7.85	96000	95933.59	9/1/2004	8/1/2034	694.41	360	360	80	8/1/2004	120000	1	0	0	1	7.85	0	0			0	0	0	0	0	694.41
60366713	1	O		8	8.85	76000	75957.17	9/1/2004	8/1/2034	603.33	360	360	95	8/1/2004	80000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	603.33
60366911	1	O		8	5.7	199000	198790.25	9/1/2004	8/1/2034	1155	360	360	89.24	8/1/2004	223000	1	0	0	1	5.7	0	0			0	0	0	0	0	1155
60367018	1	O		6	6.05	552000	551455.71	9/1/2004	8/1/2034	3327.29	360	360	80	8/1/2004	690000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	3327.29
60367133	1	O		6	5.85	355000	354636.33	9/1/2004	8/1/2034	2094.3	360	360	84.52	8/1/2004	420000	1	0	0	1	5.85	0	0			0	0	0	0	0	2094.3
60367315	3	O		6	5.75	500000	499477.98	9/1/2004	8/1/2034	2917.87	360	360	80	8/1/2004	625000	1	0	0	1	5.75	8	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	2917.87
60368172	1	O		6	7.25	198750	198594.95	9/1/2004	8/1/2034	1355.83	360	360	75	8/1/2004	265000	1	0	0	1	7.25	0	0			0	0	0	0	0	1355.83
60368198	1	O		1	7.125	314250	313998.69	9/1/2004	8/1/2034	2117.17	360	360	75	8/1/2004	419000	1	0	0	1	7.125	8	6	8/1/2006	9/1/2006	6	6	1	13.125	7.125	2117.17
60368495	1	O		1	8.35	80000	79950.02	9/1/2004	8/1/2034	606.65	360	360	100	8/1/2004	80000	1	0	0	1	8.35	0	0			0	0	0	0	0	606.65
60368859	1	O		8	8.7	544000	543683.76	9/1/2004	8/1/2034	4260.24	360	360	85	8/1/2004	640000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	4260.24
60369113	1	O		6	5.73	130500	130383.23	9/1/2004	8/1/2034	759.91	360	360	90	8/1/2004	145000	1	0	0	1	5.73	8	6	8/1/2006	9/1/2006	6	6	1	11.73	5.73	759.91
60370111	7	O		6	7.2	63187	62991.08	9/1/2004	8/1/2019	575.04	180	180	75	8/1/2004	84250	1	0	0	1	7.2	0	0			0	0	0	0	0	575.04
60370335	1	N		6	8.35	187500	187382.86	9/1/2004	8/1/2034	1421.83	360	360	75	8/1/2004	250000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1421.83
60370657	3	O		1	6.75	356000	355693.49	9/1/2004	8/1/2034	2309.01	360	360	80	8/1/2004	445000	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	2309.01
60370855	3	O		1	8	175100	174962.5	9/1/2004	8/1/2034	1284.83	360	360	85	8/1/2004	206000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	1284.83

60371192	1	O		6	6.55	119000	118893.48	9/1/2004	8/1/2034	756.08	360	360	85	8/1/2004	140000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	756.08
60371630	1	O		6	8	105300	105229.34	9/1/2004	8/1/2034	772.66	360	360	90	8/1/2004	117000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	772.66
60371895	1	O		6	6.2	99000	98905.15	9/1/2004	8/1/2034	606.35	360	360	87.61	8/1/2004	113000	1	0	0	1	6.2	0	0			0	0	0	0	0	0	606.35
60372539	1	O		6	7.65	126000	125819.8	9/1/2004	8/1/2034	893.99	360	360	89.36	8/1/2004	141000	1	0	0	1	7.65	0	0			0	0	0	0	0	0	893.99
60372711	3	N		1	7	142200	142083.43	9/1/2004	8/1/2034	946.07	360	360	90	8/1/2004	158000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	946.07
60372752	1	O		6	7.15	113050	111952.15	9/1/2004	8/1/2034	763.55	360	360	95	8/1/2004	119000	1	0	0	1	7.15	8	6	8/1/2007	9/1/2007	6	6	1	13.15	7.15	763.55
60373230	1	O		6	5.875	530000	529459.63	9/1/2004	8/1/2034	3135.16	360	360	66.25	8/1/2004	800000	1	0	0	1	5.875	0	0			0	0	0	0	0	0	3135.16
60373313	1	O		8	8.7	297540	297387.03	9/1/2004	8/1/2034	2330.14	360	360	90	8/1/2004	330600	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2330.14
60373610	1	O		1	7.05	240000	239805.2	9/1/2004	8/1/2034	1604.8	360	360	80	8/1/2004	300000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1604.8
60373735	1	O		6	10.5	76000	75969.79	9/1/2004	8/1/2034	695.21	360	360	80	8/1/2004	95000	1	0	0	1	10.5	8	6	8/1/2007	9/1/2007	6	6	1	16.5	10.5	695.21
60373750	7	O		1	7.9	57750	57710.45	9/1/2004	8/1/2034	419.74	360	360	75	8/1/2004	77000	1	0	0	1	7.9	0	0			0	0	0	0	0	0	419.74
60373933	2	O		1	6.95	308000	307745.03	9/1/2004	8/1/2034	2038.8	360	360	80	8/1/2004	400000	1	0	0	2	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	2038.8
60374014	1	O		6	7.3	146200	146087.07	9/1/2004	8/1/2034	1002.31	360	360	85	8/1/2004	172000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1002.31
60374295	2	N		6	9.05	73100	73060.48	9/1/2004	8/1/2034	590.82	360	360	85	8/1/2004	86000	1	0	0	2	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	590.82
60374972	1	O		1	8.6	142120	142035.66	9/1/2004	8/1/2034	1102.87	360	360	95	8/1/2004	149600	1	0	0	1	8.6	8	4.5	8/1/2007	9/1/2007	6	6	1	14.6	8.6	1102.87
60375136	1	O		6	6.77	227000	226805.32	9/1/2004	8/1/2034	1475.34	360	360	84.07	8/1/2004	270000	1	0	0	1	6.77	8	6	8/1/2006	9/1/2006	6	6	1	12.77	6.77	1475.34
60375151	1	O		6	9.75	125000	124941.68	9/1/2004	8/1/2034	1073.95	360	360	71.43	8/1/2004	175000	1	0	0	1	9.75	0	0			0	0	0	0	0	0	1073.95
60375615	1	O		6	6.68	154275	154140.34	9/1/2004	8/1/2034	993.46	360	360	85	8/1/2004	181500	1	0	0	1	6.68	8	6	8/1/2006	9/1/2006	6	6	1	12.68	6.68	993.46
60375755	1	O		6	6.8	290500	290252.32	9/1/2004	8/1/2034	1893.85	360	360	89.94	8/1/2004	323000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1893.85
60376019	1	O		1	9.8	56250	56224.03	9/1/2004	8/1/2034	485.35	360	360	90	8/1/2004	62500	1	0	0	1	9.8	8	6	8/1/2006	9/1/2006	6	6	1	15.8	9.8	485.35
60376035	1	O		6	7.15	126000	125899.73	9/1/2004	8/1/2034	851.02	360	360	90	8/1/2004	140000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	851.02
60376050	1	O		8	7.8	96800	96732.36	9/1/2004	8/1/2034	696.84	360	360	80	8/1/2004	121000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	696.84
60376316	2	O		1	6.55	277950	277701.15	9/1/2004	8/1/2034	1765.99	360	360	85	8/1/2004	327000	1	0	0	2	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	1765.99
60376431	1	O		6	7.7	96900	96830.92	9/1/2004	8/1/2034	690.86	360	360	85	8/1/2004	102000	1	0	0	1	7.7	0	0			0	0	0	0	0	0	690.86
60377173	1	O		6	5.95	347000	346651.24	9/1/2004	8/1/2034	2069.3	360	360	87.85	8/1/2004	395000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	2069.3
60377355	1	O		8	9.8	119700	119642.35	9/1/2004	8/1/2034	1015.25	360	360	95	8/1/2004	126000	1	0	0	1	9.8	8	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	1015.25
60377678	1	O		8	7.25	94000	93928.67	9/1/2004	8/1/2034	641.25	360	360	77.19	8/1/2004	121780	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	641.25
60378171	1	O		6	8.9	315000	314824.32	9/1/2004	8/1/2034	2511.93	360	360	90	8/1/2004	350000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	2511.93
60378510	1	O		6	7.95	88500	88440.01	9/1/2004	8/1/2034	646.3	360	360	78.32	8/1/2004	113000	1	0	0	1	7.95	0	0			0	0	0	0	0	0	646.3
60379112	5	O		6	7.55	98400	98327.7	9/1/2004	8/1/2034	691.4	360	360	80	8/1/2004	123000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	691.4
60379139	5	O		6	8.25	274500	274324.96	9/1/2004	8/1/2034	2062.23	360	360	90	8/1/2004	305000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	2062.23
60379393	1	O		8	9.5	73600	73563.8	9/1/2004	8/1/2034	618.87	360	360	80	8/1/2004	92000	1	0	0	1	9.5	0	0			0	0	0	0	0	0	618.87
60379534	7	O		8	7.8	73800	73748.43	9/1/2004	8/1/2034	531.27	360	360	60	8/1/2004	123000	1	0	0	1	7.8	0	0			0	0	0	0	0	0	531.27
60379591	1	O		6	8.35	130000	129918.77	9/1/2004	8/1/2034	985.81	360	360	89.66	8/1/2004	145000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	985.81
60379690	1	N		1	6.35	112500	112395.29	9/1/2004	8/1/2034	700.02	360	360	90	8/1/2004	125000	1	0	0	1	6.35	8	6	8/1/2007	9/1/2007	6	6	1	12.35	6.35	700.02
60380656	1	O		1	8.7	273600	273440.95	9/1/2004	8/1/2034	2142.65	360	360	95	8/1/2004	288000	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	2142.65
60381951	1	O		1	7.28	93600	93527.41	9/1/2004	8/1/2034	640.43	360	360	80	8/1/2004	118000	1	0	0	1	7.28	8	6	8/1/2006	9/1/2006	6	6	1	13.28	7.28	640.43
60382413	1	O		1	7.05	87200	87129.22	9/1/2004	8/1/2034	583.08	360	360	80	8/1/2004	109000	1	0	0	1	7.05	0	0			0	0	0	0	0	0	583.08
60383437	5	O		6	6.25	96000	95908.91	9/1/2004	8/1/2034	591.09	360	360	80	8/1/2004	120000	1	0	0	1	6.25	0	0			0	0	0	0	0	0	591.09
60383619	1	N		3	8.8	109800	109734.83	9/1/2004	8/1/2034	852.07	360	360	90	8/1/2004	122000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	852.07
60383874	1	O		8	7.55	115500	115415.13	9/1/2004	8/1/2034	811.56	360	360	70	8/1/2004	165000	1	0	0	1	7.55	0	0			0	0	0	0	0	0	811.56
60383957	1	O		1	7.7	68400	68351.23	9/1/2004	8/1/2034	487.67	360	360	90	8/1/2004	77000	1	0	0	1	7.7	0	0			0	0	0	0	0	0	487.67
60384013	1	N		1	7.15	109800	109712.63	9/1/2004	8/1/2034	741.6	360	360	90	8/1/2004	122000	1	0	0	1	7.15	8	6	8/1/2007	9/1/2007	6	6	1	13.15	7.15	741.6
60384955	7	O		1	7.85	229600	229441.19	9/1/2004	8/1/2034	1660.78	360	360	80	8/1/2004	287000	1	0	0	1	7.85	0	0			0	0	0	0	0	0	1660.78
60385259	3	N		1	7.85	109710	109634.11	9/1/2004	8/1/2034	793.58	360	360	90	8/1/2004	121900	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	793.58
60386893	1	O		6	7.5	86250	86185.98	9/1/2004	8/1/2034	603.08	360	360	73.09	8/1/2004	118000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	603.08
60386992	1	O		6	7.45	183500	183362.44	9/1/2004	8/1/2034	1276.79	360	360	83.41	8/1/2004	220000	1	0	0	1	7.45	0	0			0	0	0	0	0	0	1276.79
60387032	1	O		6	6.99	175750	175605.65	9/1/2004	8/1/2034	1168.09	360	360	95	8/1/2004	185000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1168.09
60387073	7	O		1	7.8	72900	72846.97	9/1/2004	8/1/2034	514.73	360	360	90	8/1/2004	85550	1	0	0	1	7.8	0	0			0	0	0	0	0	0	514.73
60387396	1	O		6	6.8	72000	71938.61	9/1/2004	8/1/2034	469.39	360	360	75	8/1/2004	96000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	469.39
60387438	1	O		6	7.8	126255	126166.78	9/1/2004	8/1/2034	908.88	360	360	95	8/1/2004	132900	1	0	0	1	7.8	0	0			0	0	0	0	0	0	908.88
60387974	1	O		6	8.25	491100	490834.02	9/1/2004	8/1/2034	3023.79	360	360	82.12	8/1/2004	598000	1	0	0	1	8.25	0	0			0	0	0	0	0	0	3023.79
60388293	1	O		1	8.5	66150	66109.92	9/1/2004	8/1/2034	508.64	360	360	90	8/1/2004	73500	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	508.64
60389459	1	O		6	7.99	225000	224848.72	9/1/2004	8/1/2034	1649.41	360	360	75	8/1/2004	300000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1649.41
60389632	1	O		1	7.75	388687	388412.66	9/1/2004	8/1/2034	2784.61	360	360	90	8/1/2004	431875	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	2784.61
60390178	7	O		1	7.35	86400	86333.92	9/1/2004	8/1/2034	595.28	360	360	80	8/1/2004	108000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	595.28
60390234	1	N		1	8.3	200000	199812.05	9/1/2004	8/1/2034	1237.95	360	360	72.73	8/1/2004	275000	1	0	0	1	8.3	8	5	8/1/2007	9/1/2007	6	6	1	12.3	6.3	1237.95
60390275	1	O		6	7.9	475000	474674.75	9/1/2004	8/1/2034	3452.33	360	360	95	8/1/2004	500000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	3452.33
60390853	1	O		6	7.45	152000	151886.06	9/1/2004	8/1/2034	1057.61	360	360	95	8/1/2004	160000	1	0	0	1	7.45	0	0			0	0	0	0	0	0	1057.61
60391677	1	O		1	7.2	58400	58353.98	9/1/2004	8/1/2034	396.42	360	360	80	8/1/2004	73000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	396.42
60391919	1	O		1	8.65	138600	138518.59	9/1/2004	8/1/2034	1080.49	360	360	90	8/1/2004	154000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1080.49
60392099	1	N		6	10.35	97500	97459.98	9/1/2004	8/1/2034	880.96	360	360	75	8/1/2004	130000	1	0	0	1	10.35	8	6	8/1/2006	9/1/2006	6	6	1	16.35	10.35	880.96
60392156	1	O		6	6.2	199750	199558.63	9/1/2004	8/1/2034	1223.41	360	360	85	8/1/2004	235000	1	0	0	1	6.2	8	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	1223.41
60392438	5	O		8	8.5	130150	130071.15	9/1/2004	8/1/2034	1000.75	360	360	95	8/1/2004	137000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1000.75
60393198	1	N		6	7.25	153000	152880.85	9/1/2004	8/1/2034	1043.73	360	360	90	8/1/2004	170000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1043.73
60393378	1	O		6	8.05	550800	550434.15	9/1/2004	8/1/2034	4060.8	360	360	85	8/1/2004	648000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	4060.8
60393394	1	O		6	8.05	260000	259827.31	9/1/2004	8/1/2034	1916.86	360	360	80	8/1/2004	325000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	1916.86
60393550	1	O		6	8.75	150000	149913.69	9/1/2004	8/1/2034	1180.06	360	360	75	8/1/2004	200000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1180.06
60393717	1	O		8	7.65	127500	127408.17	9/1/2004	8/1/2034	904.64	360	360	75	8/1/2004	170000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	904.64
60394378	7	N		6	7.8	128000	127910.56	9/1/2004	8/1/2034	921.44	360	360	80	8/1/2004	160000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	921.44
60394673	1	O		6	7.99	173850	173733.11	9/1/2004	8/1/2034	1274.44	360	360	95	8/1/2004	183000	1	0	0	1	7.99	0	0			0	0	0	0	0	0	1274.44
60395076	1	N		8	6.25	117000	116606.19	9/1/2004	8/1/2019	1003.19	180	180	61.25	8/1/2004	144000	1	0	0	1	6.25	0	0			0	0	0	0	0	0	1003.19
60395613	7	O		6	5.95	212500	212288.42	9/1/2004	8/1/2034	1267.23	360	360	85	8/1/2004	250000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	1267.23
60395698	7	O		1	8.5	123675	123563.19	9/1/2004	8/1/2034	781.72	360	360	75.18	8/1/2004	164500	1	0	0	1	8.5	0	0			0	0	0	0	0	0	781.72
60395938	1	N		1	8.85	64600	64563.6	9/1/2004	8/1/2034	512.83	360	360	85	8/1/2004	76000	1	0	0	1	8.85	9	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	512.83
60395951	1	O		6	6.8	147200	147074.49	9/1/2004	8/1/2034	959.64	360	360	80	8/1/2004	184000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	959.64
60396231	9	2		6	6.938	204000	203830.72	9/1/2004	8/1/2034	1348.74	360	360	67.77	8/1/2004	301000	1	0	0	1	6.938	0	0			0	0	0	0	0	0	1348.74

60398413	1 N	6	8.95	74400	74358.93	9/1/2004	8/1/2034	595.97	360	360	80	8/1/2004	93000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	595.97
60397312	2 O	6	5.99	200000	199800.51	9/1/2004	8/1/2034	1197.82	360	360	80	8/1/2004	250000	1	0	0	2	5.99	8	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	1197.82
60397593	1 O	6	5.8	323625	323290.31	9/1/2004	8/1/2034	1898.88	360	360	75	8/1/2004	431500	1	0	0	1	5.8	0	0			0	0	0	0	0	1898.88
60398633	5 O	6	7.2	174700	174562.35	9/1/2004	8/1/2034	1185.85	360	360	83.19	8/1/2004	210000	1	0	0	1	7.2	0	0			0	0	0	0	0	1185.85
60399177	7 O	1	7.15	60000	59952.25	9/1/2004	8/1/2034	405.25	360	360	80	8/1/2004	75000	1	0	0	1	7.15	8	6	8/1/2007	9/1/2007	6	6	1	13.15	7.15	405.25
60399391	1 N	1	8.5	106200	106103.99	9/1/2004	8/1/2034	671.26	360	360	90	8/1/2004	118000	1	0	0	1	6.5	8	6	8/1/2007	9/1/2007	6	6	1	12.5	6.5	671.26
60399656	1 O	6	6.9	129600	129491.65	9/1/2004	8/1/2034	853.55	360	360	80	8/1/2004	162000	1	0	0	1	6.9	0	0			0	0	0	0	0	853.55
60399839	3 D	1	10.85	27000	26968.19	9/1/2004	8/1/2024	275.94	240	240	20	8/1/2004	135000	2	0	0	1	10.85	0	0			0	0	0	0	0	275.94
60399979	1 O	6	6.15	216750	216540.33	9/1/2004	8/1/2034	1320.51	360	360	65	8/1/2004	255000	1	0	0	1	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	1320.51
60400272	1 O	6	7.35	360000	359724.7	9/1/2004	8/1/2034	2480.3	360	360	80	8/1/2004	450000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	2480.3
60400413	1 N	1	6.99	388100	385782.88	9/1/2004	8/1/2034	2566.15	360	360	90	8/1/2004	429000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2566.15
60400470	1 O	1	7.35	102000	101921.99	9/1/2004	8/1/2034	702.76	360	360	85	8/1/2004	120000	1	0	0	1	7.35	0	0			0	0	0	0	0	702.76
60401171	3 O	6	7.1	160000	159871.41	9/1/2004	8/1/2034	1075.26	360	360	65.31	8/1/2004	245000	1	0	0	1	7.1	0	0			0	0	0	0	0	1075.26
60401759	1 O	1	7	136000	135888.51	9/1/2004	8/1/2034	904.82	360	360	80	8/1/2004	170000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	904.82
60402310	1 O	6	8.95	500000	499724.03	9/1/2004	8/1/2034	4005.14	360	360	93.46	8/1/2004	535000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	4005.14
60402450	5 O	6	6.75	148900	148771.79	9/1/2004	8/1/2034	965.77	360	360	83.18	8/1/2004	179000	1	0	0	1	6.75	0	0			0	0	0	0	0	965.77
60402690	1 O	1	10.85	70000	69974.21	9/1/2004	8/1/2034	658.71	360	360	20	8/1/2004	350000	2	0	0	1	10.85	0	0			0	0	0	0	0	658.71
60402773	1 O	6	7.85	167200	167084.35	9/1/2004	8/1/2034	1209.42	360	360	95	8/1/2004	176000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1209.42
60402898	3 N	1	8.9	94700	94647.18	9/1/2004	8/1/2034	755.18	360	360	89.98	8/1/2004	105248	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	755.18
60403250	1 O	6	9	77500	77457.66	9/1/2004	8/1/2034	623.59	360	360	79.08	8/1/2004	98000	1	0	0	1	9	0	0			0	0	0	0	0	623.59
60403599	1 O	6	8	131500	131369.09	9/1/2004	8/1/2034	788.41	360	360	83.23	8/1/2004	158000	1	0	0	1	8	0	0			0	0	0	0	0	788.41
60403839	1 O	6	5.9	184000	183813.29	9/1/2004	8/1/2034	1091.38	360	360	80	8/1/2004	230000	1	0	0	1	5.9	0	0			0	0	0	0	0	1091.38
60404076	1 O	6	6.99	332500	332226.91	9/1/2004	8/1/2034	2209.9	360	360	82.1	8/1/2004	405000	1	0	0	1	6.99	0	0			0	0	0	0	0	2209.9
60404191	1 N	6	7.7	56800	56759.5	9/1/2004	8/1/2034	404.97	360	360	80	8/1/2004	71000	1	0	0	1	7.7	0	0			0	0	0	0	0	404.97
60404332	1 O	6	7.35	344000	343738.93	9/1/2004	8/1/2034	2370.07	360	360	80	8/1/2004	430000	1	0	0	1	7.35	0	0			0	0	0	0	0	2370.07
60404571	5 O	6	7.65	247500	247321.76	9/1/2004	8/1/2034	1756.05	360	360	90	8/1/2004	275000	1	0	0	1	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1756.05
60404878	1 O	6	9.45	203400	203298.89	9/1/2004	8/1/2034	1702.89	360	360	90	8/1/2004	226000	1	0	0	1	9.45	8	6	8/1/2006	9/1/2006	6	6	1	15.45	9.45	1702.89
60404938	1 O	6	7.55	117000	116790	9/1/2004	8/1/2024	946.13	240	240	90	8/1/2004	130000	1	0	0	1	7.55	0	0			0	0	0	0	0	946.13
60405271	1 O	6	8	255000	254746.14	9/1/2004	8/1/2034	1528.86	360	360	85	8/1/2004	300000	1	0	0	1	8	0	0			0	0	0	0	0	1528.86
60405297	2 O	6	8	116500	116421.83	9/1/2004	8/1/2034	854.84	360	360	64.94	8/1/2004	179400	1	0	0	2	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	854.84
60405412	1 O	1	11.85	33000	32990.24	9/1/2004	8/1/2034	335.64	360	360	20	8/1/2004	165000	2	0	0	1	11.85	0	0			0	0	0	0	0	335.64
60405495	1 O	1	9.4	62800	62758.4	9/1/2004	8/1/2034	690.2	360	360	90	8/1/2004	92000	1	0	0	1	9.4	0	0			0	0	0	0	0	690.2
60405594	1 O	6	7.975	161500	161391.08	9/1/2004	8/1/2034	1182.22	360	360	95	8/1/2004	170000	1	0	0	1	7.975	0	0			0	0	0	0	0	1182.22
60406014	1 N	1	7.5	90900	90832.54	9/1/2004	8/1/2034	635.59	360	360	90	8/1/2004	101000	1	0	0	1	7.5	8	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	635.59
60406078	1 O	6	6.78	114300	114202.17	9/1/2004	8/1/2034	743.63	360	360	90	8/1/2004	127000	1	0	0	1	6.78	8	6	8/1/2007	9/1/2007	6	6	1	12.78	6.78	743.63
60406477	1 O	6	8.65	376000	375669.88	9/1/2004	8/1/2034	2413.79	360	360	83.56	8/1/2004	450000	1	0	0	1	8.65	0	0			0	0	0	0	0	2413.79
60406972	1 O	1	8.25	175750	175637.92	9/1/2004	8/1/2034	1320.36	360	360	95	8/1/2004	185000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1320.36
60407111	5 O	6	9.45	172250	172164.37	9/1/2004	8/1/2034	1442.1	360	360	65	8/1/2004	265000	1	0	0	1	9.45	8	6	8/1/2007	9/1/2007	6	6	1	15.45	9.45	1442.1
60407772	1 O	6	7.45	488250	488883.25	9/1/2004	8/1/2034	3404.18	360	360	95	8/1/2004	515000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	3404.18
60407939	1 N	6	7	500000	499590.15	9/1/2004	8/1/2034	3326.52	360	360	63.29	8/1/2004	790000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	3326.52
60408218	2 N	1	7.45	220500	220334.71	9/1/2004	8/1/2034	1534.23	360	360	90	8/1/2004	245000	1	0	0	2	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1534.23
60408655	1 O	1	7.65	124000	123910.7	9/1/2004	8/1/2034	879.8	360	360	80	8/1/2004	175000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	879.8
60408697	1 O	1	6.05	104704	104600.75	9/1/2004	8/1/2034	631.13	360	360	80	8/1/2004	130880	1	0	0	1	6.05	8	6	8/1/2007	9/1/2007	6	6	1	12.05	6.05	631.13
60408739	2 N	6	7.55	96000	95929.46	9/1/2004	8/1/2034	674.54	360	360	76.19	8/1/2004	126000	1	0	0	2	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	674.54
60408937	1 O	6	8.3	160000	159899.01	9/1/2004	8/1/2034	1207.66	360	360	45.71	8/1/2004	350000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1207.66
60409133	7 O	1	6.85	104550	104461.73	9/1/2004	8/1/2034	685.08	360	360	85	8/1/2004	123000	1	0	0	1	6.85	0	0			0	0	0	0	0	685.08
60409331	1 O	6	7.85	749683	749144.47	9/1/2004	8/1/2034	5422.58	360	360	75	8/1/2004	999550	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	5422.58
60409539	1 O	6	8.75	114000	113934.41	9/1/2004	8/1/2034	896.84	360	360	95	8/1/2004	120000	1	0	0	1	8.75	0	0			0	0	0	0	0	896.84
60409653	3 O	1	7.8	156750	156640.46	9/1/2004	8/1/2034	1128.4	360	360	95	8/1/2004	165000	1	0	0	1	7.8	0	0			0	0	0	0	0	1128.4
60409737	1 O	6	8.05	63000	62958.16	9/1/2004	8/1/2034	464.47	360	360	84	8/1/2004	75000	1	0	0	1	8.05	0	0			0	0	0	0	0	464.47
60410453	1 N	6	7.25	171000	170866.6	9/1/2004	8/1/2034	1166.53	360	360	90	8/1/2004	190000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1166.53
60410479	3 D	6	6.1	382500	382126.44	9/1/2004	8/1/2034	2317.94	360	360	85	8/1/2004	450000	1	0	0	1	6.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	6.1	2317.94
60410552	1 O	1	6.4	240000	239776.78	9/1/2004	8/1/2034	1501.22	360	360	60	8/1/2004	300000	1	0	0	1	6.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	6.4	1501.22
60410958	1 N	1	8.9	114300	113995.21	9/1/2004	8/1/2019	1152.52	180	180	90	8/1/2004	127000	1	0	0	1	8.9	0	0			0	0	0	0	0	1152.52
60411279	7 O	6	6.5	93000	92915.92	9/1/2004	8/1/2034	587.83	360	360	71.54	8/1/2004	130000	1	0	0	1	6.5	0	0			0	0	0	0	0	587.83
60411410	1 O	1	8.4	261250	261088.44	9/1/2004	8/1/2034	1990.31	360	360	95	8/1/2004	284000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	1990.31
60411550	1 N	6	8.45	78300	78252.07	9/1/2004	8/1/2034	599.29	360	360	90	8/1/2004	87000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	599.29
60412053	1 O	1	6.85	96000	95918.95	9/1/2004	8/1/2034	629.05	360	360	80	8/1/2004	120000	1	0	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	629.05
60412194	7 O	6	6.45	135000	134876.77	9/1/2004	8/1/2034	848.86	360	360	75	8/1/2004	180000	1	0	0	1	6.45	8	6	8/1/2007	9/1/2007	6	6	1	12.45	6.45	848.86
60412558	1 O	1	7.3	391920	391617.29	9/1/2004	8/1/2034	2686.89	360	360	80	8/1/2004	489900	1	0	0	1	7.3	8	4.5	8/1/2006	9/1/2006	6	6	1	13.3	7.3	2686.89
60412814	5 O	1	8.85	97850	97794.85	9/1/2004	8/1/2034	776.79	360	360	95	8/1/2004	103000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	776.79
60412913	1 O	6	6.43	329800	329497.77	9/1/2004	8/1/2034	2069.41	360	360	85	8/1/2004	388000	1	0	0	1	6.43	8	6	8/1/2007	9/1/2007	6	6	1	12.43	6.43	2069.41
60413135	1 O	1	6.9	382500	382180.23	9/1/2004	8/1/2034	2519.15	360	360	85	8/1/2004	450000	1	0	0	1	6.9	0	0			0	0	0	0	0	2519.15
60413150	1 N	1	8.1	58000	57961.66	9/1/2004	8/1/2034	429.84	360	360	89.23	8/1/2004	65000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	429.84
60414034	1 O	6	8.1	130050	129964.49	9/1/2004	8/1/2034	963.35	360	360	90	8/1/2004	144500	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	963.35
60414471	1 O	8	9.05	124200	124132.88	9/1/2004	8/1/2034	1003.82	360	360	90	8/1/2004	138000	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	1003.82
60414695	1 O	6	7.2	133000	132895.21	9/1/2004	8/1/2034	902.79	360	360	95	8/1/2004	140000	1	0	0	1	7.2	0	0			0	0	0	0	0	902.79
60414950	1 O	6	9.15	399000	398788.77	9/1/2004	8/1/2034	3253.61	360	360	95	8/1/2004	420000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	3253.61
60415298	5 O	1	6.9	148000	147878.27	9/1/2004	8/1/2034	974.73	360	360	80	8/1/2004	187000	1	0	0	1	6.9	0	0			0	0	0	0	0	974.73
60415411	1 O	1	8.95	256000	255858.69	9/1/2004	8/1/2034	2050.64	360	360	89.82	8/1/2004	285000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	2050.64
60416393	1 O	6	8.725	137750	137670.33	9/1/2004	8/1/2034	1081.23	360	360	95	8/1/2004	145000	1	0	0	1	8.725	8	6	8/1/2006	9/1/2006	6	6	1	14.725	8.725	1081.23
60416518	1 O	6	8.8	70000	69960.13	9/1/2004	8/1/2034	553.2	360	360	75.27	8/1/2004	93000	1	0	0	1	8.8	0	0			0	0	0	0	0	553.2
60417136	5 O	6	8.9	722500	721895.99	9/1/2004	8/1/2034	4758.39	360	360	85	8/1/2004	850000	1	0	0	1	8.9	0	0			0	0	0	0	0	4758.39
60417417	1 O	6	6.9	102500	102414.31	9/1/2004	8/1/2034	675.07	360	360	84.71	8/1/2004	121000	1	0	0	1	6.9	0	0			0	0	0	0	0	675.07
60417474	1 O	6	7.45	198000	197640.22	9/1/2004	8/1/2024	1589.03	240	240	90	8/1/2004	220000	1	0	0	1	7.45	0	0			0	0	0	0	0	1589.03
60417557	1 O	6	6.65	182750	182589.54	9/1/2004	8/1/2034	1173.2	360	360	85	8/1/2004	215000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1173.2
60418035	1 O	1	7	348000	347714.74	9/1/2004	8/1/2034	2315.26	360	360	80	8/1/2004	440000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	2315.26

60418571	1	O		6	8.6	66400	66360.59	9/1/2004	8/1/2034	515.28	360	360	80	8/1/2004	83000	1	0	0	1	8.6	0	0			0	0	0	0	0	515.28
60418894	1	O		6	6.95	479600	479202.97	9/1/2004	8/1/2034	3174.71	360	360	89.98	8/1/2004	533000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	3174.71
60418951	1	O		6	7.92	255000	254826.1	9/1/2004	8/1/2034	1856.9	360	360	89.47	8/1/2004	285000	1	0	0	1	7.92	8	6	8/1/2006	9/1/2006	6	6	1	13.92	7.82	1856.9
60418977	1	O		6	6.8	133000	132886.8	9/1/2004	8/1/2034	867.07	360	360	70	8/1/2004	190000	1	0	0	1	6.8	0	0			0	0	0	0	0	867.07
60419058	1	N		1	9	82800	82754.77	9/1/2004	8/1/2034	666.23	360	360	90	8/1/2004	92000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	666.23
60419272	1	O		6	7.35	198000	197848.58	9/1/2004	8/1/2034	1364.17	360	360	90	8/1/2004	220000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	1364.17
60419538	1	O		6	8.55	73100	73056.17	9/1/2004	8/1/2034	564.67	360	360	85	8/1/2004	86000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	564.67
60419736	1	O		6	6.7	114000	113900.88	9/1/2004	8/1/2034	735.62	360	360	89.06	8/1/2004	128000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	735.62
60419751	1	O		6	6.975	164800	164664.24	9/1/2004	8/1/2034	1093.66	360	360	80	8/1/2004	206000	1	0	0	1	6.975	8	6	8/1/2006	9/1/2006	6	6	1	12.975	6.975	1093.66
60419892	1	O		6	6.7	204000	203822.63	9/1/2004	8/1/2034	1316.37	360	360	80	8/1/2004	255000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	1316.37
60420155	1	O		1	7.05	234000	233810.07	9/1/2004	8/1/2034	1564.68	360	360	90	8/1/2004	260000	1	0	0	1	7.05	8	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	1564.68
60420379	1	O		1	8.75	372000	371785.97	9/1/2004	8/1/2034	2926.53	360	360	100	8/1/2004	372000	1	0	0	1	8.75	8	6	8/1/2008	9/1/2008	6	6	1	14.75	8.75	2926.53
60420437	1	O		1	6.5	246376	246153.27	9/1/2004	8/1/2034	1557.27	360	360	80	8/1/2004	309000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1557.27
60420478	1	O		6	6.55	209950	209762.04	9/1/2004	8/1/2034	1333.94	360	360	85	8/1/2004	247000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1333.94
60420635	1	O		6	12.5	41000	40989.5	9/1/2004	8/1/2034	437.58	360	360	19.9	8/1/2004	206000	2	0	0	1	12.5	0	0			0	0	0	0	0	437.58
60420676	1	O		6	7.05	98600	98519.97	9/1/2004	8/1/2034	659.31	360	360	85	8/1/2004	116000	1	0	0	1	7.05	0	0			0	0	0	0	0	659.31
60420999	1	O		6	8.65	80000	79953.01	9/1/2004	8/1/2034	623.66	360	360	80	8/1/2004	100000	1	0	0	1	8.65	0	0			0	0	0	0	0	623.66
60421955	3	O		1	6.55	176000	175842.43	9/1/2004	8/1/2034	1118.24	360	360	80	8/1/2004	220000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1118.24
60421997	1		2	6	7.25	171000	170866.6	9/1/2004	8/1/2034	1166.53	360	360	95	8/1/2004	180000	1	0	0	1	7.25	0	0			0	0	0	0	0	1166.53
60422375	1	O		6	8.188	227800	227652.89	9/1/2004	8/1/2034	1701.47	360	360	85	8/1/2004	268000	1	0	0	1	8.188	8	6	8/1/2006	9/1/2006	6	6	1	14.188	8.188	1701.47
60422490	1	O		6	8.05	306900	306698.16	9/1/2004	8/1/2034	2262.63	360	360	90	8/1/2004	341000	1	0	0	1	8.05	8	4.5	8/1/2006	9/1/2006	6	6	1	14.05	8.05	2262.63
60422698	1	O		1	10.95	61594	61571.8	9/1/2004	8/1/2034	584.25	360	360	20	8/1/2004	309000	2	0	0	1	10.95	0	0			0	0	0	0	0	584.25
60423118	1	O		6	7.875	105000	104927.73	9/1/2004	8/1/2034	761.33	360	360	74.47	8/1/2004	141000	1	0	0	1	7.875	0	0			0	0	0	0	0	761.33
60423159	1	O		1	6.75	147150	147023.3	9/1/2004	8/1/2034	954.42	360	360	90	8/1/2004	163500	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	954.42
60423217	3	O		1	11	44000	43984.3	9/1/2004	8/1/2034	419.03	360	360	20	8/1/2004	220000	2	0	0	1	11	0	0			0	0	0	0	0	419.03
60423458	3	O		1	7.7	405000	404711.26	9/1/2004	8/1/2034	2887.49	360	360	90	8/1/2004	450000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	2887.49
60425295	1	N		1	8.25	177210	177097	9/1/2004	8/1/2034	1331.32	360	360	90	8/1/2004	205000	1	0	0	1	8.25	8	6.384	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1331.32
60425618	1	O		1	5.85	200000	199795.11	9/1/2004	8/1/2034	1179.89	360	360	80	8/1/2004	250000	1	0	0	1	5.85	8	4.5	8/1/2007	9/1/2007	6	6	1	11.85	5.85	1179.89
60425634	1	O		6	8.35	135900	135815.09	9/1/2004	8/1/2034	1030.55	360	360	90	8/1/2004	151000	1	0	0	1	8.35	0	0			0	0	0	0	0	1030.55
60425832	1	N		1	7.4	117000	116911.41	9/1/2004	8/1/2034	810.09	360	360	90	8/1/2004	130000	1	0	0	1	7.4	8	4.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	810.09
60425931	3	O		1	6.15	68850	68783.4	9/1/2004	8/1/2034	419.48	360	360	85	8/1/2004	83000	1	0	0	1	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	419.48
60426236	3	O		6	8.9	94400	94347.34	9/1/2004	8/1/2034	752.79	360	360	80	8/1/2004	118000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	752.79
60427291	1	O		6	7.45	367200	366924.74	9/1/2004	8/1/2034	2554.96	360	360	90	8/1/2004	408000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	2554.96
60427457	1	O		6	6.8	114300	114202.54	9/1/2004	8/1/2034	745.18	360	360	90	8/1/2004	127000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	745.18
60427853	9	O		6	7.25	163800	163672.22	9/1/2004	8/1/2034	1117.41	360	360	90	8/1/2004	182000	1	0	0	1	7.25	8	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	1117.41
60428638	1	O		6	5.9	356000	355638.76	9/1/2004	8/1/2034	2111.57	360	360	80	8/1/2004	445000	1	0	0	1	5.9	0	0			0	0	0	0	0	2111.57
60428950	1	O		1	6.2	99875	99779.31	9/1/2004	8/1/2034	611.71	360	360	85	8/1/2004	117500	1	0	0	1	6.2	0	0			0	0	0	0	0	611.71
60429115	1	O		6	6.65	165000	164855.13	9/1/2004	8/1/2034	1059.25	360	360	78.57	8/1/2004	210000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1059.25
60429693	5	O		1	8.25	236400	236249.25	9/1/2004	8/1/2034	1776	360	360	90	8/1/2004	262680	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1776
60429818	2	O		1	6.8	399200	398846.07	9/1/2004	8/1/2034	2549.53	360	360	80	8/1/2004	499000	1	0	0	2	6.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	2549.53
60430717	1	O		6	6.95	63200	63147.67	9/1/2004	8/1/2034	418.36	360	360	80	8/1/2004	79000	1	0	0	1	6.95	0	0			0	0	0	0	0	418.36
60430972	1	O		1	8.85	169176	169080.66	9/1/2004	8/1/2034	1343.01	360	360	95	8/1/2004	178080	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1343.01
60431152	1	N		1	7.4	72000	71945.48	9/1/2004	8/1/2034	498.52	360	360	90	8/1/2004	80000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	498.52
60431533	1	N		6	9.05	65170	65134.77	9/1/2004	8/1/2034	526.72	360	360	70	8/1/2004	93100	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	526.72
60433059	1		2	1	7.75	209000	208852.48	9/1/2004	8/1/2034	1497.31	360	360	95	8/1/2004	230000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	1497.31
60433372	1	O		1	8.55	160000	159904.06	9/1/2004	8/1/2034	1235.94	360	360	100	8/1/2004	160000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1235.94
60433430	1	O		6	7.5	251750	251563.16	9/1/2004	8/1/2034	1760.28	360	360	95	8/1/2004	265000	1	0	0	1	7.5	8	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	1760.28
60433596	2	N		1	7.25	135000	134894.69	9/1/2004	8/1/2034	920.94	360	360	90	8/1/2004	150000	1	0	0	2	7.25	8	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	920.94
60434610	1	O		6	6.3	76000	75928.58	9/1/2004	8/1/2034	470.42	360	360	73.08	8/1/2004	104000	1	0	0	1	6.3	0	0			0	0	0	0	0	470.42
60434933	1	O		6	7.15	115200	115108.33	9/1/2004	8/1/2034	778.07	360	360	90	8/1/2004	128000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	778.07
60435070	1	O		6	8.9	123750	123680.98	9/1/2004	8/1/2034	986.83	360	360	75	8/1/2004	165000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	986.83
60438292	1	N		1	7.2	175500	175361.72	9/1/2004	8/1/2034	1191.28	360	360	90	8/1/2004	195000	1	0	0	1	7.2	0	0			0	0	0	0	0	1191.28
60437357	1	O		1	9.3	95400	95351.05	9/1/2004	8/1/2034	788.3	360	360	90	8/1/2004	107000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	788.3
60437456	7	O		6	7.35	93500	93428.5	9/1/2004	8/1/2034	644.19	360	360	85	8/1/2004	110000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	644.19
60437910	5	O		6	5.55	321000	320651.94	9/1/2004	8/1/2034	1832.69	360	360	89.92	8/1/2004	357000	1	0	0	1	5.55	8	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	1832.69
60438132	1	O		1	8.45	94905	94846.91	9/1/2004	8/1/2034	726.38	360	360	95	8/1/2004	99900	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	726.38
60438751	1	O		6	8.95	164000	163909.48	9/1/2004	8/1/2034	1313.69	360	360	80	8/1/2004	205000	1	0	0	1	8.95	0	0			0	0	0	0	0	1313.69
60438793	1	O		6	6.1	152000	151851.55	9/1/2004	8/1/2034	921.12	360	360	89.94	8/1/2004	169000	1	0	0	1	6.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	6.1	921.12
60438876	1	O		6	8.65	76500	76432.83	9/1/2004	8/1/2034	491.11	360	360	90	8/1/2004	85000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	491.11
60439015	1	O		6	8.85	126000	125928.99	9/1/2004	8/1/2034	1000.26	360	360	86.9	8/1/2004	145000	1	0	0	1	8.85	8	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	1000.26
60439130	3		2	1	6.95	270000	269776.49	9/1/2004	8/1/2034	1787.26	360	360	90	8/1/2004	300000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1787.26
60439734	1	O		1	8.8	123500	123348.56	9/1/2004	8/1/2034	975.99	360	360	95	9/1/2004	130000	1	1000	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	975.99
60439874	1	O		1	7.75	80000	79943.54	9/1/2004	8/1/2034	573.13	360	360	80	8/1/2004	100000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	573.13
60440294	1	O		5	7.7	95400	95331.98	9/1/2004	8/1/2034	680.17	360	360	90	8/1/2004	106000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	680.17
60440377	5	O		1	7.275	108000	107916.16	9/1/2004	8/1/2034	738.59	360	360	80	8/1/2004	135000	1	0	0	1	7.275	8	6	8/1/2006	9/1/2006	6	6	1	13.275	7.275	738.59
60440450	1	O		6	5.99	557600	557043.64	9/1/2004	8/1/2034	3339.51	360	360	80	8/1/2004	697000	1	0	0	1	5.99	0	0			0	0	0	0	0	3339.51
60440575	1	O		6	8.18	105000	104932.08	9/1/2004	8/1/2034	783.67	360	360	72.41	8/1/2004	145000	1	0	0	1	8.18	8	6	8/1/2006	9/1/2006	6	6	1	14.18	8.18	783.67
60441292	1	O		6	7.55	190000	189860.4	9/1/2004	8/1/2034	1335.02	360	360	89.62	8/1/2004	212000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1335.02
60441490	1	O		6	7.925	165000	164887.59	9/1/2004	8/1/2034	1202.1	360	360	75	8/1/2004	220000	1	0	0	1	7.925	8	6	8/1/2006	9/1/2006	6	6	1	13.925	7.925	1202.1
60441599	1	O		6	7.6	301500	301280.68	9/1/2004	8/1/2034	2128.82	360	360	90	8/1/2004	335000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	2128.82
60441656	3	O		6	7.2	547200	546768.87	9/1/2004	8/1/2034	3714.33	360	360	90	8/1/2004	608000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	3714.33
60441672	1	N		8	8.8	80550	80504.13	9/1/2004	8/1/2034	636.57	360	360	90	8/1/2004	89500	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	636.57
60441698	5	O		1	6.3	276000	275740.63	9/1/2004	8/1/2034	1708.37	360	360	80	8/1/2004	345000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1708.37
60441797	1	O		6	8.4	70000	69956.71	9/1/2004	8/1/2034	533.29	360	360	90.91	8/1/2004	77000	1	0	0	1	8.4	0	0			0	0	0	0	0	533.29
60442050	1	O		6	6.7	70200	70138.98	9/1/2004	8/1/2034	452.99	360	360	90	8/1/2004	78000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	452.99
60442316	1	O		1	9.2	103500	103445.77	9/1/2004	8/1/2034	847.73	360	360	90	8/1/2004	115000	1	0	0	1	9.2	8	6	8/1/2007	9/1/2007	6	6	1	15.2	9.2	847.73
60442712	1	O		6	5.9	389000	388605.27	9/1/2004	8/1/2034	2307.31	360	360	81.04	8/1/2004	480000	1	0	0	1	5.9	0	0			0	0	0	0	0	2307.31

60443199	2	O		6	7.25	215500	215098.71	9/1/2004	8/1/2024	1703.27	240	240	58.24	8/1/2004	370000	1	0	0	3	7.25	0	0			0	0	0	0	0	1703.27
60443397	1	O		1	8.9	51300	51271.39	9/1/2004	8/1/2034	409.09	360	360	90	8/1/2004	57000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	409.09
60444478	1	O		6	7.25	202500	202342.03	9/1/2004	8/1/2034	1381.41	360	360	90	8/1/2004	225000	1	0	0	1	7.25	8	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	1381.41
60444619	1	O		6	7.35	119700	119608.46	9/1/2004	8/1/2034	824.7	360	360	95	8/1/2004	126000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	824.7
60444973	1	N		1	7.05	76500	76437.91	9/1/2004	8/1/2034	511.53	360	360	80.53	8/1/2004	95000	1	0	0	1	7.05	8	4.5	8/1/2007	9/1/2007	6	6	1	13.05	7.05	511.53
60446150	1	O		1	6.8	130360	130248.86	9/1/2004	8/1/2034	849.85	360	360	80	8/1/2004	162950	1	0	0	1	6.8	0	0			0	0	0	0	0	849.85
60447216	1	O		6	8.085	152500	152399.42	9/1/2004	8/1/2034	1128.05	360	360	84.72	8/1/2004	180000	1	0	0	1	8.085	8	8	8/1/2006	9/1/2006	6	6	1	14.085	8.085	1128.05
60447612	3	O		1	7.9	171000	170882.91	9/1/2004	8/1/2034	1242.84	360	360	95	8/1/2004	180000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1242.84
60447679	1	O		6	7.55	200000	199853.04	9/1/2004	8/1/2034	1405.29	360	360	64.52	8/1/2004	310000	1	0	0	1	7.55	0	0			0	0	0	0	0	1405.29
60448156	1	O		6	7.5	106250	106171.14	9/1/2004	8/1/2034	742.92	360	360	85	8/1/2004	125000	1	0	0	1	7.5	0	0			0	0	0	0	0	742.92
60448578	3	N		1	7.8	181800	181672.97	9/1/2004	8/1/2034	1308.73	360	360	88.88	8/1/2004	210000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	1308.73
60448750	1	O		5	7.5	110000	109667.78	9/1/2004	8/1/2019	1019.72	180	180	55	8/1/2004	200000	1	0	0	1	7.5	0	0			0	0	0	0	0	1019.72
60449071	1	O		6	6.75	220000	219810.58	9/1/2004	8/1/2034	1426.92	360	360	76.12	8/1/2004	289000	1	0	0	1	6.75	0	0			0	0	0	0	0	1426.92
60449410	1	O		6	6.5	310000	309719.75	9/1/2004	8/1/2034	1959.42	360	360	87.32	8/1/2004	355000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1959.42
60449717	3	N		1	9.4	112150	112093.66	9/1/2004	8/1/2034	934.85	360	360	90	8/1/2004	124612.27	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	934.85
60450251	1	O		6	7.99	184000	183876.28	9/1/2004	8/1/2034	1348.85	360	360	80	8/1/2004	230000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1348.85
60450350	1	O		1	8.55	156000	155906.46	9/1/2004	8/1/2034	1205.04	360	360	82.98	8/1/2004	188000	1	0	0	1	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	1205.04
60450434	1	O		6	7.5	80750	80690.07	9/1/2004	8/1/2034	564.62	360	360	95	8/1/2004	85000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	564.62
60450574	1	O		6	7.8	82800	82739.77	9/1/2004	8/1/2034	584.63	360	360	90	8/1/2004	92000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	584.63
60450616	1	O		6	7.7	165600	165481.93	9/1/2004	8/1/2034	1180.67	360	360	90	8/1/2004	184000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1180.67
60450897	7	O		1	9.55	50000	49975.66	9/1/2004	8/1/2034	422.26	360	360	67.42	8/1/2004	74160	1	0	0	1	9.55	0	0			0	0	0	0	0	422.26
60451291	1	O		6	6.75	250000	249784.75	9/1/2004	8/1/2034	1621.5	360	360	81.17	8/1/2004	308000	1	0	0	1	6.75	0	0			0	0	0	0	0	1621.5
60451796	1	O		6	6.99	265000	264782.35	9/1/2004	8/1/2034	1761.28	360	360	88.33	8/1/2004	300000	1	0	0	1	6.99	8	6	8/1/2007	9/1/2007	6	6	1	12.99	6.99	1761.28
60452075	5	O		6	8.1	90000	89940.82	9/1/2004	8/1/2034	666.68	360	360	75	8/1/2004	120000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	666.68
60452174	1	O		1	7.925	132000	131910.07	9/1/2004	8/1/2034	961.68	360	360	80	8/1/2004	165000	1	0	0	1	7.925	8	6	8/1/2007	9/1/2007	6	6	1	13.925	7.925	961.68
60452497	1	O		5	5.6	600000	599355.52	9/1/2004	8/1/2034	3444.48	360	360	66.67	8/1/2004	900000	1	0	0	1	5.6	0	0			0	0	0	0	0	3444.48
60452539	1	O		6	7.05	148750	148629.27	9/1/2004	8/1/2034	994.64	360	360	85	8/1/2004	175000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	994.64
60452810	1	O		6	9.99	245000	244891.38	9/1/2004	8/1/2034	2148.25	360	360	70	8/1/2004	350000	1	0	0	1	9.99	8	6	8/1/2006	9/1/2006	6	6	1	15.99	9.99	2148.25
60454378	2	N		6	7.75	72250	72199	9/1/2004	8/1/2034	517.61	360	360	85	8/1/2004	85000	1	0	0	2	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	517.61
60456035	1	O		6	7.75	84550	84490.32	9/1/2004	8/1/2034	605.73	360	360	95	8/1/2004	89000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	605.73
60456514	1	O		6	7.4	500000	499621.43	9/1/2004	8/1/2034	3461.9	360	360	78.12	8/1/2004	640000	1	0	0	1	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	3461.9
60456813	1	N		1	7.65	72000	71948.14	9/1/2004	8/1/2034	510.86	360	360	90	8/1/2004	80000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	510.86
60456795	1	O		C	8.6	116750	116648.49	9/1/2004	8/1/2034	745.64	360	360	84.6	8/1/2004	138000	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	12.6	6.6	745.64
60456811	5	O		1	6.75	541800	541333.52	9/1/2004	8/1/2034	3514.11	360	360	90	8/1/2004	602000	1	0	0	1	6.75	0	0			0	0	0	0	0	3514.11
60456837	1		2	1	8.65	75368	75321.72	9/1/2004	8/1/2034	587.54	360	360	90	8/1/2004	84000	1	0	0	1	8.65	8	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	587.54
60457199	1	O		6	7.55	90000	89933.87	9/1/2004	8/1/2034	632.38	360	360	90	8/1/2004	100000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	632.38
60457595	1	O		5	7.55	118750	118662.75	9/1/2004	8/1/2034	834.39	360	360	95	8/1/2004	125000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	834.39
60457819	5	O		1	8.65	76500	76432.83	9/1/2004	8/1/2034	491.11	360	360	85	8/1/2004	90000	1	0	0	1	8.65	0	0			0	0	0	0	0	491.11
60458239	1	O		1	7.15	65000	64948.27	9/1/2004	8/1/2034	439.02	360	360	86.67	8/1/2004	75000	1	0	0	1	7.15	0	0			0	0	0	0	0	439.02
60458692	1	O		1	8.475	89300	89245.62	9/1/2004	8/1/2034	685.06	360	360	95	8/1/2004	94000	1	0	0	1	8.475	8	6	8/1/2007	9/1/2007	6	6	1	14.475	8.475	685.06
60458775	1	N		6	6.15	127500	127376.67	9/1/2004	8/1/2034	776.77	360	360	85	8/1/2004	150000	1	0	0	1	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	776.77
60458791	1	O		6	7.55	70200	70148.42	9/1/2004	8/1/2034	493.26	360	360	90	8/1/2004	78000	1	0	0	1	7.55	0	0			0	0	0	0	0	493.26
60458957	2	O		1	8.55	65550	65510.69	9/1/2004	8/1/2034	506.35	360	360	95	8/1/2004	69000	1	0	0	2	8.55	8	5	8/1/2006	9/1/2006	6	6	1	14.55	8.55	506.35
60459336	2	N		3	8.95	369000	368796.33	9/1/2004	8/1/2034	2955.8	360	360	90	8/1/2004	410000	1	0	0	2	8.95	0	0			0	0	0	0	0	2955.8
60459393	5	O		1	6.9	134292	134149.76	9/1/2004	8/1/2034	884.25	360	360	80	8/1/2004	167828	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	884.25
60459575	1	O		2	8.663	294500	294327.48	9/1/2004	8/1/2034	2298.56	360	360	95	8/1/2004	310000	1	0	0	1	8.663	8	6	8/1/2006	9/1/2006	6	6	1	14.663	8.663	2293.58
60459674	5	O		1	12.3	33565	33556.01	9/1/2004	8/1/2034	353.03	360	360	20	8/1/2004	167828	2	0	0	1	12.3	0	0			0	0	0	0	0	353.03
60459856	1	O		1	7.55	123250	123159.44	9/1/2004	8/1/2034	866.01	360	360	85	8/1/2004	145000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	866.01
60460052	1	O		6	7.8	136800	136704.41	9/1/2004	8/1/2034	984.79	360	360	80	8/1/2004	171000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	984.79
60460490	5	O		1	7.05	195200	195041.56	9/1/2004	8/1/2034	1305.24	360	360	80	8/1/2004	250000	1	0	0	1	7.05	8	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	1305.24
60460755	1	O		8	8.25	152000	151903.07	9/1/2004	8/1/2034	1141.93	360	360	80	8/1/2004	190000	1	0	0	1	8.25	0	0			0	0	0	0	0	1141.93
60460797	1	N		6	7.35	112000	111914.35	9/1/2004	8/1/2034	771.65	360	360	80	8/1/2004	140000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	771.65
60460839	5	O		1	6.55	148000	147867.49	9/1/2004	8/1/2034	940.34	360	360	80	8/1/2004	185000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	940.34
60461035	1	O		1	6.7	495000	494569.82	9/1/2004	8/1/2034	3194.13	360	360	90	8/1/2004	550000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	3194.13
60461134	1	O		5	7	112000	111908.19	9/1/2004	8/1/2034	745.14	360	360	80	8/1/2004	140000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	745.14
60461217	1	O		6	7	127500	127395.48	9/1/2004	8/1/2034	848.27	360	360	80.19	8/1/2004	159000	1	0	0	1	7	0	0			0	0	0	0	0	848.27
60463213	5	N		1	7.1	271200	270982.04	9/1/2004	8/1/2034	1822.56	360	360	80	8/1/2004	340000	1	0	0	1	7.1	0	0			0	0	0	0	0	1822.56
60463674	5	O		1	7.25	112000	111912.63	9/1/2004	8/1/2034	764.04	360	360	80	8/1/2004	140000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	764.04
60464096	1	O		6	8.99	395250	394925.37	9/1/2004	8/1/2034	2626.98	360	360	85	8/1/2004	465000	1	0	0	1	8.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2626.98
30464591	2	O		6	6.25	278000	277736.22	9/1/2004	8/1/2034	1711.7	360	360	77.22	8/1/2004	360000	1	0	0	3	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1711.7
60464971	5	O		9	6.85	183175	183020.34	9/1/2004	8/1/2034	1200.28	360	360	85	8/1/2004	215500	1	0	0	1	6.85	0	0			0	0	0	0	0	1200.28
60465814	1	O		1	6.55	312000	311720.67	9/1/2004	8/1/2034	1982.33	360	360	60.94	8/1/2004	512000	1	0	0	1	6.55	0	0			0	0	0	0	0	1982.33
60465630	3	O		1	6.3	188000	187823.33	9/1/2004	8/1/2034	1163.67	360	360	80	8/1/2004	235000	1	0	0	1	6.3	8	6	8/1/2607	9/1/2007	6	6	1	12.3	6.3	1163.67
60465713	1	O		6	8.45	168250	168148.24	9/1/2004	8/1/2034	1272.44	360	360	95	8/1/2004	175000	1	0	0	1	8.45	0	0			0	0	0	0	0	1272.44
60465911	1	N		6	8.5	64800	64760.74	9/1/2004	8/1/2034	498.26	360	360	90	8/1/2004	72000	1	0	0	1	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	498.26
60466059	3	O		1	11.9	47000	46986.24	9/1/2004	8/1/2034	479.84	360	360	20	8/1/2004	235000	2	0	0	1	11.9	0	0			0	0	0	0	0	479.84
60466356	5	O		8	7.85	144000	143900.39	9/1/2004	8/1/2034	1041.61	360	360	80	8/1/2004	180000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1041.61
60466752	1	O		6	10.15	76000	75967.43	9/1/2004	8/1/2034	675.4	360	360	80	8/1/2004	95000	1	0	0	1	10.15	0	0			0	0	0	0	0	675.4
60466935	5	O		1	7.875	128250	128161.73	9/1/2004	8/1/2034	929.91	360	360	95	8/1/2004	135000	1	0	0	1	7.875	8	4.5	8/1/2006	9/1/2006	6	6	1	13.875	7.875	929.91
60467172	5	O		6	7.95	111600	111524.35	9/1/2004	8/1/2034	815	360	360	90	8/1/2004	124000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	815
60468253	5	O		8	8.85	315000	314822.49	9/1/2004	8/1/2034	2500.64	360	360	89.24	8/1/2004	353000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	2500.64
60468634	3	O		6	7.3	153000	152881.82	9/1/2004	8/1/2034	1048.93	360	360	85	8/1/2004	180000	1	0	0	1	7.3	0	0			0	0	0	0	0	1048.93
60469053	9	N		1	8.15	81000	80947.28	9/1/2004	8/1/2034	602.85	360	360	90	8/1/2004	90000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	602.85
60469772	1	O		1	10.45	229500	229407.8	9/1/2004	8/1/2034	2090.78	360	360	90	8/1/2004	255000	1	0	0	1	10.45	0	0			0	0	0	0	0	2090.78
60469830	1	O		6	7.25	75200	75141.33	9/1/2004	8/1/2034	513	360	360	80	8/1/2004	94000	1	0	0	1	7.25	0	0			0	0	0	0	0	513
60469913	5	O		6	5.7	160000	159831.35	9/1/2004	8/1/2034	928.65	360	360	88.89	8/1/2004	180000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	928.65
60470374	1	N		1	8.1	126000	125917.15	9/1/2004	8/1/2034	933.35	360	360	90	8/1/2004	141000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	933.35

60470390	1	O	6	8.7	255000	254851.76	9/1/2004	8/1/2034	1996.99	360	360	85	8/1/2004	300000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1996.99
60470838	1	O	6	5.95	118000	117881.39	9/1/2004	8/1/2034	703.69	360	360	81.38	8/1/2004	145000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	703.69
60470879	1	O	1	8.25	394250	393998.8	9/1/2004	8/1/2034	2961.87	360	360	95	8/1/2004	415000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	2961.87
60471737	1	O	6	7.95	107950	107876.83	9/1/2004	8/1/2034	788.34	360	360	85	8/1/2004	127000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	788.34
60471836	3	O	6	6.85	107100	107009.57	9/1/2004	8/1/2034	701.79	360	360	85	8/1/2004	126000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	701.79
60471935	3	O	8	7.5	85000	84936.91	9/1/2004	8/1/2034	594.34	360	360	85	8/1/2004	100000	1	0	0	1	7.5	0	0			0	0	0	0	0	594.34
60472230	2	N	1	8.7	141200	141117.91	9/1/2004	8/1/2034	1105.79	360	360	80	8/1/2004	177000	1	0	0	4	8.7	8	8	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1105.79
60473311	1	O	6	7.65	85000	84938.79	9/1/2004	8/1/2034	603.09	360	360	85.86	8/1/2004	99000	1	0	0	1	7.65	0	0			0	0	0	0	0	603.09
60473436	1	O	6	5.875	163000	162833.81	9/1/2004	8/1/2034	964.21	360	360	75.81	8/1/2004	215000	1	0	0	1	5.875	0	0			0	0	0	0	0	964.21
60473774	2	O	6	6.35	410000	409618.41	9/1/2004	8/1/2034	2551.17	360	360	86.86	8/1/2004	472000	1	0	0	2	6.35	8	8	8/1/2006	9/1/2006	6	6	1	12.35	6.35	2551.17
60473931	1	O	6	8.75	100800	100742	9/1/2004	8/1/2034	793	360	360	90	8/1/2004	112000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	793
60474277	3	O	1	7.613	112000	111918.74	9/1/2004	8/1/2034	791.81	360	360	80	8/1/2004	140000	1	0	0	1	7.613	8	6	8/1/2006	9/1/2006	6	6	1	13.613	7.613	791.81
60474491	1	O	6	8.05	97000	96935.57	9/1/2004	8/1/2034	715.14	360	360	47.32	8/1/2004	205000	1	0	0	1	8.05	0	0			0	0	0	0	0	715.14
60474970	5	O	6	6.45	275400	275149.81	9/1/2004	8/1/2034	1731.67	360	360	90	8/1/2004	306000	1	0	0	1	6.45	8	6	8/1/2007	9/1/2007	6	6	1	12.45	6.45	1731.67
60475092	2	O	6	8	436954	436660.81	9/1/2004	8/1/2034	3206.22	360	360	94.99	8/1/2004	460000	1	0	0	2	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	3206.22
60475134	3	O	1	11.9	28000	27991.81	9/1/2004	8/1/2034	285.86	360	360	20	8/1/2004	140000	2	0	0	1	11.9	0	0			0	0	0	0	0	285.86
60475415	7	O	6	7.1	180000	179855.34	9/1/2004	8/1/2034	1209.66	360	360	90	8/1/2004	200000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1209.66
60475936	1	O	6	7.2	130050	129947.53	9/1/2004	8/1/2034	882.77	360	360	85	8/1/2004	153000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	882.77
60476132	1	N	6	8.5	63900	63861.29	9/1/2004	8/1/2034	491.34	360	360	90	8/1/2004	71000	1	0	0	1	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	491.34
60476330	1	O	6	6.6	108000	107904.24	9/1/2004	8/1/2034	689.76	360	360	90	8/1/2004	120000	1	0	0	1	6.6	0	0			0	0	0	0	0	689.76
60476413	1	N	6	7.7	81600	81541.82	9/1/2004	8/1/2034	581.78	360	360	85	8/1/2004	96000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	581.78
60477298	7	O	8	7.35	68000	67947.99	9/1/2004	8/1/2034	468.51	360	360	80	8/1/2004	85000	1	0	0	1	7.35	0	0			0	0	0	0	0	468.51
60477353	1	O	6	6.35	303000	302718	9/1/2004	8/1/2034	1885.38	360	360	84.17	8/1/2004	360000	1	0	0	1	6.35	0	0			0	0	0	0	0	1885.38
60477395	3	O	6	7.99	193500	193389.9	9/1/2004	8/1/2034	1418.49	360	360	90	8/1/2004	215000	1	0	0	1	7.99	0	0			0	0	0	0	0	1418.49
60477437	2	O	1	6.9	333000	332721.61	9/1/2004	8/1/2034	2193.14	360	360	90	8/1/2004	370000	1	0	0	2	6.9	0	0			0	0	0	0	0	2193.14
60477650	5	O	1	7.45	232200	232025.94	9/1/2004	8/1/2034	1615.84	360	360	90	8/1/2004	258000	1	0	0	1	7.45	0	0			0	0	0	0	0	1615.84
60478179	1	O	8	5.7	95700	95589.13	9/1/2004	8/1/2034	555.45	360	360	87	8/1/2004	110000	1	0	0	1	5.7	8	6	8/1/2007	9/1/2007	6	6	1	11.7	5.7	555.45
60478211	1	O	6	8	110675	110600.73	9/1/2004	8/1/2034	812.1	360	360	95	8/1/2004	116500	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	812.1
60478656	5	O	1	7.6	356000	355741.04	9/1/2004	8/1/2034	2513.63	360	360	80	8/1/2004	445000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	2513.63
60479078	1	O	1	8.85	234365	234232.92	9/1/2004	8/1/2034	1860.52	360	360	95	8/1/2004	246700	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1860.52
60479151	1	O	1	9.4	114000	113942.73	9/1/2004	8/1/2034	950.27	360	360	95	8/1/2004	122100	1	0	0	1	9.4	0	0			0	0	0	0	0	950.27
60479714	1	O	6	8.35	191250	191130.51	9/1/2004	8/1/2034	1450.27	360	360	85	8/1/2004	225000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1450.27
60480050	5	O	1	11.55	89000	88971.87	9/1/2004	8/1/2034	884.76	360	360	20	8/1/2004	445000	2	0	0	1	11.55	0	0			0	0	0	0	0	884.76
60480738	1	O	1	8.25	194400	194276.03	9/1/2004	8/1/2034	1460.47	360	360	80	8/1/2004	243000	1	0	0	1	8.25	0	0			0	0	0	0	0	1460.47
60480910	1	O	6	7.75	93500	93336.26	9/1/2004	8/1/2024	767.59	240	240	85	8/1/2004	110000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	767.59
60481512	5	O	6	5.9	427000	427000	10/1/2004	9/1/2034	2532.7	360	360	91.83	9/1/2004	465000	1	0	0	1	5.9	0	0			0	0	0	0	0	2532.7
60481553	1	O	1	7.85	141520	141422.11	9/1/2004	8/1/2034	1023.67	360	360	80	8/1/2004	176900	1	0	0	1	7.85	6	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	1023.67
60481876	1	O	6	8.25	187500	187380.43	9/1/2004	8/1/2034	1408.63	360	360	75	8/1/2004	250000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1408.63
60482155	5	O	6	8.7	130000	129847.05	9/1/2004	8/1/2019	1295.45	180	180	50.39	8/1/2004	258000	1	0	0	1	8.7	0	0			0	0	0	0	0	1295.45
60482478	7	O	6	5.95	187000	186812.05	9/1/2004	8/1/2034	1115.16	360	360	85	8/1/2004	220000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	1115.16
60482718	5	O	1	8.3	156750	156651.06	9/1/2004	8/1/2034	1183.13	360	360	95	8/1/2004	165000	1	0	0	1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1183.13
60483070	1	O	6	7.4	156000	155881.88	9/1/2004	8/1/2034	1080.12	360	360	60	8/1/2004	260000	1	0	0	1	7.4	0	0			0	0	0	0	0	1080.12
60483393	1	O	6	6.99	424000	423651.76	9/1/2004	8/1/2034	2818.04	360	360	80	8/1/2004	530000	1	0	0	1	6.99	8	6	8/1/2007	9/1/2007	6	6	1	12.99	6.99	2818.04
60483419	1	O	1	6.75	118400	118298.05	9/1/2004	8/1/2034	767.95	360	360	80	8/1/2004	148000	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	767.95
60483591	1	O	6	7.4	87550	87283.25	9/1/2004	8/1/2019	806.64	180	180	95	8/1/2004	103000	1	0	0	1	7.4	0	0			0	0	0	0	0	806.64
60483658	1	O	1	9.15	279900	279751.82	9/1/2004	8/1/2034	2282.42	360	360	90	8/1/2004	311000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	2282.42
60484276	1	O	1	8.65	202500	202381.06	9/1/2004	8/1/2034	1578.63	360	360	90	8/1/2004	227000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1578.03
60485598	1	O	1	8.85	116000	115934.63	9/1/2004	8/1/2034	920.87	360	360	89.92	8/1/2004	129000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	920.87
60485414	1	N	1	7.45	231300	231126.61	9/1/2004	8/1/2034	1609.38	360	360	90	8/1/2004	260000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1609.38
60485554	1	O	6	7.45	102400	102089.37	9/1/2004	8/1/2019	946.38	180	180	80	8/1/2004	128000	1	0	0	1	7.45	0	0			0	0	0	0	0	946.38
60486859	1	O	6	8.325	100725	100661.74	9/1/2004	8/1/2034	762.04	360	360	85	8/1/2004	118500	1	0	0	1	8.325	8	8	8/1/2008	9/1/2006	6	6	1	14.325	8.325	762.04
60487030	1	O	6	7.1	123000	122901.15	9/1/2004	8/1/2034	826.6	360	360	75.69	8/1/2004	162500	1	0	0	1	7.1	0	0			0	0	0	0	0	826.6
60487055	1	O	1	11.75	47890	47875.51	9/1/2004	8/1/2034	483.41	360	360	20	8/1/2004	240000	2	0	0	1	11.75	0	0			0	0	0	0	0	483.41
60487198	1	O	6	7.5	380000	379717.98	9/1/2004	8/1/2034	2657.02	360	360	95	8/1/2004	400000	1	0	0	1	7.5	8	4.5	8/1/2006	9/1/2006	6	6	1	13.5	7.5	2657.02
60487212	1	O	6	9.55	73950	73914	9/1/2004	8/1/2034	624.52	360	360	85	8/1/2004	87000	1	0	0	1	9.55	8	6	8/1/2006	9/1/2006	6	6	1	15.55	9.55	624.52
60487592	2	N	1	7.65	262350	262161.06	9/1/2004	8/1/2034	1861.42	360	360	90	8/1/2004	298000	1	0	0	2	7.65	8	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1861.42
60487915	1	O	6	8.85	102400	102342.29	9/1/2004	8/1/2034	812.91	360	360	80	8/1/2004	128000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	812.91
60488053	1	O	6	8.45	128700	128621.22	9/1/2004	8/1/2034	985.04	360	360	90	8/1/2004	143000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	985.04
60488194	1	O	1	8.25	115200	115126.54	9/1/2004	8/1/2034	865.46	360	360	80	8/1/2004	144000	1	0	0	1	8.25	0	0			0	0	0	0	0	865.46
60488036	1	O	1	11.05	28800	28788.84	9/1/2004	8/1/2034	275.36	360	360	20	8/1/2004	144000	2	0	0	1	11.05	0	0			0	0	0	0	0	275.36
60489416	7	O	6	6.375	103500	103404.13	9/1/2004	8/1/2034	645.71	360	360	73.93	8/1/2004	140000	1	0	0	1	6.375	0	0			0	0	0	0	0	645.71
60490315	1	O	6	7.35	235000	234820.29	9/1/2004	8/1/2034	1619.09	360	360	100	8/1/2004	235000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1619.09
60490358	1	O	1	9.25	205000	204893.72	9/1/2004	8/1/2034	1686.49	360	360	100	8/1/2004	205000	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	1686.49
60490414	1	O	1	7.85	52250	52213.85	9/1/2004	8/1/2034	377.95	360	360	93.3	8/1/2004	56000	1	0	0	1	7.85	0	0			0	0	0	0	0	377.95
60491297	3	O	6	7.95	76000	75948.48	9/1/2004	8/1/2034	555.02	360	360	95	8/1/2004	80000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	555.02
60491719	1	O	6	7.65	110500	110420.42	9/1/2004	8/1/2034	784.02	360	360	85	8/1/2004	130000	1	0	0	1	7.65	0	0			0	0	0	0	0	784.02
60491974	3	O	6	6.9	182000	181864.56	9/1/2004	8/1/2034	1068.94	360	360	64.8	8/1/2004	250000	1	0	0	1	6.9	0	0			0	0	0	0	0	1068.94
60492097	1	O	6	8.45	108000	107933.89	9/1/2004	8/1/2034	826.61	360	360	90	8/1/2004	120000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	826.61
60492337	1	O	6	9.25	72000	71962.67	9/1/2004	8/1/2034	592.33	360	360	90	8/1/2004	80000	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	592.33
60492378	1	O	6	7.7	128700	128606.25	9/1/2004	8/1/2034	917.58	360	360	90	8/1/2004	143000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	917.58
60492691	1	O	6	7.7	93600	93435.07	9/1/2004	8/1/2024	765.53	240	240	80	8/1/2004	117000	1	0	0	1	7.7	0	0			0	0	0	0	0	765.53
60493053	2	N	6	8.8	325000	324814.93	9/1/2004	8/1/2034	2568.4	360	360	65	8/1/2004	500000	1	0	0	4	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	2568.4
60493210	1	O	6	8.2	114950	114875.94	9/1/2004	8/1/2034	859.55	360	360	95	8/1/2004	121000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	859.55
60493277	1	O	1	8.9	215500	215319.84	9/1/2004	8/1/2034	1419.29	360	360	89.79	8/1/2004	239999	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1419.29
60493293	1	N	1	7.35	95400	95327.05	9/1/2004	8/1/2034	657.28	360	360	90	8/1/2004	106000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	657.28
60493857	5	O	1	11.55	90000	89971.55	9/1/2004	8/1/2034	894.7	360	360	20	8/1/2004	450000	2	0	0	1	11.55	0	0			0	0	0	0	0	894.7
60493814	1	O	1	12.35	52000	51986.24	9/1/2004	8/1/2034	548.93	360	360	20	8/1/2004	260000	2	0	0	1	12.35	0	0			0	0	0	0	0	548.93

60495272	1	O	6	7.99	180000	179678.97	9/1/2004	8/1/2034	1319.53	360	360	60	8/1/2004	225000	1	0	0	1	7.99	0	0			0	0	0	0	0	1319.53
60495314	5	O	6	7.55	202500	202351.21	9/1/2004	8/1/2034	1422.85	360	360	90	8/1/2004	225000	1	0	0	1	7.55	6	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1422.85
60495777	1	O	6	6.95	148000	147877.48	9/1/2004	8/1/2034	979.69	360	360	82.22	8/1/2004	180000	1	0	0	1	6.95	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	979.69
60495959	5	O	6	8.15	203400	203267.62	9/1/2004	8/1/2034	1513.81	360	360	90	8/1/2004	226000	1	0	0	1	8.15	6	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	1513.81
60496114	1	O	6	7.45	95900	95828.11	9/1/2004	8/1/2034	667.27	360	360	79.92	8/1/2004	120000	1	0	0	1	7.45	0	0			0	0	0	0	0	667.27
60496957	7	O	1	8.3	69700	69656	9/1/2004	8/1/2034	526.09	360	360	85	8/1/2004	82000	1	0	0	1	8.3	0	0			0	0	0	0	0	526.09
60497492	1	O	1	11.15	39500	39486.38	9/1/2004	8/1/2034	380.68	360	360	20	8/1/2004	198000	2	0	0	1	11.15	0	0			0	0	0	0	0	380.68
60497690	1	O	6	5.25	705500	704690.78	9/1/2004	8/1/2034	3895.8	360	360	85	8/1/2004	830000	1	0	0	1	5.25	6	6	8/1/2006	9/1/2006	6	6	1	11.25	5.25	3895.8
60497955	1	O	6	8.15	121000	120921.24	9/1/2004	8/1/2034	900.55	360	360	69.63	8/1/2004	135000	1	0	0	1	8.15	0	0			0	0	0	0	0	900.55
60498714	1	O	6	8.9	108000	107939.76	9/1/2004	8/1/2034	861.24	360	360	90	8/1/2004	120000	1	0	0	1	8.9	6	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	861.24
60499159	1	N	1	9.05	188550	188448.07	9/1/2004	8/1/2034	1523.91	360	360	90	8/1/2004	209500	1	0	0	1	9.05	0	0			0	0	0	0	0	1523.91
60499217	1	O	1	9.95	89100	89060.16	9/1/2004	8/1/2034	778.63	360	360	90	8/1/2004	99000	1	0	0	1	9.95	6	6	8/1/2006	9/1/2006	6	6	1	15.95	9.95	778.63
60499894	7	O	6	9.4	103800	103547.95	9/1/2004	8/1/2034	863.58	360	360	70	8/1/2004	148000	1	0	0	1	9.4	6	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	863.58
60500618	1	N	1	7.9	184500	184373.67	9/1/2004	8/1/2034	1340.96	360	360	90	8/1/2004	205000	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1340.96
60500774	5	N	6	7.95	153000	152896.29	9/1/2004	8/1/2034	1117.34	360	360	85.96	8/1/2004	178000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1117.34
60500790	1	O	6	7.95	58500	58460.34	9/1/2004	8/1/2034	427.22	360	360	90	8/1/2004	65000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	427.22
60500915	1	O	6	7.15	135000	134892.58	9/1/2004	8/1/2034	911.8	360	360	52.94	8/1/2004	255000	1	0	0	1	7.15	0	0			0	0	0	0	0	911.8
60501335	1	O	6	8.65	76500	76455.06	9/1/2004	8/1/2034	596.38	360	360	90	8/1/2004	85000	1	0	0	1	8.65	0	0			0	0	0	0	0	596.38
60502051	1	O	1	8.7	151525	151436.91	9/1/2004	8/1/2034	1186.65	360	360	95	8/1/2004	159500	1	0	0	1	8.7	6	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	1186.65
60503471	1	O	6	5.99	396500	396104.53	9/1/2004	8/1/2034	2374.67	360	360	65	8/1/2004	610000	1	0	0	1	5.99	0	0			0	0	0	0	0	2374.67
60504214	1	O	6	6.99	331500	331227.73	9/1/2004	8/1/2034	2203.26	360	360	64.37	8/1/2004	515000	1	0	0	1	6.99	0	0			0	0	0	0	0	2203.26
60504750	1	O	1	7.6	99900	99827.33	9/1/2004	8/1/2034	705.37	360	360	90	8/1/2004	111000	1	0	0	1	7.6	6	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	705.37
60504875	5	O	1	7.7	317700	317473.5	9/1/2004	8/1/2034	2265.08	360	360	90	8/1/2004	353000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	2265.08
60505153	1	N	1	8.25	153742	153643.98	9/1/2004	8/1/2034	1155.02	360	360	90	8/1/2004	170825	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1155.02
60505195	1	N	1	8.1	125400	125317.55	9/1/2004	8/1/2034	928.9	360	360	95	8/1/2004	140000	1	0	0	1	8.1	6	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	928.9
60505310	5	O	6	5.8	333600	333600	10/1/2004	9/1/2034	1957.41	360	360	80	9/1/2004	417000	1	0	0	1	5.8	0	0			0	0	0	0	0	1957.41
60505971	3	O	6	8.65	134900	134820.78	9/1/2004	8/1/2034	1051.64	360	360	95	8/1/2004	142000	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1051.64
60506276	1	O	6	9.5	106200	106147.76	9/1/2004	8/1/2034	892.99	360	360	88.5	8/1/2004	120000	1	0	0	1	9.5	6	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	892.99
60506292	1	O	6	7.95	82800	82743.87	9/1/2004	8/1/2034	604.68	360	360	90	8/1/2004	92000	1	0	0	1	7.95	0	0			0	0	0	0	0	604.68
60506936	1	O	6	7.25	588000	587541.3	9/1/2004	8/1/2034	4011.2	360	360	80	8/1/2004	735000	1	0	0	1	7.25	6	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	4011.2
60507159	1	O	6	9.95	585000	584738.43	9/1/2004	8/1/2034	5112.2	360	360	75	8/1/2004	780000	1	0	0	1	9.95	6	6	8/1/2006	9/1/2006	6	6	1	15.95	9.95	5112.2
60507191	1	O	6	6.85	90000	89924.01	9/1/2004	8/1/2034	589.74	360	360	90	8/1/2004	100000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	589.74
60507795	1	O	6	7.7	65000	64953.65	9/1/2004	8/1/2034	463.43	360	360	94.89	8/1/2004	68500	1	0	0	1	7.7	0	0			0	0	0	0	0	463.43
60507811	1	O	1	9.7	360000	359830.25	9/1/2004	8/1/2034	3079.75	360	360	100	8/1/2004	360000	1	0	0	1	9.7	6	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	3079.75
60507894	1	O	6	5.6	327000	326848.76	9/1/2004	8/1/2034	1877.24	360	360	74.32	8/1/2004	440000	1	0	0	1	5.6	6	6	8/1/2006	9/1/2006	6	6	1	11.6	5.6	1877.24
60508231	1	O	6	6.95	388000	387678.81	9/1/2004	8/1/2034	2568.36	360	360	80	8/1/2004	485000	1	0	0	1	6.95	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	2568.36
60508397	1	O	1	10.75	74000	73972.14	9/1/2004	8/1/2034	690.78	360	360	20	8/1/2004	370000	2	0	0	1	10.75	0	0			0	0	0	0	0	690.78
60508439	1	O	1	7.3	251250	251055.94	9/1/2004	8/1/2034	1722.5	360	360	75	8/1/2004	335000	1	0	0	1	7.3	0	0			0	0	0	0	0	1722.5
60509197	1	O	6	8.1	373350	373104.52	9/1/2004	8/1/2034	2765.59	360	360	95	8/1/2004	393000	1	0	0	1	8.1	3	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	2765.59
60509213	1	O	6	8.6	252000	251850.45	9/1/2004	8/1/2034	1955.55	360	360	90	8/1/2004	280000	1	0	0	1	8.6	6	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1955.55
60509452	2	O	1	7.5	268000	267801.1	9/1/2004	8/1/2034	1873.9	360	360	80	8/1/2004	335000	1	0	0	2	7.5	6	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	1873.9
60509593	2	N	1	8.2	198000	197872.44	9/1/2004	8/1/2034	1480.56	360	360	90	8/1/2004	220000	1	0	0	2	8.2	0	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1480.56
60509833	1	O	6	9.05	86250	86203.37	9/1/2004	8/1/2034	697.1	360	360	75	8/1/2004	115000	1	0	0	1	9.05	6	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	697.1
60510013	1	O	1	7.45	276000	275793.1	9/1/2004	8/1/2034	1920.4	360	360	80	8/1/2004	345000	1	0	0	1	7.45	0	0			0	0	0	0	0	1920.4
60510195	1	N	5	7.8	52500	52463.31	9/1/2004	8/1/2034	377.94	360	360	75	8/1/2004	70000	1	0	0	1	7.8	0	0			0	0	0	0	0	377.94
60510351	1	O	1	7.8	256500	256320.78	9/1/2004	8/1/2034	1846.47	360	360	90	8/1/2004	285000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1846.47
60510534	1	O	1	7	160000	159868.84	9/1/2004	8/1/2034	1064.49	360	360	80	8/1/2004	200000	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1064.49
60511037	1	O	1	8.475	189000	188884.91	9/1/2004	8/1/2034	1449.9	360	360	90	8/1/2004	210000	1	0	0	1	8.475	0	0			0	0	0	0	0	1449.9
60511292	1	O	1	7.35	450000	449655.87	9/1/2004	8/1/2034	3100.38	360	360	90	8/1/2004	500000	1	0	0	1	7.35	6	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	3100.38
60511359	3	O	6	7.7	78500	78445.46	9/1/2004	8/1/2034	545.42	360	360	90	8/1/2004	85000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	545.42
60511672	1	O	6	5.9	225000	224771.69	9/1/2004	8/1/2034	1334.56	360	360	56.25	8/1/2004	400000	1	0	0	1	5.9	0	0			0	0	0	0	0	1334.56
60511854	1	O	8	6.7	168200	168053.76	9/1/2004	8/1/2034	1085.36	360	360	84.1	8/1/2004	200000	1	0	0	1	6.7	0	0			0	0	0	0	0	1085.36
60511912	1	O	6	8.85	282750	282590.65	9/1/2004	8/1/2034	2244.63	360	360	75	8/1/2004	377000	1	0	0	1	8.85	6	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	2244.63
60512159	1	O	6	8.7	300000	299825.6	9/1/2004	8/1/2034	2349.4	360	360	80	8/1/2004	375000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2349.4
60512415	1	O	6	7.45	192000	191856.07	9/1/2004	8/1/2034	1335.93	360	360	81.7	8/1/2004	235000	1	0	0	1	7.45	0	0			0	0	0	0	0	1335.93
60512910	1	O	1	8.55	120600	120527.69	9/1/2004	8/1/2034	931.59	360	360	90	8/1/2004	134100	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	931.59
60513017	1	O	6	7.05	115200	115106.49	9/1/2004	8/1/2034	770.31	360	360	90	8/1/2004	128000	1	0	0	1	7.05	6	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	770.31
60513074	1	O	6	9.6	76500	76463.15	9/1/2004	8/1/2034	648.85	360	360	90	8/1/2004	85000	1	0	0	1	9.6	6	6	8/1/2007	9/1/2007	6	6	1	15.6	9.6	648.85
60513132	1	N	1	7.65	117000	116915.74	9/1/2004	8/1/2034	830.14	360	360	90	8/1/2004	130000	1	0	0	1	7.65	6	4.5	8/1/2007	9/1/2007	6	6	1	13.65	7.65	830.14
60513694	2	N	6	7.35	131500	131399.44	9/1/2004	8/1/2034	906	360	360	84.84	8/1/2004	155000	1	0	0	2	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	906
60514031	5	O	1	7.35	130400	130300.28	9/1/2004	8/1/2034	898.42	360	360	80	8/1/2004	163000	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	898.42
60514213	3	N	6	8.45	139500	139414.61	9/1/2004	8/1/2034	1067.7	360	360	90	8/1/2004	155000	1	0	0	1	8.45	6	6.5	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1067.7
60514254	1	O	6	7.45	105300	105221.06	9/1/2004	8/1/2034	732.68	360	360	90	8/1/2004	117000	1	0	0	1	7.45	6	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	732.68
60514338	1	N	6	7.9	140250	140153.96	9/1/2004	8/1/2034	1019.35	360	360	75	8/1/2004	187000	1	0	0	1	7.9	6	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	1019.35
60514650	1	O	6	8.6	135000	134919.88	9/1/2004	8/1/2034	1047.62	360	360	90	8/1/2004	150000	1	0	0	1	8.6	6	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1047.62
60514775	1	O	6	7.9	89600	89538.65	9/1/2004	8/1/2034	651.22	360	360	80	8/1/2004	112000	1	0	0	1	7.9	0	0			0	0	0	0	0	651.22
60515715	3	N	1	8.15	355500	355268.63	9/1/2004	8/1/2034	2645.81	360	360	90	8/1/2004	395000	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	2645.81
60515756	1	O	6	5.5	157250	157077.88	9/1/2004	8/1/2034	892.85	360	360	85	8/1/2004	185000	1	0	0	1	5.5	6	6	8/1/2006	9/1/2006	6	6	1	11.5	5.5	892.85
60515871	1	N	1	7.25	67500	67447.34	9/1/2004	8/1/2034	460.47	360	360	90	8/1/2004	75000	1	0	0	1	7.25	6	6	8/1/2008	9/1/2006	6	6	1	13.25	7.25	460.47
60515939	2	N	6	7.75	76500	76448	9/1/2004	8/1/2034	548.06	360	360	90	8/1/2004	85000	1	0	0	2	7.75	6	6	8/1/2008	9/1/2006	6	6	1	13.75	7.75	548.06
60516077	1	O	6	9.1	279000	278850.74	9/1/2004	8/1/2034	2265.01	360	360	90	8/1/2004	310000	1	0	0	1	9.1	6	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	2265.01
60516119	1	O	6	7.8	82450	82392.39	9/1/2004	8/1/2034	593.54	360	360	85	8/1/2004	97000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	593.54
60516218	3	N	6	7.99	90000	89939.46	9/1/2004	8/1/2034	659.77	360	360	60	8/1/2004	150000	1	0	0	1	7.99	0	0			0	0	0	0	0	659.77
60516739	1	O	6	6.95	308750	308494.41	9/1/2004	8/1/2034	2043.77	360	360	95	8/1/2004	325000	1	0	0	1	6.95	0	0			0	0	0	0	0	2043.77
60516978	1	O	6	8.15	106650	106580.58	9/1/2004	8/1/2034	793.75	360	360	90	8/1/2004	118500	1	0	0	1	8.15	0	0			0	0	0	0	0	793.75
60517596	1	N	1	8.35	113400	113329.15	9/1/2004	8/1/2034	859.93	360	360	90	8/1/2004	126000	1	0	0	1	8.35	6	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	859.93
60517653	1	O	6	8.75	219450	219323.74	9/1/2004	8/1/2034	1726.42	360	360	95	8/1/2004	231000	1	0	0	1	8.75	6	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1726.42

60518057	3	N		1	7.5	115515	115429.27	9/1/2004	8/1/2034	807.7	360	360	85	8/1/2004	135900	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	807.7
60518073	1	O		6	7.8	189000	188867.94	9/1/2004	8/1/2034	1360.56	360	360	70	8/1/2004	270000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1360.56
60518778	1	N		1	8.9	63000	62964.86	9/1/2004	8/1/2034	502.39	360	360	90	8/1/2004	70000	1	0	0	1	8.9	6	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	502.39
60519634	1	O		1	8.45	90000	89944.91	9/1/2004	8/1/2034	688.84	360	360	84.29	8/1/2004	140000	1	0	0	1	8.45	0	0			0	0	0	0	0	688.84
60520378	1	O		6	8.25	107950	107881.16	9/1/2004	8/1/2034	811	360	360	85	8/1/2004	127000	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	811
60520517	3	O		1	7.75	152000	151892.72	9/1/2004	8/1/2034	1088.95	360	360	95	8/1/2004	160000	1	0	0	1	7.75	0	0			0	0	0	0	0	1088.95
60520772	1	O		6	7.8	218500	218341.05	9/1/2004	8/1/2034	1542.78	360	360	95	8/1/2004	230000	1	0	0	1	7.8	0	0			0	0	0	0	0	1542.78
60520814	1	O		8	6.85	123500	123395.73	9/1/2004	8/1/2034	809.25	360	360	95	8/1/2004	130000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	809.25
60520998	1	O		1	8.55	342000	341794.93	9/1/2004	8/1/2034	2641.82	360	360	90	8/1/2004	400000	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	2641.82
60521358	1	O		6	7.8	103500	103427.68	9/1/2004	8/1/2034	745.07	360	360	90	8/1/2004	115000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	745.07
60521630	1	O		1	8.15	141300	141208.03	9/1/2004	8/1/2034	1051.63	360	360	90	8/1/2004	157000	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1051.63
60522158	3		2	1	9.2	211500	211389.19	9/1/2004	8/1/2034	1732.31	360	360	90	8/1/2004	235000	1	0	0	1	9.2	6	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	1732.31
60522216	1	O		6	8.15	170000	169889.35	9/1/2004	8/1/2034	1265.23	360	360	85	8/1/2004	200000	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1265.23
60522315	1	O		6	8.4	176700	176590.73	9/1/2004	8/1/2034	1346.17	360	360	95	8/1/2004	186000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1346.17
60522794	1	O		1	7.1	217200	217025.44	9/1/2004	8/1/2034	1459.66	360	360	80	8/1/2004	280000	1	0	0	1	7.1	6	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	1459.66
60523057	1	O		1	8.75	80750	80703.53	9/1/2004	8/1/2034	635.27	360	360	95	8/1/2004	85000	1	0	0	1	8.75	6	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	635.27
60523313	1	O		1	9.75	90250	90207.89	9/1/2004	8/1/2034	775.39	360	360	95	8/1/2004	95000	1	0	0	1	9.75	6	6	8/1/2006	9/1/2006	6	6	1	15.75	9.75	775.39
60523594	7	O		8	7.65	134250	134153.31	9/1/2004	8/1/2034	952.53	360	360	75	8/1/2004	179000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	952.53
60523677	1	O		8	7.2	108570	108484.45	9/1/2004	8/1/2034	736.97	360	360	77	8/1/2004	141000	1	0	0	1	7.2	0	0			0	0	0	0	0	736.97
60523958	1	O		1	6.8	164000	163860.17	9/1/2004	8/1/2034	1069.16	360	360	80	8/1/2004	205000	1	0	0	1	6.8	6	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	1069.16
60524071	2	O		1	7.5	144800	144692.53	9/1/2004	8/1/2034	1012.47	360	360	80	8/1/2004	181000	1	0	0	2	7.5	0	0			0	0	0	0	0	1012.47
60524451	1	O		6	7.5	153000	152886.45	9/1/2004	8/1/2034	1069.8	360	360	90	8/1/2004	170000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1069.8
60524733	5	O		6	5.55	425000	424539.17	9/1/2004	8/1/2034	2426.46	360	360	89.47	8/1/2004	475000	1	0	0	1	5.55	6	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	2426.46
60524873	1	N		1	8.1	184500	184378.7	9/1/2004	8/1/2034	1366.68	360	360	90	8/1/2004	205000	1	0	0	1	8.1	6	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1366.68
60525078	7	O		6	8.55	73985	73940.63	9/1/2004	8/1/2034	571.51	360	360	85	8/1/2004	87042	1	0	0	1	8.55	0	0			0	0	0	0	0	571.51
60525557	5	O		6	7.8	238000	237833.7	9/1/2004	8/1/2034	1713.3	360	360	89.81	8/1/2004	265000	1	0	0	1	7.8	6	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	1713.3
60525672	1	N		1	7.3	117000	116909.63	9/1/2004	8/1/2034	802.12	360	360	90	8/1/2004	130000	1	0	0	1	7.3	6	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	802.12
60526654	2	O		1	11.05	38200	38187.23	9/1/2004	8/1/2034	346.11	360	360	20	8/1/2004	181000	2	0	0	2	11.05	0	0			0	0	0	0	0	346.11
60527258	1	O		6	6.5	148000	147868.2	9/1/2004	8/1/2034	935.47	360	360	79.14	8/1/2004	187000	1	0	0	1	6.5	6	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	935.47
60527595	5	N		6	8.28	106200	106132.69	9/1/2004	8/1/2034	800.09	360	360	90	8/1/2004	118000	1	0	0	1	8.28	0	0			0	0	0	0	0	800.09
60527611	1	O		6	6.65	277500	277256.35	9/1/2004	8/1/2034	1781.46	360	360	75	8/1/2004	370000	1	0	0	1	6.65	6	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1781.46
60528338	2	N		1	8.45	53910	53877	9/1/2004	8/1/2034	412.62	360	360	90	8/1/2004	59900	1	0	0	2	8.45	6	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	412.62
60528353	1	O		6	5.75	492500	491985.8	9/1/2004	8/1/2034	2874.1	360	360	77.58	8/1/2004	635000	1	0	0	1	5.75	0	0			0	0	0	0	0	2874.1
60528650	5	O		6	5.875	373208	371910.96	9/1/2004	8/1/2019	3124.2	180	180	82.94	8/1/2004	450000	1	0	0	1	5.875	0	0			0	0	0	0	0	3124.2
60528932	1	O		6	6.7	234000	233796.54	9/1/2004	8/1/2034	1509.96	360	360	90	8/1/2004	260000	1	0	0	1	6.7	6	6	8/1/2007	9/1/2007	6	6	1	12.7	6.7	1509.96
60529278	1	O		6	8.95	216750	216630.36	9/1/2004	8/1/2034	1736.23	360	360	85	8/1/2004	255000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1736.23
60529617	7	O		6	8.05	97750	97685.07	9/1/2004	8/1/2034	720.67	360	360	85	8/1/2004	115000	1	0	0	1	8.05	0	0			0	0	0	0	0	720.67
60529658	7	O		1	7.4	95200	95127.92	9/1/2004	8/1/2034	659.15	360	360	85	8/1/2004	112000	1	0	0	1	7.4	6	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	659.15
60529930	1	N		1	8.7	80750	80703.06	9/1/2004	8/1/2034	632.38	360	360	85	8/1/2004	95000	1	0	0	1	8.7	6	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	632.38
60530391	1	O		1	8.6	382520	382304.86	9/1/2004	8/1/2034	2813.2	360	360	95	8/1/2004	382000	1	0	0	1	8.6	6	6	8/1/2006	9/1/2005	6	6	1	14.6	8.6	2813.2
60530458	7	O		8	8.95	88000	87951.42	9/1/2004	8/1/2034	704.91	360	360	80	8/1/2004	110000	1	0	0	1	8.95	6	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	704.91
60530532	1	O		6	7.35	130000	129900.58	9/1/2004	8/1/2034	895.67	360	360	74.71	8/1/2004	174000	1	0	0	1	7.35	0	0			0	0	0	0	0	895.67
60530573	1	O		6	8.1	153000	152899.4	9/1/2004	8/1/2034	1133.35	360	360	90	8/1/2004	170000	1	0	0	1	8.1	6	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1133.35
60530771	7	O		6	8.6	87500	87448.06	9/1/2004	8/1/2034	679.02	360	360	70	8/1/2004	125000	1	0	0	1	8.6	6	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	679.02
60530839	5	O		6	8.7	85000	84950.58	9/1/2004	8/1/2034	665.67	360	360	85	8/1/2004	100000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	665.67
60530995	5	O		1	7.55	108000	107820.64	9/1/2004	8/1/2034	758.86	360	360	80	8/1/2004	135000	1	0	0	1	7.55	6	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	758.86
60531092	7	O		6	7.25	73600	73542.58	9/1/2004	8/1/2034	502.09	360	360	80	8/1/2004	92000	1	0	0	1	7.25	0	0			0	0	0	0	0	502.09
60532215	1	O		6	7	140000	139885.24	9/1/2004	8/1/2034	931.43	360	360	78.87	8/1/2004	177500	1	0	0	1	7	0	0			0	0	0	0	0	931.43
60532611	3	N		1	7.2	124110	124012.21	9/1/2004	8/1/2034	842.45	360	360	90	8/1/2004	137900	1	0	0	1	7.2	6	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	842.45
60532751	1	O		1	8.65	131575	131497.72	9/1/2004	8/1/2034	1025.72	360	360	85	8/1/2004	138500	1	0	0	1	8.65	6	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	1025.72
60533254	1	O		6	7.35	63750	63701.25	9/1/2004	8/1/2034	439.22	360	360	85	8/1/2004	75000	1	0	0	1	7.35	6	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	439.22
60533536	1	O		6	7.825	207000	206856.09	9/1/2004	8/1/2034	1493.72	360	360	90	8/1/2004	230000	1	0	0	1	7.825	6	6	8/1/2007	9/1/2007	6	6	1	13.825	7.825	1493.72
60533734	1	O		6	7.68	297500	297287.04	9/1/2004	8/1/2034	2116.96	360	360	85	8/1/2004	350000	1	0	0	1	7.68	6	6	8/1/2007	9/1/2007	6	6	1	13.68	7.68	2116.96
60534773	1		2	1	6.9	82350	82281.15	9/1/2004	8/1/2034	542.36	360	360	90	8/1/2004	91500	1	0	0	1	6.9	0	0			0	0	0	0	0	542.36
60535358	1	O		6	6.95	157500	157369.62	9/1/2004	8/1/2034	1042.57	360	360	90	8/1/2004	175000	1	0	0	1	6.95	6	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	1042.57
60535432	1	O		8	5.875	172000	171824.63	9/1/2004	8/1/2034	1017.45	360	360	81.9	8/1/2004	210000	1	0	0	1	5.875	0	0			0	0	0	0	0	1017.45
60535499	1	O		1	7.15	140250	140138.4	9/1/2004	8/1/2034	947.26	360	360	85	8/1/2004	165000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	947.26
60535614	1	O		6	7.45	161500	161378.94	9/1/2004	8/1/2034	1123.71	360	360	85	8/1/2004	190000	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1123.71
60536299	1	O		6	6	67600	67532.7	9/1/2004	8/1/2034	405.3	360	360	80	8/1/2004	84500	1	0	0	1	6	0	0			0	0	0	0	0	405.3
60536513	1	O		6	7.85	109250	109174.43	9/1/2004	8/1/2034	790.25	360	360	95	8/1/2004	115000	1	0	0	1	7.85	0	0			0	0	0	0	0	790.25
60537453	1	O		1	8.05	242250	242089.09	9/1/2004	8/1/2034	1786	360	360	95	8/1/2004	255000	1	0	0	1	8.05	6	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	1786
60537594	3	O		6	8.3	97500	97438.46	9/1/2004	8/1/2034	735.92	360	360	75	8/1/2004	130000	1	0	0	1	8.3	6	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	735.92
60538733	1	O		1	8.65	136250	136149.98	9/1/2004	8/1/2034	1082.01	360	360	95	8/1/2004	143400	1	0	0	1	8.65	6	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	1082.01
60538915	1	O		6	7.25	279000	278782.35	9/1/2004	8/1/2034	1903.28	360	360	90	8/1/2004	310000	1	0	0	1	7.25	6	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1903.28
60539194	1	O		6	8.45	196650	196529.63	9/1/2004	8/1/2034	1505.11	360	360	95	8/1/2004	207000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1505.11
60539392	2	O		6	7.99	207000	206860.83	9/1/2004	8/1/2034	1517.45	360	360	54.47	8/1/2004	380000	1	0	0	2	7.99	6	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1517.45
60539590	3	O		6	9.45	83250	83208.61	9/1/2004	8/1/2034	696.98	360	360	75	8/1/2004	111000	1	0	0	1	9.45	6	6	8/1/2006	9/1/2006	6	6	1	15.45	9.45	696.98
60539798	1	O		6	7.05	65000	64947.24	9/1/2004	8/1/2034	434.64	360	360	84.42	8/1/2004	77000	1	0	0	1	7.05	0	0			0	0	0	0	0	434.64
60539830	1	O		1	9.55	155622	155546.25	9/1/2004	8/1/2034	1314.24	360	360	94.98	8/1/2004	164000	1	0	0	1	9.55	6	6	8/1/2006	9/1/2006	6	6	1	15.55	9.55	1314.24
60540119	2	O		1	9.35	122400	122337.88	9/1/2004	8/1/2034	1015.84	360	360	80	8/1/2004	153000	1	0	0	2	9.35	6	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	1015.84
60540398	1	O		6	8.95	79900	79855.89	9/1/2004	8/1/2034	640.03	360	360	85	8/1/2004	94000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	640.03
60540994	2	N		1	8.9	50400	50371.89	9/1/2004	8/1/2034	401.91	360	360	90	8/1/2004	56000	1	0	0	2	8.9	6	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	401.91
60541331	1	O		6	8.85	153600	153513.44	9/1/2004	8/1/2034	1219.36	360	360	80	8/1/2004	192000	1	0	0	1	8.85	6	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	1219.36
60541430	3	N		1	9.15	63900	63866.17	9/1/2004	8/1/2034	521.07	360	360	90	8/1/2004	71000	1	0	0	1	9.15	6	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	521.07
60541612	1	N		6	8.55	60000	59964.02	9/1/2004	8/1/2034	463.48	360	360	75	8/1/2004	80000	1	0	0	1	8.55	0	0			0	0	0	0	0	463.48
60542834	1	O		8	7.99	96650	96585.02	9/1/2004	8/1/2034	708.51	360	360	77.94	8/1/2004	124000	1	0	0	1	7.99	0	0			0	0	0	0	0	708.51
60542974	1	O		6	6.5	103000	102906.88	9/1/2004	8/1/2034	651.04	360	360	36.79	8/1/2004	280000	1	0	0	1	6.5	8	4.5	8/1/2006	9/1/2006	6	6	1	12.5	6.5	651.04

60543535	5	O		1	7.35	107200	107118.02	9/1/2004	8/1/2034	738.58	360	360	80	8/1/2004	135000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	738.58
60543774	1	O		6	7.925	260000	259822.86	9/1/2004	8/1/2034	1894.22	360	360	88.14	8/1/2004	295000	1	0	0	1	7.925	0	0			0	0	0	0	0	1894.22
60543857	1	O		1	8.6	304000	303819.59	9/1/2004	8/1/2034	2359.08	360	360	95	8/1/2004	320000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	2359.08
60544350	1	O		8	7.95	109250	109175.94	9/1/2004	8/1/2034	797.84	360	360	95	8/1/2004	115000	1	0	0	1	7.95	0	0			0	0	0	0	0	797.84
60544533	3	O		1	6.1	130000	129873.03	9/1/2004	8/1/2034	787.8	360	360	89.66	8/1/2004	145000	1	0	0	1	6.1	0	0			0	0	0	0	0	787.8
60544558	1	O		1	7.1	157500	157373.42	9/1/2004	8/1/2034	1058.48	360	360	90	8/1/2004	175000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1058.48
60545159	1	O		1	7.5	80000	79940.62	9/1/2004	8/1/2034	559.38	360	360	80	8/1/2004	100000	1	0	0	1	7.5	8	6	8/1/2007	9/1/2007	6	6	1	13.5	7.5	559.38
60545456	1	O		6	7.1	83000	82933.29	9/1/2004	8/1/2034	557.79	360	360	76.85	8/1/2004	108000	1	0	0	1	7.1	0	0			0	0	0	0	0	557.79
60545670	1	O		6	7.5	216000	215839.69	9/1/2004	8/1/2034	1510.31	360	360	90	8/1/2004	240000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1510.31
60545738	1	O		6	7.7	78300	78244.18	9/1/2004	8/1/2034	558.25	360	360	90	8/1/2004	87000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	558.25
60546850	1	O		6	5.8	393000	392593.56	9/1/2004	8/1/2034	2305.94	360	360	73.48	8/1/2004	535000	1	0	0	1	5.8	0	0			0	0	0	0	0	2305.94
60546934	1	O		1	11.25	21000	20992.91	9/1/2004	8/1/2034	203.97	360	360	20	8/1/2004	105000	2	0	0	1	11.25	0	0			0	0	0	0	0	203.97
60547015	1	O		6	8.65	180000	179894.27	9/1/2004	8/1/2034	1403.23	360	360	80	8/1/2004	225000	1	0	0	1	8.65	0	0			0	0	0	0	0	1403.23
60547114	5	O		1	8.4	332500	332294.38	9/1/2004	8/1/2034	2533.12	360	360	95	8/1/2004	350000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	2533.12
60548377	1	O		8	6.3	77600	77527.07	9/1/2004	8/1/2034	480.33	360	360	80	8/1/2004	97000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	480.33
60548435	5	O		1	8.75	316800	316617.73	9/1/2004	8/1/2034	2492.27	360	360	91.17	8/1/2004	347500	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	2492.27
60548575	1	O		1	6.35	149500	149360.85	9/1/2004	8/1/2034	930.25	360	360	79.95	8/1/2004	188000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	930.25
60548955	1	O		1	11.05	37400	37388.8	9/1/2004	8/1/2034	357.59	360	360	20	8/1/2004	188000	2	0	0	1	11.05	0	0			0	0	0	0	0	357.59
60549094	1	N		6	6.99	108000	107911.29	9/1/2004	8/1/2034	717.81	360	360	86.4	8/1/2004	125000	1	0	0	1	6.99	0	0			0	0	0	0	0	717.81
60549599	1	O		6	7.55	318250	318016.16	9/1/2004	8/1/2034	2236.16	360	360	95	8/1/2004	335000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2236.16
60549698	1	O		6	7.3	85000	84934.34	9/1/2004	8/1/2034	582.74	360	360	85	8/1/2004	100000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	582.74
60549813	1	O		6	11.8	105700	105668.38	9/1/2004	8/1/2034	1071	360	360	70	8/1/2004	151000	1	0	0	1	11.8	8	6	8/1/2007	9/1/2007	6	6	1	17.8	11.8	1071
60549953	1	O		1	8.6	90000	89948.58	9/1/2004	8/1/2034	698.42	360	360	100	8/1/2004	90000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	698.42
60550431	1	O		6	8.45	72000	71955.93	9/1/2004	8/1/2034	551.07	360	360	73.85	8/1/2004	97500	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	551.07
60550597	1	O		1	9.1	83700	83655.22	9/1/2004	8/1/2034	679.51	360	360	90	8/1/2004	93000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	679.51
60550910	1	O		6	7.4	377150	376864.44	9/1/2004	8/1/2034	2611.32	360	360	95	8/1/2004	397000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	2611.32
60551595	1	O		6	7.65	123500	123411.05	9/1/2004	8/1/2034	876.26	360	360	95	8/1/2004	130000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	876.28
60551678	7	O		1	7.4	87550	87483.71	9/1/2004	8/1/2034	606.18	360	360	85	8/1/2004	103000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	606.18
60551991	5	O		6	7.95	208000	207859.01	9/1/2004	8/1/2034	1518.99	360	360	80	8/1/2004	260000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1518.99
60552254	1	O		6	6.4	124925	124809.85	9/1/2004	8/1/2034	781.42	360	360	95	8/1/2004	131500	1	0	0	1	6.4	8	4.5	8/1/2007	9/1/2007	6	6	1	12.4	6.4	781.42
60552957	1	N		6	7.45	307400	307169.56	9/1/2004	8/1/2034	2138.88	360	360	89.1	8/1/2004	345000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	2138.88
60553338	5	O		1	6.9	100800	100715.73	9/1/2004	8/1/2034	663.87	360	360	80	8/1/2004	127000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	663.87
60553419	5	O		1	11.45	75000	74975.77	9/1/2004	8/1/2034	739.86	360	360	20	8/1/2004	375000	2	0	0	1	11.45	0	0			0	0	0	0	0	739.86
60553478	5	O		1	12.3	25200	25193.25	9/1/2004	8/1/2034	265.05	360	360	20	8/1/2004	127000	2	0	0	1	12.3	0	0			0	0	0	0	0	265.05
60553658	1	O		1	10.85	55000	54979.73	9/1/2004	8/1/2034	517.56	360	360	20	8/1/2004	275000	2	0	0	1	10.85	0	0			0	0	0	0	0	517.56
60553872	3	O		6	6.5	212000	211808.34	9/1/2004	8/1/2034	1339.99	360	360	80	8/1/2004	265000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1339.99
60553898	3	O		6	6.5	243000	242780.32	9/1/2004	8/1/2034	1535.93	360	360	84.97	8/1/2004	286000	1	0	0	1	6.5	0	0			0	0	0	0	0	1535.93
60553997	1	O		6	5.95	675000	674321.58	9/1/2004	8/1/2034	4025.3	360	360	75	8/1/2004	900000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	4025.3
60554011	1	O		6	7.715	390000	389722.79	9/1/2004	8/1/2034	2784.59	360	360	69.89	8/1/2004	558000	1	0	0	1	7.715	8	6	8/1/2006	9/1/2006	6	6	1	12.715	7.715	2784.59
60554417	1	O		8	8.9	114750	114654.06	9/1/2004	8/1/2034	755.75	360	360	85	8/1/2004	135000	1	0	0	1	8.9	0	0			0	0	0	0	0	755.75
60554490	5	O		1	8.6	133000	132921.07	9/1/2004	8/1/2034	1032.1	360	360	95	8/1/2004	140000	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	1032.1
60554599	1	O		6	9.3	175000	174910.22	9/1/2004	8/1/2034	1448.03	360	360	89.29	8/1/2004	196000	1	0	0	1	9.3	8	6	8/1/2007	9/1/2007	6	6	1	15.3	9.3	1448.03
60555190	1	O		6	8.4	150000	149907.24	9/1/2004	8/1/2034	1142.76	360	360	68.18	8/1/2004	220000	1	0	0	1	8.4	0	0			0	0	0	0	0	1142.76
60555554	1	O		6	9.4	107250	107199.12	9/1/2004	8/1/2034	894.01	360	360	65	8/1/2004	165000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	894.01
60555638	3	O		1	7.65	175100	174973.9	9/1/2004	8/1/2034	1242.36	360	360	85	8/1/2004	206000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1242.36
60555919	2	O		1	9.6	257400	257276.03	9/1/2004	8/1/2034	2183.17	360	360	90	8/1/2004	286000	1	0	0	2	9.6	8	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	2183.17
60555935	1	O		1	9.5	77400	77361.92	9/1/2004	8/1/2034	650.83	360	360	90	8/1/2004	86000	1	0	0	1	9.5	8	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	650.83
60556115	1	O		6	7.95	139500	139405.44	9/1/2004	8/1/2034	1018.75	360	360	90	8/1/2004	155000	1	0	0	1	7.95	0	0			0	0	0	0	0	1018.75
60556651	3	O		8	7.45	103500	103422.41	9/1/2004	8/1/2034	720.15	360	360	90	8/1/2004	115000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	720.15
60557071	3	O		1	6.75	344000	343703.82	9/1/2004	8/1/2034	2231.18	360	360	80	8/1/2004	430000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2231.18
60557394	1	O		6	7.25	66500	66448.12	9/1/2004	8/1/2034	453.65	360	360	95	8/1/2004	70000	1	0	0	1	7.25	0	0			0	0	0	0	0	453.65
60558319	1	O		6	7.9	107000	106926.73	9/1/2004	8/1/2034	777.69	360	360	69.93	8/1/2004	153000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	777.69
60558335	1	O		1	6.95	95600	95520.85	9/1/2004	8/1/2034	632.83	360	360	80	8/1/2004	119500	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	632.83
60558459	1	O		8	8.95	93750	93698.25	9/1/2004	8/1/2034	750.97	360	360	73.24	8/1/2004	128000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	750.97
60558618	1	O		1	8.25	106605	106537.02	9/1/2004	8/1/2034	800.89	360	360	90	8/1/2004	118450	1	0	0	1	8.25	0	0			0	0	0	0	0	800.89
60558798	2	N		1	8.65	72000	71957.71	9/1/2004	8/1/2034	561.29	360	360	90	8/1/2004	80000	1	0	0	2	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	561.29
60560218	1	O		6	7	191500	191343.02	9/1/2004	8/1/2034	1274.06	360	360	78.16	8/1/2004	245000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	1274.06
60560596	2	N		1	8.7	76000	75955.81	9/1/2004	8/1/2034	595.19	360	360	89.41	8/1/2004	85000	1	0	0	2	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	595.19
60560836	7	N		6	10.35	60500	60475.16	9/1/2004	8/1/2034	546.65	360	360	55	8/1/2004	110000	1	0	0	1	10.35	8	6	8/1/2007	9/1/2007	6	6	1	16.35	10.35	546.65
60560877	1	O		6	8.8	191250	191141.1	9/1/2004	8/1/2034	1511.4	360	360	85	8/1/2004	225000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	1511.4
60560935	1		2	6	7.65	96500	96430.5	9/1/2004	8/1/2034	684.69	360	360	41.96	8/1/2004	230000	1	0	0	1	7.65	0	0			0	0	0	0	0	684.69
60561735	1	N		6	6.45	63750	63691.81	9/1/2004	8/1/2034	400.85	360	360	71.63	8/1/2004	89000	1	0	0	1	6.45	0	0			0	0	0	0	0	400.85
60562733	1	O		6	8.4	194750	194629.57	9/1/2004	8/1/2034	1483.68	360	360	95	8/1/2004	205000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1483.68
60563873	1	O		1	7.25	223920	223745.32	9/1/2004	8/1/2034	1527.53	360	360	80	8/1/2004	279900	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1527.53
60564416	3	O		1	7	215200	215023.59	9/1/2004	8/1/2034	1431.74	360	360	80	8/1/2004	269000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	1431.74
60564457	2	O		6	6.7	430000	429628.13	9/1/2004	8/1/2034	2774.7	360	360	83.5	8/1/2004	515000	1	0	0	2	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	2774.7
60564531	5	O		1	6.575	98000	97912.69	9/1/2004	8/1/2034	624.27	360	360	80	8/1/2004	122500	1	0	0	1	6.575	8	4.5	8/1/2007	9/1/2007	6	6	1	12.575	6.575	624.27
60564739	1	O		6	7.15	106400	106315.33	9/1/2004	8/1/2034	718.64	360	360	95	8/1/2004	112000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	718.64
60564978	2	O		1	7.85	155550	155442.41	9/1/2004	8/1/2034	1125.15	360	360	85	8/1/2004	183000	1	0	0	3	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1125.15
60565173	1	O		6	6.5	280000	279746.87	9/1/2004	8/1/2034	1769.8	360	360	84.08	8/1/2004	333000	1	0	0	1	6.5	0	0			0	0	0	0	0	1769.8
60565199	5	O		8	7.85	138800	138700.04	9/1/2004	8/1/2034	984.81	360	360	80	8/1/2004	173500	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	984.81
60565579	1	O		6	9.3	130500	130433.05	9/1/2004	8/1/2034	1078.33	360	360	90	8/1/2004	145000	1	0	0	1	9.3	8	6	8/1/2007	9/1/2007	6	6	1	15.3	9.3	1078.33
60565736	1	O		6	10.2	111300	111252.82	9/1/2004	8/1/2034	993.23	360	360	70	8/1/2004	159000	1	0	0	1	10.2	8	6	8/1/2006	9/1/2006	6	6	1	16.2	10.2	993.23
60565835	1	O		6	6.95	220500	220317.46	9/1/2004	8/1/2034	1459.6	360	360	90	8/1/2004	245000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1459.6
60566130	2	O		1	8.95	130500	130427.96	9/1/2004	8/1/2034	1045.35	360	360	90	8/1/2004	145000	1	0	0	2	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1045.35
60566452	2	N		8	7.8	71400	71350.11	9/1/2004	8/1/2034	513.99	360	360	70	8/1/2004	102000	1	0	0	2	7.8	8	4.5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	513.99
60567419	1	O		6	5.99	337000	336683.87	9/1/2004	8/1/2034	2018.32	360	360	74.89	8/1/2004	450000	1	0	0	1	5.99	0	0			0	0	0	0	0	2018.32

60568151	1	O	6	6.95	248000	247794.69	9/1/2004	8/1/2034	1841.64	360	360	80	8/1/2004	310000	1	0	0	1	6.95	0	0			0	0	0	0	0	1841.64
60568672	1	O	6	7.55	111200	111118.29	9/1/2004	8/1/2034	781.34	360	360	80	8/1/2004	139000	1	0	0	1	7.55	6	6	8/1/2008	9/1/2008	6	6	1	13.55	7.55	781.34
60569274	1	O	6	5.75	359550	359174.6	9/1/2004	8/1/2034	2098.24	360	360	79.9	8/1/2004	450000	1	0	0	1	5.75	0	0			0	0	0	0	0	2098.24
60569555	1	O	1	8.4	112955	112885.15	9/1/2004	8/1/2034	860.54	360	360	95	8/1/2004	118900	1	0	0	1	8.4	6	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	860.54
60569811	5	O	6	7.85	82875	82817.67	9/1/2004	8/1/2034	599.47	360	360	75	8/1/2004	110500	1	0	0	1	7.85	0	0			0	0	0	0	0	599.47
60570033	1	O	8	8.5	121600	121526.33	9/1/2004	8/1/2034	935	360	360	80	8/1/2004	152000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	935
60570090	3	O	1	7.325	168000	167870.88	9/1/2004	8/1/2034	1154.62	360	360	80	8/1/2004	210000	1	0	0	1	7.325	6	6	8/1/2007	9/1/2007	6	6	1	13.325	7.325	1154.62
60570215	1	O	8	6.95	155200	155071.52	9/1/2004	8/1/2034	1027.35	360	360	80	8/1/2004	194000	1	0	0	1	6.95	0	0			0	0	0	0	0	1027.35
60570272	1	O	1	7.9	106400	106327.14	9/1/2004	8/1/2034	773.33	360	360	80	8/1/2004	133000	1	0	0	1	7.9	6	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	773.33
60570355	1	O	8	8.45	123300	123224.53	9/1/2004	8/1/2034	943.71	360	360	90	8/1/2004	137000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	943.71
60570371	1	N	1	8.3	63000	62960.23	9/1/2004	8/1/2034	475.52	360	360	90	8/1/2004	91000	1	0	0	1	8.3	6	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	475.52
60570413	1	O	6	7.15	123000	122902.12	9/1/2004	8/1/2034	830.76	360	360	74.55	8/1/2004	165000	1	0	0	1	7.15	6	6	8/1/2007	9/1/2007	6	6	1	13.15	7.15	830.76
60570991	1	O	6	8.3	120000	119924.25	9/1/2004	8/1/2034	905.75	360	360	75	8/1/2004	160000	1	0	0	1	8.3	0	0			0	0	0	0	0	905.75
60571031	1	O	8	8.5	210000	209810.15	9/1/2004	8/1/2034	1327.35	360	360	39.77	8/1/2004	528000	1	0	0	1	8.5	0	0			0	0	0	0	0	1327.35
60571171	1	O	1	7.3	227000	226824.67	9/1/2004	8/1/2034	1556.25	360	360	100	8/1/2004	227000	1	0	0	1	7.3	6	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1556.25
60571817	7	O	6	6.9	89250	89076.58	9/1/2004	8/1/2024	686.61	240	240	69.73	8/1/2004	128000	1	0	0	1	6.9	0	0			0	0	0	0	0	686.61
60571957	1	O	6	9.1	65700	65664.85	9/1/2004	8/1/2034	533.38	360	360	90	8/1/2004	73000	1	0	0	1	9.1	6	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	533.38
60571973	1	O	1	7.05	85200	85130.84	9/1/2004	8/1/2034	569.71	360	360	80	8/1/2004	106500	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	569.71
60572237	1	N	1	8.4	81000	80949.91	9/1/2004	8/1/2034	617.09	360	360	90	8/1/2004	90000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	617.09
60572716	1	O	6	6.65	198000	197826.15	9/1/2004	8/1/2034	1271.1	360	360	89.19	8/1/2004	222000	1	0	0	1	6.65	6	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1271.1
60572914	1	O	6	8.5	77400	77353.11	9/1/2004	8/1/2034	595.14	360	360	88.97	8/1/2004	87000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	595.14
60572997	1	O	6	11.65	27800	27791.4	9/1/2004	8/1/2034	278.49	360	360	20	8/1/2004	139000	2	0	0	1	11.65	0	0			0	0	0	0	0	278.49
60573011	1	O	6	8.65	121500	121428.63	9/1/2004	8/1/2034	947.18	360	360	90	8/1/2004	135000	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	947.18
60573037	1	O	6	11.6	147000	146954.04	9/1/2004	8/1/2034	1466.96	360	360	70	8/1/2004	210000	1	0	0	1	11.6	6	6	8/1/2006	9/1/2006	6	6	1	17.6	11.6	1466.96
60573672	5	O	1	7.35	157360	157239.66	9/1/2004	8/1/2034	1084.17	360	360	80	8/1/2004	196732	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1084.17
60573912	1	O	6	7.75	180500	180372.6	9/1/2004	8/1/2034	1293.13	360	360	73.67	8/1/2004	245000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1293.13
60574134	3	O	1	5.8	524800	524257.25	9/1/2004	8/1/2034	3079.28	360	360	80	8/1/2004	656000	1	0	0	1	5.8	0	0			0	0	0	0	0	3079.28
60574613	1	O	6	5.9	90000	89802.89	9/1/2004	8/1/2024	639.61	240	240	75	8/1/2004	120000	1	0	0	1	5.9	0	0			0	0	0	0	0	639.61
60574738	5	N	6	8.2	396000	395744.89	9/1/2004	8/1/2034	2961.11	360	360	90	8/1/2004	440000	1	0	0	1	8.2	6	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	2961.11
60575594	1	O	6	7.5	142500	142394.24	9/1/2004	8/1/2034	996.39	360	360	95	8/1/2004	150000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	996.39
60575834	2	O	1	9.85	151050	150981.01	9/1/2004	8/1/2034	1308.86	360	360	95	8/1/2004	159000	1	0	0	2	9.85	6	6	8/1/2006	9/1/2006	6	6	1	15.85	9.85	1308.86
60576154	1	O	6	5.5	336000	335632.22	9/1/2004	8/1/2034	1907.78	360	360	80	8/1/2004	420000	1	0	0	1	5.5	6	6	8/1/2006	9/1/2006	6	6	1	11.5	5.5	1907.78
60578618	1	O	1	8.4	102060	101996.68	9/1/2004	8/1/2034	777.54	360	360	90	8/1/2004	113400	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	777.54
60578774	1	O	1	7.45	112000	111918.04	9/1/2004	8/1/2034	779.29	360	360	80	8/1/2004	140000	1	0	0	1	7.45	0	0			0	0	0	0	0	779.29
60576832	1	O	6	5.8	455000	454529.44	9/1/2004	8/1/2034	2669.73	360	360	79.13	8/1/2004	575000	1	0	0	1	5.8	6	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	2669.73
60576931	1	O	6	7.8	340100	339862.37	9/1/2004	8/1/2034	2448.28	360	360	95	8/1/2004	358000	1	0	0	1	7.8	6	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	2448.28
60579075	1	N	6	8.15	140000	139908.88	9/1/2004	8/1/2034	1041.95	360	360	54.9	8/1/2004	255000	1	0	0	1	8.15	6	6	8/1/2008	9/1/2008	6	6	1	14.15	8.15	1041.95
60579877	2	N	1	7.45	110700	110617.01	9/1/2004	8/1/2034	770.25	360	360	90	8/1/2004	123000	1	0	0	2	7.45	6	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	770.25
60579976	1	O	6	7.75	240000	239830.61	9/1/2004	8/1/2034	1719.39	360	360	80	8/1/2004	300000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1719.39
60580537	1	O	6	7.375	85500	85434.94	9/1/2004	8/1/2034	590.53	360	360	90	8/1/2004	95000	1	0	0	1	7.375	0	0			0	0	0	0	0	590.53
60581055	1	O	6	7.8	171000	170880.52	9/1/2004	8/1/2034	1230.98	360	360	95	8/1/2004	180000	1	0	0	1	7.8	0	0			0	0	0	0	0	1230.98
60581071	1	O	6	7.95	101650	101581.09	9/1/2004	8/1/2034	742.34	360	360	95	8/1/2004	107000	1	0	0	1	7.95	0	0			0	0	0	0	0	742.34
60581451	7	O	6	7.95	64000	63814.22	9/1/2004	8/1/2019	609.78	180	180	68.82	8/1/2004	93000	1	0	0	1	7.95	0	0			0	0	0	0	0	609.78
60581634	1	O	1	9	93600	93548.87	9/1/2004	8/1/2034	753.13	360	360	90	8/1/2004	110000	1	0	0	1	9	6	6	8/1/2006	9/1/2006	6	6	1	15	9	753.13
60581873	3	O	6	5.75	165000	164827.73	9/1/2004	8/1/2034	962.9	360	360	75	8/1/2004	220000	1	0	0	1	5.75	6	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	962.9
60582079	1	N	1	7.9	103500	103429.13	9/1/2004	8/1/2034	752.25	360	360	90	8/1/2004	115000	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	752.25
60582392	1	O	1	9.4	213750	213642.62	9/1/2004	8/1/2034	1781.76	360	360	95	8/1/2004	255000	1	0	0	1	9.4	6	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	1781.76
60583275	1	O	6	7.75	196000	195861.66	9/1/2004	8/1/2034	1404.17	360	360	77.17	8/1/2004	254000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1404.17
60583291	2	O	1	6.25	240000	239772.27	9/1/2004	8/1/2034	1477.73	360	360	80	8/1/2004	300000	1	0	0	2	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1477.73
60583333	5	O	1	11.7	39340	39327.97	9/1/2004	8/1/2034	395.6	360	360	20	8/1/2004	196732	2	0	0	1	11.7	0	0			0	0	0	0	0	395.6
60583770	1	O	6	7.2	184500	184354.63	9/1/2004	8/1/2034	1252.37	360	360	90	8/1/2004	205000	1	0	0	1	7.2	6	6	8/1/2008	9/1/2006	6	6	1	13.2	7.2	1252.37
60583798	1	O	6	5.5	500000	499452.72	9/1/2004	8/1/2034	2838.95	360	360	79.37	8/1/2004	630000	1	0	0	1	5.5	6	6	8/1/2006	9/1/2006	6	6	1	11.5	5.5	2838.95
60584570	1	O	6	7.65	132000	131606.56	9/1/2004	8/1/2019	1234.94	180	180	71.35	8/1/2004	185000	1	0	0	1	7.65	0	0			0	0	0	0	0	1234.94
60584598	1	O	6	5.8	224500	224258.66	9/1/2004	8/1/2034	1288.81	360	360	74.83	8/1/2004	300000	1	0	0	1	5.8	6	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	1288.81
60584810	9	O	1	8.5	145255	145167	9/1/2004	8/1/2034	1116.89	360	360	95	8/1/2004	153000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1116.89
60585635	3	N	6	9.15	191700	191568.51	9/1/2004	8/1/2034	1563.2	360	360	90	8/1/2004	213000	1	0	0	1	9.15	6	6	8/1/2007	9/1/2007	6	6	1	15.15	9.15	1563.2
60585650	1	O	6	5.95	402000	401595.96	9/1/2004	8/1/2034	2397.29	360	360	78.82	8/1/2004	510000	1	0	0	1	5.95	0	0			0	0	0	0	0	2397.29
60585791	2	O	1	11.6	60000	59981.24	9/1/2004	8/1/2034	598.76	360	360	20	8/1/2004	300000	2	0	0	2	11.6	0	0			0	0	0	0	0	598.76
60586690	2	O	6	6.25	173000	172835.84	9/1/2004	8/1/2034	1065.2	360	360	82.38	8/1/2004	210000	1	0	0	2	6.25	0	0			0	0	0	0	0	1065.2
60587151	1	O	6	5.99	375000	374625.97	9/1/2004	8/1/2034	2245.91	360	360	79.79	8/1/2004	470000	1	0	0	1	5.99	0	0			0	0	0	0	0	2245.91
60587276	1	O	1	8.9	289750	289588.4	9/1/2004	8/1/2034	2310.58	360	360	95	8/1/2004	305000	1	0	0	1	8.9	6	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	2310.58
60587532	1	O	1	8.85	268200	268048.86	9/1/2004	8/1/2034	2129.12	360	360	90	8/1/2004	310000	1	0	0	1	8.85	6	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	2129.12
60587797	1	O	8	9.65	63000	62969.98	9/1/2004	8/1/2034	536.65	360	360	70	8/1/2004	90000	1	0	0	1	9.65	6	6	8/1/2006	9/1/2006	6	6	1	15.65	9.65	536.65
60587854	1	O	8	8.875	117000	116934.4	9/1/2004	8/1/2034	930.91	360	360	90	8/1/2004	130000	1	0	0	1	8.875	6	6	8/1/2006	9/1/2006	6	6	1	14.875	8.875	930.91
60588078	1	O	6	7.95	76500	76448.14	9/1/2004	8/1/2034	558.67	360	360	90	8/1/2004	85000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	558.67
60588530	1	N	6	7.8	184500	184365.79	9/1/2004	8/1/2034	1302.71	360	360	90	8/1/2004	205000	1	0	0	1	7.8	6	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	1302.71
60588639	1	N	1	7.85	68850	68802.37	9/1/2004	8/1/2034	498.02	360	360	85	8/1/2004	82000	1	0	0	1	7.85	6	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	498.02
60588753	2	N	1	8.6	337250	337049.86	9/1/2004	8/1/2034	2617.1	360	360	95	8/1/2004	355000	1	0	0	2	8.6	6	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	2617.1
60588993	2	N	6	6.625	386750	386408.77	9/1/2004	8/1/2034	2476.41	360	360	85	8/1/2004	455000	1	0	0	2	6.625	6	6	8/1/2006	9/1/2006	6	6	1	12.625	6.625	2476.41
60589058	1	O	1	9.1	122550	122484.44	9/1/2004	8/1/2034	994.9	360	360	95	8/1/2004	512000	1	0	0	1	9.1	6	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	994.9
60589173	3	O	1	8.3	134707	134821.97	9/1/2004	8/1/2034	1016.75	360	360	90	8/1/2004	149675	1	0	0	1	8.3	6	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1016.75
60589199	1	O	6	7.99	112000	111924.69	9/1/2004	8/1/2034	821.04	360	360	71.34	8/1/2004	157000	1	0	0	1	7.99	0	0			0	0	0	0	0	821.04
60589512	3	N	6	8.9	234000	233869.49	9/1/2004	8/1/2034	1866.01	360	360	90	8/1/2004	260000	1	0	0	1	8.9	6	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	1866.01
60589553	7	O	6	7.6	85900	85837.51	9/1/2004	8/1/2034	606.52	360	360	68.72	8/1/2004	125000	1	0	0	1	7.6	0	0			0	0	0	0	0	606.52
60589991	1	O	6	5.9	196000	195801.12	9/1/2004	8/1/2034	1162.55	360	360	80	8/1/2004	245000	1	0	0	1	5.9	6	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	1162.55
60590817	1	O	6	7.7	117000	116916.58	9/1/2004	8/1/2034	834.17	360	360	90	8/1/2004	130000	1	0	0	1	7.7	0	0			0	0	0	0	0	834.17
60591179	1	O	6	9.6	62100	62070.09	9/1/2004	8/1/2034	526.71	360	360	90	8/1/2004	69000	1	0	0	1	9.6	6	6	8/1/2007	9/1/2007	6	6	1	15.6	9.6	526.71

60591478	5	O		6	6.65	231000	230797.19	9/1/2004	8/1/2034	1482.94	360	360	74.52	8/1/2004	310000	1	0	0	1	6.65	0	0			0	0	0	0	0	1482.94
60591690	1	N		1	7.05	61200	61150.32	9/1/2004	8/1/2034	409.23	360	360	90	8/1/2004	68000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	409.23
60591799	1	O		1	6.675	158400	158261.6	9/1/2004	8/1/2034	1019.5	360	360	80	8/1/2004	198000	1	0	0	1	6.675	6	4.5	8/1/2006	9/1/2006	6	6	1	12.675	6.675	1019.5
60592110	1	O		6	6.7	242500	242289.16	9/1/2004	8/1/2034	1564.8	360	360	89.15	8/1/2004	272000	1	0	0	1	6.7	0	0			0	0	0	0	0	1564.8
60592136	1	O		6	7.45	126000	125905.54	9/1/2004	8/1/2034	876.71	360	360	94.74	8/1/2004	133000	1	0	0	1	7.45	6	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	876.71
60592193	3		2	6	6.95	88200	88126.99	9/1/2004	8/1/2034	583.84	360	360	90	8/1/2004	98000	1	0	0	1	6.95	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	583.84
60592219	1	N		1	7.85	117000	116919.07	9/1/2004	8/1/2034	846.31	360	360	90	8/1/2004	130000	1	0	0	1	7.85	6	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	846.31
60592276	1	O		1	8.4	244150	243999.02	9/1/2004	8/1/2034	1860.03	360	360	95	8/1/2004	263000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1860.03
60592417	3	O		6	8.4	425000	424737.18	9/1/2004	8/1/2034	3237.82	360	360	100	8/1/2004	425000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	3237.82
60592813	1	O		1	7.75	78710	78654.45	9/1/2004	8/1/2034	563.89	360	360	85	8/1/2004	94000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	563.89
60593274	1	O		6	5.6	194400	194191.19	9/1/2004	8/1/2034	1116.01	360	360	79.02	8/1/2004	246000	1	0	0	1	5.6	6	6	8/1/2006	9/1/2006	6	6	1	11.6	5.6	1116.01
60593373	3	O		6	7.54	163400	163279.7	9/1/2004	8/1/2034	1147	360	360	95	8/1/2004	172000	1	0	0	1	7.54	6	6	8/1/2006	9/1/2006	6	6	1	13.54	7.54	1147
60593738	1	O		6	7.75	91200	91135.63	9/1/2004	8/1/2034	653.37	360	360	95	8/1/2004	96000	1	0	0	1	7.75	0	0			0	0	0	0	0	653.37
60593936	1	O		6	8.55	232500	232360.59	9/1/2004	8/1/2034	1795.97	360	360	75	8/1/2004	310000	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1795.97
60594553	1	O		6	7.3	280000	279783.73	9/1/2004	8/1/2034	1919.6	360	360	80	8/1/2004	350000	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1919.6
60594934	1	O		6	6.35	124000	123884.59	9/1/2004	8/1/2034	771.58	360	360	80	8/1/2004	155000	1	0	0	1	6.35	0	0			0	0	0	0	0	771.58
60595253	3	O		6	7.75	67200	67152.57	9/1/2004	8/1/2034	481.43	360	360	80	8/1/2004	84000	1	0	0	1	7.75	0	0			0	0	0	0	0	481.43
60596111	1	O		6	8.4	160000	159901.05	9/1/2004	8/1/2034	1218.95	360	360	80	8/1/2004	200000	1	0	0	1	8.4	0	0			0	0	0	0	0	1218.95
60596238	1	O		1	6.95	543600	543150	9/1/2004	8/1/2034	3598.35	360	360	90	8/1/2004	604000	1	0	0	1	6.95	6	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	3598.35
60596319	1	O		6	8.7	124200	124127.79	9/1/2004	8/1/2034	972.66	360	360	90	8/1/2004	138000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	972.66
60596378	1	O		6	6.85	256500	256283.45	9/1/2004	8/1/2034	1680.74	360	360	89.06	8/1/2004	288000	1	0	0	1	6.85	6	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	1680.74
60596475	3		2	1	5.95	242100	241856.67	9/1/2004	8/1/2034	1443.74	360	360	90	8/1/2004	269000	1	0	0	1	5.95	6	4.5	8/1/2007	9/1/2007	6	6	1	11.95	5.95	1443.74
60596772	1	O		3	7.65	119850	119763.68	9/1/2004	8/1/2034	850.36	360	360	85	8/1/2004	141000	1	0	0	1	7.65	6	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	850.36
60596818	1	O		6	6.15	92000	91911.01	9/1/2004	8/1/2034	560.49	360	360	69.32	8/1/2004	133000	1	0	0	1	6.15	6	6	8/1/2007	9/1/2007	6	6	1	12.15	6.15	560.49
60596232	1	O		1	8.1	61750	61709.39	9/1/2004	8/1/2034	457.42	360	360	95	8/1/2004	65000	1	0	0	1	8.1	6	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	457.42
60598331	7	O		6	6.8	97000	96917.3	9/1/2004	8/1/2034	632.37	360	360	74.62	8/1/2004	130000	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	632.37
60598778	1	O		1	7.55	296000	295782.51	9/1/2004	8/1/2034	2079.82	360	360	80	8/1/2004	370000	1	0	0	1	7.55	6	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2079.82
60599073	1	O		6	7.7	68800	68750.95	9/1/2004	8/1/2034	490.52	360	360	80	8/1/2004	86000	1	0	0	1	7.7	0	0			0	0	0	0	0	490.52
60599354	1	O		6	7.45	386820	386530.03	9/1/2004	8/1/2034	2691.48	360	360	90	8/1/2004	429800	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	2691.48
60599651	1	O		1	6.6	249900	249678.44	9/1/2004	8/1/2034	1596.01	360	360	85	8/1/2004	294000	1	0	0	1	6.6	6	6	8/1/2007	9/1/2007	6	6	1	12.6	6.6	1596.01
60599958	5	O		1	7	268000	267780.31	9/1/2004	8/1/2034	1783.02	360	360	80	8/1/2004	335000	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1783.02
60599990	5	O		1	12.2	67000	66981.66	9/1/2004	8/1/2034	699.51	360	360	20	8/1/2004	335000	2	0	0	1	12.2	0	0			0	0	0	0	0	699.51
60600194	1	O		1	12.45	74000	73980.84	9/1/2004	8/1/2034	786.91	360	360	20	8/1/2004	370000	2	0	0	1	12.45	0	0			0	0	0	0	0	786.91
60600798	1	O		6	6.85	103700	103612.44	9/1/2004	8/1/2034	679.51	360	360	85	8/1/2004	122000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	679.51
60600814	1	O		1	9.5	75050	75013.08	9/1/2004	8/1/2034	631.07	360	360	95	8/1/2004	79000	1	0	0	1	9.5	6	6	8/1/2007	9/1/2007	6	6	1	15.5	9.5	631.07
60600998	5	O		10	5.7	180000	179810.27	9/1/2004	8/1/2034	1044.73	360	360	90	8/1/2004	200000	1	0	0	1	5.7	6	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	1044.73
60601416	1	N		1	7.8	68000	67952.48	9/1/2004	8/1/2034	489.52	360	360	85	8/1/2004	80000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	489.52
60601432	5	O		6	6.35	164000	163847.36	9/1/2004	8/1/2034	1020.47	360	360	80	8/1/2004	205000	1	0	0	1	6.35	0	0			0	0	0	0	0	1020.47
60601630	1	O		1	5.99	364800	364436.14	9/1/2004	8/1/2034	2184.82	360	360	80	8/1/2004	456000	1	0	0	1	5.99	6	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	2184.82
60601796	1	N		6	7.95	496000	495663.8	9/1/2004	8/1/2034	3622.2	360	360	80	8/1/2004	620000	1	0	0	1	7.95	0	0			0	0	0	0	0	3622.2
60603339	1	O		6	5.75	276000	275711.83	9/1/2004	8/1/2034	1610.67	360	360	81.18	8/1/2004	340000	1	0	0	1	5.75	6	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	1610.67
60603610	1	O		1	8.4	182970	182856.85	9/1/2004	8/1/2034	1393.94	360	360	95	8/1/2004	193000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1393.94
60603651	1	O		36	7.53	294000	293783.11	8/1/2004	8/1/2034	2061.74	360	360	84.73	8/1/2004	347000	1	0	0	1	7.53	6	6	8/1/2006	9/1/2006	6	6	1	13.53	7.53	2061.74
60603776	1	O		6	7.45	285000	284788.36	9/1/2004	8/1/2034	1983.02	360	360	83.82	8/1/2004	340000	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1983.02
60604097	2	N		6	7.95	250000	249830.54	9/1/2004	8/1/2034	1825.71	360	360	49.02	8/1/2004	510000	1	0	0	4	7.95	0	0			0	0	0	0	0	1825.71
60604139	1	O		3	6.575	387000	386855.21	9/1/2004	8/1/2034	2465.23	360	360	90	8/1/2004	430000	1	0	0	1	6.575	6	6	8/1/2007	9/1/2007	6	6	1	12.575	6.575	2465.23
60604238	1	O		6	7.25	399500	399188.35	9/1/2004	8/1/2034	2725.3	360	360	85	8/1/2004	470000	1	0	0	1	7.25	6	4.5	8/1/2006	9/1/2006	6	6	1	13.25	7.25	2725.3
60604493	1	O		6	8.15	150100	150002.31	9/1/2004	8/1/2034	1117.12	360	360	95	8/1/2004	158000	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1117.12
60604576	5	O		1	7	155736	155668.34	9/1/2004	8/1/2034	1036.12	360	360	80	8/1/2004	195000	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1036.12
60604675	2	O		6	6.5	260250	260014.73	9/1/2004	8/1/2034	1644.96	360	360	75	8/1/2004	347000	1	0	0	2	6.5	6	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1644.96
60604790	1	O		6	7.6	149100	148991.54	9/1/2004	8/1/2034	1052.76	360	360	94.97	8/1/2004	157000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1052.76
60604857	1	N		1	9.4	68400	68365.63	9/1/2004	8/1/2034	570.17	360	360	95	8/1/2004	72000	1	0	0	1	9.4	6	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	570.17
60605037	1	O		6	7.3	364500	364218.47	9/1/2004	8/1/2034	2498.91	360	360	90	8/1/2004	405000	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	2498.91
60605136	1	O		6	6.9	142000	141881.28	9/1/2004	8/1/2034	935.22	360	360	94.67	8/1/2004	150000	1	0	0	1	6.9	6	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	935.22
60605433	1	O		1	7.75	147200	147098.11	9/1/2004	8/1/2034	1054.56	360	360	80	8/1/2004	184000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1054.56
60605896	1	O		6	5.7	272000	271713.31	9/1/2004	8/1/2034	1578.69	360	360	85	8/1/2004	320000	1	0	0	1	5.7	0	0			0	0	0	0	0	1578.69
60606654	1	O		1	5.99	535200	534666.18	9/1/2004	8/1/2034	3205.36	360	360	80	8/1/2004	669000	1	0	0	1	5.99	0	0			0	0	0	0	0	3205.36
60606837	1	N		1	7.4	104310	104231.02	9/1/2004	8/1/2034	722.23	360	360	90	8/1/2004	115900	1	0	0	1	7.4	6	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	722.23
60606892	1	O		6	7.95	90000	89938.99	9/1/2004	8/1/2034	657.26	360	360	90	8/1/2004	100000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	657.26
60606858	1	O		6	8.99	190000	189843.95	9/1/2004	8/1/2034	1282.8	360	360	78.51	8/1/2004	242000	1	0	0	1	8.99	0	0			0	0	0	0	0	1282.8
60609070	5	O		6	7.95	150750	150647.81	9/1/2004	8/1/2034	1100.91	360	360	90	8/1/2004	167500	1	0	0	1	7.95	0	0			0	0	0	0	0	1100.91
60609310	1	O		6	7.45	255000	254808.85	9/1/2004	8/1/2034	1774.28	360	360	85	8/1/2004	300000	1	0	0	1	7.45	6	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1774.28
60609559	5		2	1	7.9	139500	139404.48	9/1/2004	8/1/2034	1013.9	360	360	90	8/1/2004	155000	1	0	0	1	7.9	6	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	1013.9
60609617	1	O		6	8.65	220500	220370.49	9/1/2004	8/1/2034	1718.95	360	360	90	8/1/2004	245000	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1718.95
60609856	5	O		6	8.35	369000	368769.47	9/1/2004	8/1/2034	2798.16	360	360	90	8/1/2004	410000	1	0	0	1	8.35	6	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	2798.16
60610839	2	O		1	7.33	334800	334542.94	9/1/2004	8/1/2034	2302.13	360	360	90	8/1/2004	372000	1	0	0	2	7.33	6	6	8/1/2006	9/1/2006	6	6	1	13.33	7.33	2302.13
60611134	3	O		6	9.25	137750	137678.58	9/1/2004	8/1/2034	1133.24	360	360	95	8/1/2004	145000	1	0	0	1	9.25	6	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	1133.24
60611159	7	O		8	7.95	79500	79446.11	9/1/2004	8/1/2034	580.58	360	360	75	8/1/2004	106000	1	0	0	1	7.95	0	0			0	0	0	0	0	580.58
60611597	1	O		6	7.13	247500	247302.27	9/1/2004	8/1/2034	1668.29	360	360	90	8/1/2004	275000	1	0	0	1	7.13	6	6	8/1/2006	9/1/2006	6	6	1	13.13	7.13	1668.29
60612298	5	O		6	7.9	243000	242833.61	9/1/2004	8/1/2034	1766.14	360	360	90	8/1/2004	270000	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1766.14
60612553	1	O		8	9.15	94500	94449.97	9/1/2004	8/1/2034	770.59	360	360	90	8/1/2004	105000	1	0	0	1	9.15	6	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	770.59
60612751	1	O		1	7.55	415800	415494.49	9/1/2004	8/1/2034	2921.59	360	360	90	8/1/2004	462000	1	0	0	1	7.55	6	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2921.59
60613338	7	O		1	7.15	85650	85781.68	9/1/2004	8/1/2034	579.84	360	360	85	8/1/2004	101000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	579.84
60613833	5	O		1	7.1	208250	208082.64	9/1/2004	8/1/2034	1399.51	360	360	85	8/1/2004	245000	1	0	0	1	7.1	6	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	1399.51
60614179	1	O		6	7.5	167200	167075.91	9/1/2004	8/1/2034	1169.09	360	360	95	8/1/2004	176000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1169.09
60614518	1	O		1	7.35	255600	255404.53	9/1/2004	8/1/2034	1761.02	360	360	90	8/1/2004	284000	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1761.02
60614658	1	O		8	7.85	95400	95334.01	9/1/2004	8/1/2034	690.07	360	360	90	8/1/2004	106000	1	0	0	1	7.85	6	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	690.07

60615176	1	O		1	8.2	247500	247340.55	9/1/2004	8/1/2034	1850.7	360	360	90	8/1/2004	275000	1	0	0	1	8.2	8	8	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1850.7
60615457	1	O		6	8.47	103700	103636.79	9/1/2004	8/1/2034	795.16	360	360	85	8/1/2004	122000	1	0	0	1	8.47	8	6	8/1/2006	9/1/2006	6	6	1	14.47	8.47	795.16
60615606	1	O		6	6.75	184000	182872.1	3/1/2004	2/1/2034	1193.43	360	360	80	7/1/2004	230000	1	1.122E+09	0	1	6.75	8	5.5	2/1/2006	3/1/2006	6	6	1	12.75	6.75	1193.43
60615713	7	O		1	8.2	125000	124919.47	9/1/2004	8/1/2034	934.7	360	360	74.85	8/1/2004	167000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	934.7
60615796	1	O		6	8.15	107100	107030.3	9/1/2004	8/1/2034	797.09	360	360	85	8/1/2004	126000	1	0	0	1	8.15	8	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	797.09
60615838	1	O		6	7.75	310500	310280.84	9/1/2004	8/1/2034	2224.47	360	360	90	8/1/2004	345000	1	0	0	1	7.75	0	0			0	0	0	0	0	0	2224.47
60616038	2	N		1	8.65	233750	233612.7	9/1/2004	8/1/2034	1822.25	360	360	85	8/1/2004	275000	1	0	0	2	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1822.25
60616679	1	O		6	8.3	166250	166145.07	9/1/2004	8/1/2034	1254.83	360	360	95	8/1/2004	175000	1	0	0	1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1254.83
60617255	2	O		6	5.99	368000	367832.94	9/1/2004	8/1/2034	2203.99	360	360	80	8/1/2004	460000	1	0	0	2	5.99	0	0			0	0	0	0	0	0	2203.99
60617495	1		2	6	8.1	100000	99934.25	9/1/2004	8/1/2034	740.75	360	360	28.57	8/1/2004	350000	1	0	0	1	8.1	0	0			0	0	0	0	0	0	740.75
60617511	5	O		1	8.5	78050	78003.93	9/1/2004	8/1/2034	584.76	360	360	90	8/1/2004	84500	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	584.76
60617875	1	O		1	8.35	155700	155602.72	9/1/2004	8/1/2034	1180.69	360	360	90	8/1/2004	173000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1180.69
60618113	7	O		1	7.35	93900	93828.19	9/1/2004	8/1/2034	646.95	360	360	80.6	8/1/2004	116500	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	646.95
60618451	1	O		1	7.45	187200	187059.67	9/1/2004	8/1/2034	1302.53	360	360	80	8/1/2004	234000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	1302.53
60618493	2	O		6	6.9	204250	204079.24	9/1/2004	8/1/2034	1345.2	360	360	95	8/1/2004	215000	1	0	0	2	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1345.2
60618717	1	O		6	8.1	148500	148402.36	9/1/2004	8/1/2034	1100.02	360	360	90	8/1/2004	165000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1100.02
60618790	1	O		8	7.3	152000	151882.6	9/1/2004	8/1/2034	1042.07	360	360	89.41	8/1/2004	170000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1042.07
60619699	5	O		6	6.5	313600	313316.5	9/1/2004	8/1/2034	1982.17	360	360	80	8/1/2004	392000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1982.17
60619830	1	O		8	7.7	73950	73897.27	9/1/2004	8/1/2034	527.24	360	360	85	8/1/2004	87000	1	0	0	1	7.7	0	0			0	0	0	0	0	0	527.24
60620770	1	O		1	6.625	124720	124609.96	9/1/2004	8/1/2034	798.6	360	360	80	8/1/2004	155900	1	0	0	1	6.625	8	6	8/1/2006	9/1/2006	6	6	1	12.625	6.625	798.6
60620853	1	O		6	6.55	112000	111899.72	9/1/2004	8/1/2034	711.61	360	360	80	8/1/2004	140000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	711.61
60620879	1	N		1	9.65	72250	72215.57	9/1/2004	8/1/2034	615.44	360	360	85	8/1/2004	85000	1	0	0	1	9.65	8	6	8/1/2006	9/1/2006	6	6	1	15.65	9.65	615.44
60621678	1	O		6	10.15	252000	251892.03	9/1/2004	8/1/2034	2239.47	360	360	90	8/1/2004	280000	1	0	0	1	10.15	8	6	8/1/2006	9/1/2006	6	6	1	16.15	10.15	2239.47
60622172	1	O		8	6.95	124000	123897.35	9/1/2004	8/1/2034	820.82	360	360	80	8/1/2004	155000	1	0	0	1	6.95	0	0			0	0	0	0	0	0	820.82
60622834	1	O		6	6.7	90000	89921.74	9/1/2004	8/1/2034	580.76	360	360	66.67	8/1/2004	135000	1	0	0	1	6.7	0	0			0	0	0	0	0	0	580.76
60623154	1	O		8	8.5	52000	51856.26	9/1/2004	8/1/2019	512.07	180	180	65	8/1/2004	80000	1	0	0	1	8.5	0	0			0	0	0	0	0	0	512.07
60623634	2	N		1	7.25	202500	202342.03	9/1/2004	8/1/2034	1381.41	360	360	90	8/1/2004	225000	1	0	0	2	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1381.41
60624152	1	O		6	6.5	175100	174941.7	9/1/2004	8/1/2034	1106.76	360	360	85	8/1/2004	206000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1106.76
60624194	1	O		8	8.1	60000	59980.55	9/1/2004	8/1/2034	444.45	360	360	81.08	8/1/2004	74000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	444.45
60624574	2	O		6	7.5	580000	579569.55	9/1/2004	8/1/2034	4055.45	360	360	80	8/1/2004	725000	1	0	0	4	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	4055.45
60624590	1	O		6	7.819	279000	278805.81	9/1/2004	8/1/2034	2012.11	360	360	82.06	8/1/2004	340000	1	0	0	1	7.819	8	6	8/1/2007	9/1/2007	6	6	1	13.819	7.819	2012.11
60624871	1	N		6	9.85	51000	50976.71	9/1/2004	8/1/2034	441.92	360	360	85	8/1/2004	60000	1	0	0	1	9.85	8	6	8/1/2006	9/1/2006	6	6	1	15.85	9.85	441.92
60624897	1	O		5	8.9	322200	322020.3	9/1/2004	8/1/2034	2569.35	360	360	90	8/1/2004	358000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	2569.35
60624970	1	O		1	8.65	90000	89947.13	9/1/2004	8/1/2034	701.62	360	360	90	8/1/2004	100000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	701.62
60625373	1	O		6	10.25	310100	309969.05	9/1/2004	8/1/2034	2778.82	360	360	70	8/1/2004	443000	1	0	0	1	10.25	8	6	8/1/2006	9/1/2006	6	6	1	16.25	10.25	2778.82
60625795	1	O		6	11.15	66950	66928.89	9/1/2004	8/1/2034	645.19	360	360	65	8/1/2004	103000	1	0	0	1	11.15	8	6	8/1/2006	9/1/2006	6	6	1	17.15	11.15	645.19
60625910	1	O		6	7.6	76500	76444.35	9/1/2004	8/1/2034	540.15	360	360	90	8/1/2004	85000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	540.15
60626132	5	O		6	5.8	132000	131858.21	9/1/2004	8/1/2034	757.79	360	360	80	8/1/2004	165000	1	0	0	1	5.8	0	6	8/1/2006	9/1/2006	6	6	1	11.6	5.8	757.79
60627510	1	O		6	6.9	124450	124345.98	9/1/2004	8/1/2034	819.63	360	360	95	8/1/2004	131000	1	0	0	1	6.9	8	4.5	8/1/2007	9/1/2007	6	6	1	12.9	6.9	819.63
60627819	1	O		6	8.15	169600	169116.36	9/1/2004	8/1/2019	1635.51	180	180	80	8/1/2004	212000	1	0	0	1	8.15	0	0			0	0	0	0	0	0	1635.51
60627692	2	O		5	5.99	277000	276723.71	9/1/2004	8/1/2034	1658.98	360	360	83.94	8/1/2004	330000	1	0	0	2	5.99	8	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	1658.98
60628435	5	O		1	6.5	175760	175601.1	9/1/2004	8/1/2034	1110.93	360	360	80	8/1/2004	219700	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1110.93
60628718	2	O		6	7.79	251750	251573.74	9/1/2004	8/1/2034	1810.54	360	360	95	8/1/2004	265000	1	0	0	2	7.79	8	6	8/1/2007	9/1/2007	6	6	1	13.79	7.79	1810.54
60628957	1	O		6	6.45	315000	314712.48	9/1/2004	8/1/2034	1980.67	360	360	82.89	8/1/2004	380000	1	0	0	1	6.45	8	6	8/1/2007	9/1/2007	6	6	1	12.45	6.45	1980.67
60629054	2	O		1	7.5	440325	439998.21	9/1/2004	8/1/2034	3078.82	360	360	95	8/1/2004	463500	1	0	0	2	7.5	0	0			0	0	0	0	0	0	3078.82
60629193	1	O		6	6.9	185000	184845.33	9/1/2004	8/1/2034	1218.42	360	360	72.55	8/1/2004	255000	1	0	0	1	6.9	0	0			0	0	0	0	0	0	1218.42
60629235	1	O		6	6.85	378000	377680.87	9/1/2004	8/1/2034	2476.88	360	360	90	8/1/2004	420000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	2476.88
60629334	1	O		6	7.3	333000	332742.79	9/1/2004	8/1/2034	2282.96	360	360	90	8/1/2004	370000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	2282.96
60630035	1	N		1	7.63	282000	281796.1	9/1/2004	8/1/2034	1996.95	360	360	75	8/1/2004	376000	1	0	0	1	7.63	0	0			0	0	0	0	0	0	1996.95
60630134	5	O		1	8.3	185000	184883.22	9/1/2004	8/1/2034	1396.36	360	360	94.87	8/1/2004	195000	1	0	0	1	8.3	0	0			0	0	0	0	0	0	1396.36
60630290	5	O		6	5.95	600000	599396.96	9/1/2004	8/1/2034	3578.04	360	360	80	8/1/2004	750000	1	0	0	1	5.95	0	0			0	0	0	0	0	0	3578.04
60630318	5	O		6	5.55	180000	179804.82	9/1/2004	8/1/2034	1027.68	360	360	90	8/1/2004	200000	1	0	0	1	5.55	8	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	1027.68
60630431	1	O		8	9.15	52000	51972.47	9/1/2004	8/1/2034	424.03	360	360	78.2	8/1/2004	66500	1	0	0	1	9.15	0	0			0	0	0	0	0	0	424.03
60630753	1	O		1	8.55	137500	137417.55	9/1/2004	8/1/2034	1062.14	360	360	94.83	8/1/2004	145000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1062.14
60630837	5	O		1	12.3	43940	43923.24	9/1/2004	8/1/2034	462.15	360	360	20	8/1/2004	219700	2	0	0	1	12.3	0	0			0	0	0	0	0	0	462.15
60631074	1	O		8	7.2	171770	171634.66	9/1/2004	8/1/2034	1165.96	360	360	89	8/1/2004	193000	1	0	0	1	7.2	8	8	8/1/2007	9/1/2007	6	6	1	13.2	7.2	1165.96
60631173	1	O		6	8.95	208000	207885.19	9/1/2004	8/1/2034	1666.14	360	360	65	8/1/2004	320000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1666.14
60631678	1	O		8	7.35	192000	191853.17	9/1/2004	8/1/2034	1322.83	360	360	80	8/1/2004	240000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1322.83
60632197	1	O		1	7.45	134300	134199.32	9/1/2004	8/1/2034	934.46	360	360	85	8/1/2004	158000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	934.46
60632338	1	N		1	8.95	62050	62015.75	9/1/2004	8/1/2034	497.04	360	360	85	8/1/2004	73000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	497.04
60632718	1	O		1	7.35	196000	195850.11	9/1/2004	8/1/2034	1350.39	360	360	80	8/1/2004	245000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1350.39
60632957	1	O		1	8.4	114300	114229.31	9/1/2004	8/1/2034	870.79	360	360	90	8/1/2004	127000	1	0	0	1	8.4	8	6	8/1/2008	9/1/2006	6	6	1	14.4	8.4	870.79
60633054	1	O		1	12.4	20000	19994.76	9/1/2004	8/1/2034	211.91	360	360	20	8/1/2004	100000	2	0	0	1	12.4	0	0			0	0	0	0	0	0	211.91
60634037	1	N		6	8.05	69700	69653.7	9/1/2004	8/1/2034	513.87	360	360	85	8/1/2004	82000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	513.87
60634177	1	O		1	11.45	49000	48984.16	9/1/2004	8/1/2034	483.38	360	360	20	8/1/2004	245000	2	0	0	1	11.45	0	0			0	0	0	0	0	0	483.38
60634282	1	O		6	6.1	220500	220284.68	9/1/2004	8/1/2034	1336.22	360	360	90	8/1/2004	245000	1	0	0	1	6.1	8	6	8/1/2007	9/1/2007	6	6	1	12.1	6.1	1336.22
60634854	1	O		6	6.6	81000	80926.18	9/1/2004	8/1/2034	517.32	360	360	62.65	8/1/2004	98000	1	0	0	1	6.6	8	6	8/1/2007	9/1/2007	6	6	1	12.6	6.6	517.32
60635638	1	O		8	7.7	107100	107023.64	9/1/2004	8/1/2034	763.59	360	360	70	8/1/2004	153000	1	0	0	1	7.7	8	6	8/1/2008	9/1/2008	6	6	1	13.7	7.7	763.59
60636057	1	O		1	6.45	200000	199817.43	9/1/2004	8/1/2034	1257.57	360	360	80	8/1/2004	250000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	1257.57
60636172	1	O		1	8.25	118283	118207.57	9/1/2004	8/1/2034	888.63	360	360	90	8/1/2004	131426	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	888.63
60636396	1	N		1	8.4	104400	104335.44	9/1/2004	8/1/2034	795.36	360	360	90	8/1/2004	116000	1	0	0	1	8.4	8	6	8/1/2008	9/1/2006	6	6	1	14.4	8.4	795.36
60636438	2	N		1	7.65	445500	445179.17	9/1/2004	8/1/2034	3160.89	360	360	90	8/1/2004	495000	1	0	0	2	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	3160.89
60637675	1		2	6	6.7	72900	72836.62	9/1/2004	8/1/2034	470.41	360	360	86.79	8/1/2004	84000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	470.41
60637816	1	N		6	8	116000	115922.16	9/1/2004	8/1/2034	851.17	360	360	82.27	8/1/2004	141000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	851.17
60638772	1	O		6	6.45	138600	138473.48	9/1/2004	8/1/2034	871.5	360	360	90	8/1/2004	154000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	871.5
60639333	1	O		1	7.65	188000	187864.61	9/1/2004	8/1/2034	1333.89	360	360	80	8/1/2004	235000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1333.89
60639937	1	O		6	6.6	360000	359680.82	9/1/2004	8/1/2034	2299.18	360	360	80	8/1/2004	450000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	2299.18

60640299	1	O		6	7.95	150450	150348.02	9/1/2004	8/1/2034	1098.71	360	360	85	8/1/2004	177000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1098.71
60640315	5	N		6	7.35	111600	111514.65	9/1/2004	8/1/2034	768.9	360	360	90	8/1/2004	124000	1	0	0	1	7.35	8	4.5	8/1/2007	9/1/2007	6	6	1	13.35	7.35	768.9
60640497	5	O		6	7.7	120350	120264.2	9/1/2004	8/1/2034	858.05	360	360	83	8/1/2004	145000	1	0	0	1	7.7	0	0			0	0	0	0	0	858.05
60640737	5	O		6	8.5	86800	86560.07	9/1/2004	8/1/2019	854.76	180	180	84.27	8/1/2004	103000	1	0	0	1	8.5	0	0			0	0	0	0	0	854.76
60641297	1	O		1	8.35	151650	150955.63	9/1/2004	8/1/2034	1145.43	360	360	85	8/1/2004	159000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1145.43
60641479	1	O		6	10.05	333600	333453.98	9/1/2004	8/1/2034	2939.92	360	360	80	8/1/2004	417000	1	0	0	1	10.05	8	6	8/1/2006	9/1/2006	6	6	1	16.05	10.05	2939.92
60641750	3		2	1	7.4	261000	260802.38	9/1/2004	8/1/2034	1807.12	360	360	90	8/1/2004	290000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1807.12
60641818	3	O		1	7.25	240300	240112.54	9/1/2004	8/1/2034	1639.27	360	360	90	8/1/2004	267000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1639.27
60642451	1	O		6	8.35	50400	50368.51	9/1/2004	8/1/2034	382.19	360	360	90	8/1/2004	56000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	382.19
60642618	1	O		6	8.35	128250	128169.87	9/1/2004	8/1/2034	972.54	360	360	95	8/1/2004	135000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	972.54
60642790	1	O		6	5.9	589500	588901.84	9/1/2004	8/1/2034	3496.54	360	360	90	8/1/2004	655000	1	0	0	1	5.9	8	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	3496.54
60643210	7	O		6	5.7	204000	203784.98	9/1/2004	8/1/2034	1184.02	360	360	85	8/1/2004	240000	1	0	0	1	5.7	8	6	8/1/2007	9/1/2007	6	6	1	11.7	5.7	1184.02
60643418	3	O		6	7.2	465000	464633.63	9/1/2004	8/1/2034	3156.37	360	360	89.42	8/1/2004	520000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	3156.37
60643533	1	O		1	7.05	306000	305751.63	9/1/2004	8/1/2034	2046.12	360	360	90	8/1/2004	340000	1	0	0	1	7.05	8	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	2046.12
60643558	2	N		6	7.85	346500	346260.33	9/1/2004	8/1/2034	2506.36	360	360	88.95	8/1/2004	398500	1	0	0	2	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	2506.36
60643574	1	O		6	9.25	66000	67964.75	9/1/2004	8/1/2034	559.42	360	360	85	8/1/2004	80000	1	0	0	1	9.25	0	0			0	0	0	0	0	559.42
60643772	1	O		6	5.85	391000	390599.48	9/1/2004	8/1/2034	2306.67	360	360	54.31	8/1/2004	720000	1	0	0	1	5.85	0	0			0	0	0	0	0	2306.67
60644358	1	N		1	8.4	360000	359777.38	9/1/2004	8/1/2034	2742.62	360	360	90	8/1/2004	400000	1	0	0	1	8.4	0	0			0	0	0	0	0	2742.62
60644515	1	O		1	6.4	271360	271109.87	9/1/2004	8/1/2034	1697.38	360	360	80	8/1/2004	339200	1	0	0	1	6.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	6.4	1697.38
60644556	1	O		1	7.55	124000	123908.89	9/1/2004	8/1/2034	871.28	360	360	80	8/1/2004	155000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	871.28
60645892	1	O		6	6.99	310250	309995.19	9/1/2004	8/1/2034	2062.02	360	360	85	8/1/2004	365000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2062.02
60646437	3	O		1	12.35	73000	72980.67	9/1/2004	8/1/2034	770.62	360	360	20	8/1/2004	385000	2	0	0	1	12.35	0	0			0	0	0	0	0	770.62
60646692	1	O		6	6.9	330000	329724.1	9/1/2004	8/1/2034	2173.39	360	360	78.57	8/1/2004	420000	1	0	0	1	6.9	0	0			0	0	0	0	0	2173.39
60646734	1	O		6	6	97750	97652.68	9/1/2004	8/1/2034	586.07	360	360	85	8/1/2004	115000	1	0	0	1	6	0	0			0	0	0	0	0	586.07
60647070	1	O		8	7.99	330125	329903.04	9/1/2004	8/1/2034	2420.04	360	360	95	8/1/2004	347500	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	2420.04
60647377	1	O		8	6.6	366000	365675.5	9/1/2004	8/1/2034	2337.5	360	360	83.18	8/1/2004	440000	1	0	0	1	6.6	0	0			0	0	0	0	0	2337.5
60647476	1	O		8	7.2	79200	79137.59	9/1/2004	8/1/2034	537.61	360	360	90	8/1/2004	88000	1	0	0	1	7.2	0	0			0	0	0	0	0	537.61
60647617	1	O		1	10.65	50000	49980.76	9/1/2004	8/1/2034	462.99	360	360	20	8/1/2004	250000	2	0	0	1	10.65	0	0			0	0	0	0	0	462.99
60647732	5	O		6	7.15	135000	134892.58	9/1/2004	8/1/2034	911.8	360	360	88.24	8/1/2004	153000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	911.8
60647872	1	O		8	7.45	250000	249812.59	9/1/2004	8/1/2034	1739.49	360	360	74.63	8/1/2004	335000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1739.49
60648078	1	O		8	6.75	161500	161360.95	9/1/2004	8/1/2034	1047.49	360	360	85	8/1/2004	190000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	1047.49
60648318	1	O		1	6.9	276000	275769.26	9/1/2004	8/1/2034	1817.74	360	360	80	8/1/2004	345000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1817.74
60649698	1		2	1	8.08	162000	161893.05	9/1/2004	8/1/2034	1197.75	360	360	90	8/1/2004	180000	1	0	0	1	8.08	8	6	8/1/2006	9/1/2006	6	6	1	14.08	8.08	1197.75
60649811	3	O		6	8.1	116000	115923.73	9/1/2004	8/1/2034	859.27	360	360	71.6	8/1/2004	162000	1	0	0	1	8.1	0	0			0	0	0	0	0	859.27
60649878	5	N		1	7.65	115200	115117.03	9/1/2004	8/1/2034	817.37	360	360	90	8/1/2004	128000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	817.37
60649894	1	N		1	7.3	62910	62881.4	9/1/2004	8/1/2034	431.3	360	360	90	8/1/2004	70000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	431.3
60650215	1	O		6	7.25	220000	219828.38	9/1/2004	8/1/2034	1500.79	360	360	89.43	8/1/2004	246000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1500.79
60650652	5	O		1	7.875	476000	475672.41	9/1/2004	8/1/2034	3451.34	360	360	85	8/1/2004	560000	1	0	0	1	7.875	8	6	8/1/2006	9/1/2006	6	6	1	13.875	7.875	3451.34
60650793	2	O		6	6.875	314000	313736.2	9/1/2004	8/1/2034	2062.76	360	360	74.76	8/1/2004	420000	1	0	0	2	6.875	8	6	8/1/2006	9/1/2006	6	6	1	12.875	6.875	2062.76
60651213	1	O		6	7.3	128250	128150.94	9/1/2004	8/1/2034	879.25	360	360	95	8/1/2004	135000	1	0	0	1	7.3	0	0			0	0	0	0	0	879.25
60651452	1	O		6	7.25	154800	154679.24	9/1/2004	8/1/2034	1056.01	360	360	90	8/1/2004	172000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1056.01
60651510	1	O		6	7	185250	185098.15	9/1/2004	8/1/2034	1232.48	360	360	95	8/1/2004	195000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	1232.48
60651833	1	O		1	6.75	262400	262174.07	9/1/2004	8/1/2034	1701.93	360	360	80	8/1/2004	328000	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	1701.93
60652070	5	N		1	8.05	277200	277015.88	9/1/2004	8/1/2034	2043.67	360	360	90	8/1/2004	308000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	2043.67
60652377	2	O		6	7.2	159000	158702.11	9/1/2004	8/1/2024	1251.89	240	240	83.68	8/1/2004	190000	1	0	0	1	7.2	0	0			0	0	0	0	0	1251.89
60652914	1	O		6	6.6	118000	117895.38	9/1/2004	8/1/2034	753.62	360	360	88.39	8/1/2004	133500	1	0	0	2	7.2	0	0			0	0	0	0	0	753.62
60652930	3	N		6	8.05	250200	250033.82	9/1/2004	8/1/2034	1844.61	360	360	90	8/1/2004	278000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	753.62
60652997	2	O		6	8.35	187000	186825.95	9/1/2004	8/1/2034	1163.59	360	360	85	8/1/2004	220000	1	0	0	2	8.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	1163.59
60653011	1	O		6	8.25	342000	341781.91	9/1/2004	8/1/2034	2569.34	360	360	95	8/1/2004	360000	1	0	0	1	8.25	0	0			0	0	0	0	0	2569.34
60653599	1	O		8	7.875	153000	152894.7	9/1/2004	8/1/2034	1109.36	360	360	90	8/1/2004	170000	1	0	0	1	7.875	8	6	8/1/2007	9/1/2007	6	6	1	13.875	7.875	1109.36
60653672	7	O		8	6.95	136000	135887.42	9/1/2004	8/1/2034	900.25	360	360	85	8/1/2004	160000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	900.25
60653797	1	O		1	7.65	360000	359740.74	9/1/2004	8/1/2034	2554.26	360	360	72	8/1/2004	500000	1	0	0	1	7.65	0	0			0	0	0	0	0	2554.26
60655537	1	O		6	6.7	77400	77332.7	9/1/2004	8/1/2034	499.45	360	360	90	8/1/2004	86000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	499.45
60655735	1	O		6	5.25	268000	267669.65	9/1/2004	8/1/2034	1590.35	360	360	80	8/1/2004	360000	1	0	0	1	5.25	8	6	8/1/2006	9/1/2006	6	6	1	11.25	5.25	1590.35
60655750	7	O		8	7.95	72000	71791	9/1/2004	8/1/2019	686	180	180	80	8/1/2004	90000	1	0	0	1	7.95	0	0			0	0	0	0	0	686
60656212	3	O		6	6.5	118000	117853.32	9/1/2004	8/1/2034	745.85	360	360	49.37	8/1/2004	239000	1	0	0	1	6.5	0	0			0	0	0	0	0	745.85
60656493	1	N		1	9.4	62910	62878.4	9/1/2004	8/1/2034	524.4	360	360	90	8/1/2004	69900	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	524.4
60657038	1		2	1	7.75	117000	116917.42	9/1/2004	8/1/2034	838.21	360	360	90	8/1/2004	132000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	838.21
60657236	2	O		1	7.4	300000	299772.86	9/1/2004	8/1/2034	2077.14	360	360	80	8/1/2004	375000	1	0	0	2	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	2077.14
60657293	1	O		1	8.575	142405	142320.05	9/1/2004	8/1/2034	1102.55	360	360	95	8/1/2004	157500	1	0	0	1	8.575	8	6	8/1/2006	9/1/2006	6	6	1	14.575	8.575	1102.55
60657392	1	O		8	9.15	153000	152919	9/1/2004	8/1/2034	1247.63	360	360	85	8/1/2004	180000	1	0	0	1	9.15	6	6	6/1/2008	9/1/2006	6	6	1	15.15	9.15	1247.63
60657558	1	O		6	7.75	225000	224841.2	9/1/2004	8/1/2034	1611.93	360	360	90	8/1/2004	250000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1611.93
60657590	1	O		1	6.95	297000	296754.14	9/1/2004	8/1/2034	1965.99	360	360	90	8/1/2004	330000	1	0	0	1	6.95	8	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	1965.99
60657632	1	N		1	8.95	51300	51271.68	9/1/2004	8/1/2034	410.93	360	360	90	8/1/2004	57000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	410.93
60657657	1	O		6	8.05	72250	72202.01	9/1/2004	8/1/2034	532.67	360	360	85	8/1/2004	85000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	532.67
60657699	7	O		6	6.5	256000	255768.57	9/1/2004	8/1/2034	1618.1	360	360	80	8/1/2004	320000	1	0	0	1	6.5	0	0			0	0	0	0	0	1618.1
60657954	7	O		6	7.5	122400	122309.16	9/1/2004	8/1/2034	855.84	360	360	90	8/1/2004	136000	1	0	0	1	7.5	0	0			0	0	0	0	0	855.84
60658630	1	O		6	6.8	352000	351699.89	9/1/2004	8/1/2034	2294.78	360	360	79.1	8/1/2004	445000	1	0	0	1	6.8	0	0			0	0	0	0	0	2294.78
60658671	1	O		8	7.45	95400	95328.49	9/1/2004	8/1/2034	663.79	360	360	90	8/1/2004	106000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	663.79
60659232	1	O		6	7.45	240000	239820.09	9/1/2004	8/1/2034	1669.91	360	360	61.54	8/1/2004	390000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	1669.91
60659737	1	O		6	7.5	148500	148389.79	9/1/2004	8/1/2034	1038.34	360	360	90	8/1/2004	165000	1	0	0	1	7.5	0	0			0	0	0	0	0	1038.34
60660230	1	O		6	5.95	330000	329688.32	9/1/2004	8/1/2034	1967.93	360	360	84.18	8/1/2004	392000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	1967.93
60660255	5	O		1	6.9	268000	267775.95	9/1/2004	8/1/2034	1765.05	360	360	80	8/1/2004	335000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1765.05
60660297	1	O		1	8.3	136800	136713.65	9/1/2004	8/1/2034	1032.55	360	360	95	8/1/2004	146000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1032.55
60660578	5	O		1	11.7	67000	66979.51	9/1/2004	8/1/2034	673.74	360	360	20	8/1/2004	335000	2	0	0	1	11.7	0	0			0	0	0	0	0	673.74
60660693	1	O		6	7.7	220500	220342.8	9/1/2004	8/1/2034	1572.08	360	360	88.2	8/1/2004	250000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1572.08
60660792	1	O		6	6.95	395750	395422.39	9/1/2004	8/1/2034	2619.66	360	360	74.95	8/1/2004	528000	1	0	0	1	6.95	0	0			0	0	0	0	0	2619.66

60661279	5 O		6	6.65	165750	165604.47	9/1/2004	8/1/2034	1064.06	360	360	85	8/1/2004	195000	1	0	0	1	6.65	0	0			0	0	0	0	0	1064.06
60661834	2 N		6	5.55	220800	220560.58	9/1/2004	8/1/2034	1260.62	360	360	80	8/1/2004	276000	1	0	0	4	5.55	6	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	1260.62
60661899	1 O		1	7.65	112000	111919.34	9/1/2004	8/1/2034	794.66	360	360	80	8/1/2004	140000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	794.66
60662095	1	2	1	7.3	97110	97034.99	9/1/2004	8/1/2034	665.76	360	360	90	8/1/2004	107900	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	665.76
60662558	1 O		6	6.3	72250	72182.1	9/1/2004	8/1/2034	447.21	360	360	78.53	8/1/2004	92000	1	0	0	1	6.3	0	0			0	0	0	0	0	447.21
60662632	1 N		1	7.6	171000	170875.61	9/1/2004	8/1/2034	1207.39	360	360	90	8/1/2004	190000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1207.39
60662913	1 O		1	11.1	28000	27990.23	9/1/2004	8/1/2034	268.77	360	360	20	8/1/2004	140000	2	0	0	1	11.1	0	0			0	0	0	0	0	268.77
60663178	1 O		6	7.3	117000	116909.83	9/1/2004	8/1/2034	802.12	360	360	75	8/1/2004	156000	1	0	0	1	7.3	0	0			0	0	0	0	0	802.12
60663473	1 O		1	8.45	67500	67458.68	9/1/2004	8/1/2034	516.63	360	360	90	8/1/2004	75000	1	0	0	1	8.45	0	0			0	0	0	0	0	516.63
60663655	1 O		1	7.1	178148	178002.83	9/1/2004	8/1/2034	1197.2	360	360	80	8/1/2004	223823	1	0	0	1	7.1	6	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1197.2
60663671	1 O		1	12.5	44538	44524.6	9/1/2004	8/1/2034	475.32	360	360	20	8/1/2004	223823	2	0	0	1	12.5	0	0			0	0	0	0	0	475.32
60663754	1 O		8	8.1	146700	146603.55	9/1/2004	8/1/2034	1086.68	360	360	90	8/1/2004	163000	1	0	0	1	8.1	6	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1086.68
60664992	1 O		1	6.95	82450	82361.74	9/1/2004	8/1/2034	545.78	360	360	85	8/1/2004	97000	1	0	0	1	6.95	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	545.78
60665213	1 N		6	7.5	170000	169873.83	9/1/2004	8/1/2034	1188.67	360	360	88.54	8/1/2004	192000	1	0	0	1	7.5	0	0			0	0	0	0	0	1188.67
60665353	1 O		6	7.35	164000	163874.58	9/1/2004	8/1/2034	1129.92	360	360	82.83	8/1/2004	198000	1	0	0	1	7.35	0	0			0	0	0	0	0	1129.92
60665452	1 O		1	6.4	124000	123885.7	9/1/2004	8/1/2034	775.63	360	360	80	8/1/2004	160000	1	0	0	1	6.4	6	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	775.63
60666179	5 O		6	6.2	183600	183424.1	9/1/2004	8/1/2034	1124.5	360	360	85	8/1/2004	216000	1	0	0	1	6.2	6	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	1124.5
60666278	1 O		6	7.2	297000	296765.99	9/1/2004	8/1/2034	2016.01	360	360	90	8/1/2004	330000	1	0	0	1	7.2	0	0			0	0	0	0	0	2016.01
60666393	7 O		6	8.85	56800	56767.89	9/1/2004	8/1/2034	450.91	360	360	80	8/1/2004	71000	1	0	0	1	8.85	0	0			0	0	0	0	0	450.91
60666850	1 O		1	8.25	92800	92740.82	9/1/2004	8/1/2034	697.18	360	360	80	8/1/2004	116000	1	0	0	1	8.25	0	0			0	0	0	0	0	697.18
60667136	1 O		6	6.85	141300	141180.7	9/1/2004	8/1/2034	925.89	360	360	90	8/1/2004	157000	1	0	0	1	6.85	0	0			0	0	0	0	0	925.89
60667654	1 O		1	12.5	49800	49787.25	9/1/2004	8/1/2034	531.5	360	360	20	8/1/2004	249000	2	0	0	1	12.5	0	0			0	0	0	0	0	531.5
60668175	5 O		6	7.2	108000	107914.9	9/1/2004	8/1/2034	733.1	360	360	79.41	8/1/2004	136000	1	0	0	1	7.2	0	0			0	0	0	0	0	733.1
60668191	1 O		1	7.5	169600	169474.13	9/1/2004	8/1/2034	1185.87	360	360	80	8/1/2004	212000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1185.87
60668399	2 O		6	8.55	78825	78577.85	9/1/2004	8/1/2034	607.35	360	360	85	8/1/2004	92500	1	0	0	2	8.55	0	0			0	0	0	0	0	607.35
60668779	1 O		6	7.5	105300	105221.85	9/1/2004	8/1/2034	736.28	360	360	90	8/1/2004	117000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	736.28
60668811	1 O		1	7.7	129200	129107.88	9/1/2004	8/1/2034	921.15	360	360	85	8/1/2004	152000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	921.15
60668837	1 O		6	7.7	140000	139900.18	9/1/2004	8/1/2034	998.15	360	360	89.74	8/1/2004	156000	1	0	0	1	7.7	6	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	998.15
60668977	1 O		6	8.6	238500	238358.46	9/1/2004	8/1/2034	1850.79	360	360	90	8/1/2004	265000	1	0	0	1	8.6	6	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1850.79
60669231	1 O		6	7.99	198000	197866.87	9/1/2004	8/1/2034	1451.48	360	360	90	8/1/2004	220000	1	0	0	1	7.99	6	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	1451.48
60669314	1 O		6	7.5	171000	170873.09	9/1/2004	8/1/2034	1195.66	360	360	90	8/1/2004	190000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1195.66
60669355	1 O		1	11.6	23000	22992.8	9/1/2004	8/1/2034	229.53	360	360	20	8/1/2004	115000	2	0	0	1	11.6	0	0			0	0	0	0	0	229.53
60669439	1 O		6	7.8	72800	72749.13	9/1/2004	8/1/2034	524.07	360	360	80	8/1/2004	91000	1	0	0	1	7.8	0	0			0	0	0	0	0	524.07
60669876	5 O		6	6.99	236800	236605.51	9/1/2004	8/1/2034	1573.85	360	360	80	8/1/2004	296000	1	0	0	1	6.99	0	0			0	0	0	0	0	1573.85
60669975	3 O		1	7.8	77945	77890.53	9/1/2004	8/1/2034	561.11	360	360	85	8/1/2004	92000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	561.11
60670411	1 O		1	8.975	172900	172805.06	9/1/2004	8/1/2034	1388.09	360	360	95	8/1/2004	182000	1	0	0	1	8.975	6	6	8/1/2006	9/1/2006	6	6	1	14.975	8.975	1388.09
60670650	1 O		1	8.2	111200	111128.36	9/1/2004	8/1/2034	831.51	360	360	80	8/1/2004	139000	1	0	0	1	8.2	0	0			0	0	0	0	0	831.51
60670874	1 O		1	9.15	123405	123339.68	9/1/2004	8/1/2034	1006.3	360	360	95	8/1/2004	129900	1	0	0	1	9.15	6	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	1006.3
60670916	1 O		6	8.1	90000	89940.62	9/1/2004	8/1/2034	666.68	360	360	84.11	8/1/2004	107000	1	0	0	1	8.1	0	0			0	0	0	0	0	666.68
60671098	1 O		8	5.75	312000	311674.25	9/1/2004	8/1/2034	1820.75	360	360	71.72	8/1/2004	435000	1	0	0	1	5.75	6	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	1820.75
60671310	2 O		1	9.35	190000	189903.54	9/1/2004	8/1/2034	1576.88	360	360	95	8/1/2004	200000	1	0	0	2	9.35	6	6	8/1/2007	9/1/2007	6	6	1	15.35	9.35	1576.88
60672854	5 O		6	7.9	135500	135407.21	9/1/2004	8/1/2034	984.83	360	360	79.33	8/1/2004	170800	1	0	0	1	7.9	6	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	984.83
60673613	1 O		6	7.4	132300	132199.83	9/1/2004	8/1/2034	916.02	360	360	90	8/1/2004	147000	1	0	0	1	7.4	6	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	916.02
60674215	5 O		6	8.05	144000	143904.35	9/1/2004	8/1/2034	1061.65	360	360	90	8/1/2004	160000	1	0	0	1	8.05	6	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1061.65
60674231	5 O		6	7.85	166000	165885.18	9/1/2004	8/1/2034	1200.74	360	360	93.79	8/1/2004	177000	1	0	0	1	7.85	0	0			0	0	0	0	0	1200.74
60674496	1 O		6	7.35	99000	98924.29	9/1/2004	8/1/2034	682.09	360	360	90	8/1/2004	110000	1	0	0	1	7.35	6	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	682.09
60674876	5 O		1	10.4	145800	145740.79	9/1/2004	8/1/2034	1322.81	360	360	90	8/1/2004	162000	1	0	0	1	10.4	6	6	8/1/2007	9/1/2007	6	6	1	16.4	10.4	1322.81
60674991	1 O		8	7.5	121600	121509.75	9/1/2004	8/1/2034	850.25	360	360	80	8/1/2004	152000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	850.25
60675139	1 O		6	6	250000	249751.12	9/1/2004	8/1/2034	1498.88	360	360	69.44	8/1/2004	360000	1	0	0	1	6	0	0			0	0	0	0	0	1498.88
60675238	2 N		1	7.3	178000	178469.08	9/1/2004	8/1/2024	1418.62	240	240	80	8/1/2004	223500	1	0	0	4	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1418.62
60675253	5 O		1	6.25	111200	111094.49	9/1/2004	8/1/2034	684.68	360	360	80	8/1/2004	139000	1	0	0	1	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	684.68
60675410	1 O		6	8.05	258400	258228.36	9/1/2004	8/1/2034	1905.07	360	360	95	8/1/2004	272000	1	0	0	1	8.05	6	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1905.07
60676590	7 O		6	6.8	110500	110405.79	9/1/2004	8/1/2034	720.38	360	360	65	8/1/2004	130000	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	720.38
60676616	1 O		1	7.3	161910	161784.94	9/1/2004	8/1/2034	1110.01	360	360	90	8/1/2004	179900	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1110.01
60676632	5 O		1	7	261600	261385.56	9/1/2004	8/1/2034	1740.44	360	360	80	8/1/2004	327000	1	0	0	1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1740.44
60676939	1 O		6	8.15	135000	134869.42	9/1/2004	8/1/2034	822.46	360	360	90	8/1/2004	150000	1	0	0	1	8.15	6	6	8/1/2007	9/1/2007	6	6	1	12.15	8.15	822.46
60677176	3 O		6	7.35	97200	97125.66	9/1/2004	8/1/2034	669.69	360	360	90	8/1/2004	108000	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	669.69
60677390	1 O		6	9.05	163800	163711.46	9/1/2004	8/1/2034	1323.87	360	360	90	8/1/2004	182000	1	0	0	1	9.05	0	0			0	0	0	0	0	1323.87
60678075	1 O		1	9.3	103500	103446.9	9/1/2004	8/1/2034	855.23	360	360	90	8/1/2004	115000	1	0	0	1	9.3	6	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	855.23
60678398	1	2	1	7.1	236250	236060.13	9/1/2004	8/1/2034	1587.68	360	360	90	8/1/2004	262500	1	0	0	1	7.1	6	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1587.68
60678737	1 O		6	7.65	82150	82083.64	9/1/2004	8/1/2034	653.82	360	360	95	8/1/2004	97000	1	0	0	1	7.65	0	0			0	0	0	0	0	653.82
60678950	1 O		1	8.15	171000	170888.71	9/1/2004	8/1/2034	1272.67	360	360	90	8/1/2004	190000	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1272.67
60679115	1 O		6	8.95	510000	509577.81	9/1/2004	8/1/2034	3375.94	360	360	89.87	8/1/2004	567500	1	0	0	1	8.95	6	6	8/1/2007	9/1/2007	6	6	1	12.95	8.95	3375.94
60679693	1 O		6	7.9	102600	102529.74	9/1/2004	8/1/2034	745.71	360	360	90	8/1/2004	114000	1	0	0	1	7.9	6	4.5	8/1/2007	9/1/2007	6	6	1	13.9	7.9	745.71
60680071	2 O		6	9.35	200000	199898.46	9/1/2004	8/1/2034	1659.87	360	360	87.72	8/1/2004	228000	1	0	0	2	9.35	6	6	8/1/2007	9/1/2007	6	6	1	15.35	9.35	1659.87
60680212	1 O		1	6.775	98800	98715.35	9/1/2004	8/1/2034	642.46	360	360	80	8/1/2004	123500	1	0	0	1	6.775	6	6	8/1/2006	9/1/2006	6	6	1	12.775	6.775	642.46
60680238	1 O		1	10.85	24700	24690.9	9/1/2004	8/1/2034	232.43	360	360	20	8/1/2004	123500	2	0	0	1	10.85	0	0			0	0	0	0	0	232.43
60680477	1 N		6	9.3	83300	83257.27	9/1/2004	8/1/2034	688.31	360	360	85	8/1/2004	98000	1	0	0	1	9.3	6	6.5	8/1/2006	9/1/2006	6	6	1	15.3	9.3	688.31
60680758	1 O		6	6.75	142200	142077.57	9/1/2004	8/1/2034	922.31	360	360	90	8/1/2004	158000	1	0	0	1	6.75	6	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	922.31
60681095	7 O		6	7.15	168000	167868.31	9/1/2004	8/1/2034	1134.69	360	360	80	8/1/2004	210000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1134.69
60681293	1 O		6	6.85	337000	336715.48	9/1/2004	8/1/2034	2208.23	360	360	79.88	8/1/2004	422000	1	0	0	1	6.85	6	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	2208.23
60681517	5 O		6	9.25	304000	303842.39	9/1/2004	8/1/2034	2500.94	360	360	95	8/1/2004	320000	1	0	0	1	9.25	6	6	8/1/2007	9/1/2007	6	6	1	15.25	9.25	2500.94
60681632	1 O		6	6.75	276250	276012.15	9/1/2004	8/1/2034	1791.76	360	360	85	8/1/2004	325000	1	0	0	1	6.75	0	0			0	0	0	0	0	1791.76
60681855	1 O		6	7.45	125460	125365.95	9/1/2004	8/1/2034	872.95	360	360	82	8/1/2004	153000	1	0	0	1	7.45	0	0			0	0	0	0	0	872.95
60682333	5 O		1	8.25	212373	212237.57	9/1/2004	8/1/2034	1595.49	360	360	95	8/1/2004	223551	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1595.49
60683554	3 N		1	8.9	73800	73758.84	9/1/2004	8/1/2034	588.51	360	360	90	8/1/2004	82000	1	0	0	1	8.9	6	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	588.51
60683737	1 O		6	7.35	151000	150884.53	9/1/2004	8/1/2034	1040.35	360	360	84.38	8/1/2004	179000	1	0	0	1	7.35	0	0			0	0	0	0	0	1040.35

60683935	1	O		6	7.1	155000	154875.43	9/1/2004	8/1/2034	1041.65	360	360	62	8/1/2004	250000	1	0	0	1	7.1	0	0			0	0	0	0	0	1041.65
60684057	1	O		6	7.8	93500	93434.67	9/1/2004	8/1/2034	673.08	360	360	85	8/1/2004	110000	1	0	0	1	7.8	0	0			0	0	0	0	0	673.08
60685153	7	O		6	8.2	85850	85794.69	9/1/2004	8/1/2034	641.95	360	360	85	8/1/2004	101000	1	0	0	1	8.2	0	0			0	0	0	0	0	641.95
60685377	5	O		1	8.8	93005	92952.04	9/1/2004	8/1/2034	735	360	360	95	8/1/2004	97900	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	735
60685435	1	O		6	6.99	476000	475609.05	9/1/2004	8/1/2034	3163.65	360	360	80	8/1/2004	595000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	3163.65
60685955	1	N		6	6.75	89000	88923.37	9/1/2004	8/1/2034	577.26	360	360	89	8/1/2004	100000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	577.26
60686193	3	O		1	7	84000	83931.14	9/1/2004	8/1/2034	558.86	360	360	80	8/1/2004	105000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	558.86
60686557	1		2	1	7.55	62910	62863.77	9/1/2004	8/1/2034	442.04	360	360	90	8/1/2004	80000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	442.04
60686912	1	N		6	8.45	154000	153905.74	9/1/2004	8/1/2034	1178.68	360	360	89.53	8/1/2004	172000	1	0	0	1	8.45	0	0			0	0	0	0	0	1178.68
60687498	2	N		1	7.6	64800	64752.86	9/1/2004	8/1/2034	457.54	360	360	90	8/1/2004	72000	1	0	0	2	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	457.54
60687514	1	O		6	6.85	127500	127250.75	9/1/2004	8/1/2024	977.06	240	240	85	8/1/2004	150000	1	0	0	1	6.85	0	0			0	0	0	0	0	977.06
60687894	2	N		6	9.35	86400	86356.13	9/1/2004	8/1/2034	717.07	360	360	90	8/1/2004	96000	1	0	0	2	9.35	0	0			0	0	0	0	0	717.07
60688199	1	O		1	8.65	205200	205079.47	9/1/2004	8/1/2034	1599.68	360	360	90	8/1/2004	228000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1599.68
60688819	3	O		1	9.1	194750	194645.81	9/1/2004	8/1/2034	1581.04	360	360	95	8/1/2004	205000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	1581.04
60689114	1	O		6	7.75	249300	249124.04	9/1/2004	8/1/2034	1786.02	360	360	90	8/1/2004	277000	1	0	0	1	7.75	8	4.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1786.02
60689478	1	O		6	7.55	326000	325760.46	9/1/2004	8/1/2034	2290.62	360	360	79.13	8/1/2004	412000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2290.62
60689874	1	N		1	7.9	500000	499657.64	9/1/2004	8/1/2034	3634.03	360	360	89.29	8/1/2004	565000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	3634.03
60691276	5	O		6	9.6	99900	99851.88	9/1/2004	8/1/2034	847.32	360	360	90	8/1/2004	111000	1	0	0	1	9.6	0	0			0	0	0	0	0	847.32
60692399	2	N		1	7.8	135000	134905.67	9/1/2004	8/1/2034	971.83	360	360	90	8/1/2004	150000	1	0	0	2	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	971.83
60692837	1	O		6	6.75	102000	101912.17	9/1/2004	8/1/2034	661.58	360	360	85	8/1/2004	120000	1	0	0	1	6.75	0	0			0	0	0	0	0	661.58
60692910	1	O		6	7	114750	114655.94	9/1/2004	8/1/2034	763.44	360	360	85	8/1/2004	135000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	763.44
60693017	1	N		1	9.6	69300	69266.62	9/1/2004	8/1/2034	587.78	360	360	90	8/1/2004	93000	1	0	0	1	9.6	0	0			0	0	0	0	0	587.78
60693215	2	O		6	7.3	378000	377708.04	9/1/2004	8/1/2034	2591.48	360	360	90	8/1/2004	420000	1	0	0	2	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	2591.48
60693710	1	N		1	7.3	109710	109625.26	9/1/2004	8/1/2034	752.14	360	360	90	8/1/2004	121900	1	0	0	1	7.3	0	0			0	0	0	0	0	752.14
60693876	1	O		6	8.9	74000	73958.72	9/1/2004	8/1/2034	590.11	360	360	77.16	8/1/2004	95900	1	0	0	1	8.9	0	0			0	0	0	0	0	590.11
60694056	1	O		6	7.9	314500	314294.65	9/1/2004	8/1/2034	2285.81	360	360	85	8/1/2004	370000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	2285.81
60694098	1	N		6	6.8	205500	205324.79	9/1/2004	8/1/2034	1339.71	360	360	79.71	8/1/2004	257800	1	0	0	1	6.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	1339.71
60694437	5	N		1	8.95	82450	82404.49	9/1/2004	8/1/2034	660.45	360	360	85	8/1/2004	97000	1	0	0	1	8.95	8	6.5	8/1/2006	9/1/2006	6	6	1	14.95	8.95	660.45
60694538	1	O		1	8.05	102000	101932.25	9/1/2004	8/1/2034	752	360	360	85	8/1/2004	124000	1	0	0	1	8.05	0	0			0	0	0	0	0	752
60694718	1	O		6	6.49	112000	111898.55	9/1/2004	8/1/2034	707.18	360	360	80	8/1/2004	140000	1	0	0	1	6.49	8	6	8/1/2007	9/1/2007	6	6	1	12.49	6.49	707.18
60694759	1	O		1	7.437	221255	221088.71	9/1/2004	8/1/2034	1537.52	360	360	94.96	8/1/2004	233000	1	0	0	1	7.437	8	4.5	8/1/2006	9/1/2006	6	6	1	13.437	7.437	1537.52
60695012	1	O		6	6.65	196000	195827.91	9/1/2004	8/1/2034	1258.26	360	360	94.23	8/1/2004	208000	1	0	0	1	6.65	0	0			0	0	0	0	0	1258.26
60695517	1	O		6	7.8	127500	127410.91	9/1/2004	8/1/2034	917.84	360	360	85	8/1/2004	150000	1	0	0	1	7.8	0	0			0	0	0	0	0	917.84
60695574	7	O		1	8.85	54750	54719.14	9/1/2004	8/1/2034	434.64	360	360	75	8/1/2004	73000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	434.64
60696978	1	O		5	7.95	144000	143902.39	9/1/2004	8/1/2034	1051.61	360	360	89.44	8/1/2004	161000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1051.61
60698131	1	O		1	8.25	188100	187980.05	9/1/2004	8/1/2034	1413.14	360	360	95	8/1/2004	198000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1413.14
60698172	1	O		8	7.925	317900	317683.42	9/1/2004	8/1/2034	2316.04	360	360	93.5	8/1/2004	340000	1	0	0	1	7.925	8	6	8/1/2006	9/1/2006	6	6	1	13.925	7.925	2316.04
60698511	1	O		1	7.8	113400	113320.78	9/1/2004	8/1/2034	816.34	360	360	90	8/1/2004	126000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	816.34
60698578	1	O		1	7.45	100000	99925.03	9/1/2004	8/1/2034	695.8	360	360	80	8/1/2004	125000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2008	6	6	1	13.45	7.45	695.8
60698594	1	O		8	7.625	209550	209398.33	9/1/2004	8/1/2034	1483.19	360	360	82.5	8/1/2004	254000	1	0	0	1	7.625	0	0			0	0	0	0	0	1483.19
60698719	5	O		6	6.15	226100	225881.29	9/1/2004	8/1/2034	1377.47	360	360	95	8/1/2004	238000	1	0	0	1	6.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	1377.47
60699113	1	O		6	7.35	238000	237817.99	9/1/2004	8/1/2034	1639.76	360	360	85	8/1/2004	280000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	1639.76
60699154	1	O		8	5.7	104000	103890.38	9/1/2004	8/1/2034	603.62	360	360	82.54	8/1/2004	126000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	603.62
60699253	1	O		6	7.1	294500	294263.32	9/1/2004	8/1/2034	1979.14	360	360	95	8/1/2004	310000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1979.14
60700077	1	O		6	7	135000	134889.34	9/1/2004	8/1/2034	898.16	360	360	90	8/1/2004	150000	1	0	0	1	7	8	4.5	8/1/2006	9/1/2006	6	6	1	13	7	898.16
60700093	1	O		6	7.5	194000	193856.02	9/1/2004	8/1/2034	1356.48	360	360	84.67	8/1/2004	300000	1	0	0	1	7.5	0	0			0	0	0	0	0	1356.48
60700218	1	O		1	7.9	463500	463182.63	9/1/2004	8/1/2034	3368.75	360	360	90	8/1/2004	515000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	3368.75
60700630	1	O		6	7.65	171000	170876.86	9/1/2004	8/1/2034	1213.27	360	360	90	8/1/2004	190000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1213.27
60701075	1	N		1	8.5	70805	70762.11	9/1/2004	8/1/2034	544.43	360	360	85	8/1/2004	83300	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	544.43
60702370	1	O		6	7.9	188000	187871.27	9/1/2004	8/1/2034	1366.4	360	360	80	8/1/2004	235000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1366.4
60702578	1	O		6	7.5	456000	455661.58	9/1/2004	8/1/2034	3188.42	360	360	80	8/1/2004	570000	1	0	0	1	7.5	0	0			0	0	0	0	0	3188.42
60703055	1	N		1	8.05	189000	188874.47	9/1/2004	8/1/2034	1393.41	360	360	90	8/1/2004	210000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1393.41
60703410	1	O		6	8.7	87300	87249.25	9/1/2004	8/1/2034	683.68	360	360	90	8/1/2004	97000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	683.68
60703691	1	O		6	6.6	238300	236090.49	9/1/2004	8/1/2034	1509.16	360	360	85	8/1/2004	278000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1509.16
60703717	3	O		1	7.4	225600	225429.19	9/1/2004	8/1/2034	1562.01	360	360	80	8/1/2004	282000	1	0	0	1	7.4	8	6	8/1/2008	9/1/2006	6	6	1	13.4	7.4	1562.01
60703899	5	N		6	7.35	500000	499617.63	9/1/2004	8/1/2034	3444.87	360	360	64.52	8/1/2004	775000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	3444.87
60704012	1	O		6	6.95	84000	83733.83	9/1/2004	8/1/2019	752.67	180	180	78.5	8/1/2004	107000	1	0	0	1	6.95	0	0			0	0	0	0	0	752.67
60704053	1	O		6	6.45	135000	134878.77	9/1/2004	8/1/2034	848.86	360	360	90	8/1/2004	150000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	848.86
60704558	1	N		1	7.5	76500	76443.23	9/1/2004	8/1/2034	534.9	360	360	90	8/1/2004	85000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	534.9
60704715	5	O		6	9.8	158400	158328.87	9/1/2004	8/1/2034	1368.73	360	360	90	8/1/2004	176000	1	0	0	1	9.8	8	6	8/1/2007	9/1/2007	6	6	1	15.8	9.8	1368.73
60704498	1	O		6	7.4	139500	139394.38	9/1/2004	8/1/2034	965.87	360	360	90	8/1/2004	155000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	965.87
60705738	1	O		1	8.7	79830	79783.59	9/1/2004	8/1/2034	625.18	360	360	90	8/1/2004	88700	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	625.18
60706033	5	O		6	8.75	216000	215814.02	9/1/2004	8/1/2034	1400.98	360	360	80	8/1/2004	270000	1	0	0	1	8.75	0	0			0	0	0	0	0	1400.98
60706272	1	O		6	7.9	51000	50965.07	9/1/2004	8/1/2034	370.68	360	360	85	8/1/2004	60000	1	0	0	1	7.9	0	0			0	0	0	0	0	370.68
60706355	1	O		1	7.25	126000	125901.7	9/1/2004	8/1/2034	859.55	360	360	80	8/1/2004	158000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	859.55
60706512	1	N		6	6.85	82800	82730.09	9/1/2004	8/1/2034	542.56	360	360	90	8/1/2004	92000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	542.56
60706694	1	O		6	7.99	154375	154271.2	9/1/2004	8/1/2034	1131.68	360	360	65	8/1/2004	237500	1	0	0	1	7.99	0	0			0	0	0	0	0	1131.68
60706934	5	O		1	11.05	69980	69955.31	9/1/2004	8/1/2034	669.09	360	360	20	8/1/2004	349900	2	0	0	1	11.05	0	0			0	0	0	0	0	669.09
60707072	1	O		1	7.05	180000	179853.9	9/1/2004	8/1/2034	1203.6	360	360	80	8/1/2004	339500	1	0	0	1	7.05	0	0			0	0	0	0	0	1203.6
60707478	1	O		1	11.25	45000	44984.81	9/1/2004	8/1/2034	437.07	360	360	20	8/1/2004	225000	2	0	0	1	11.25	0	0			0	0	0	0	0	437.07
60708054	1	O		1	8.05	192000	191810.68	9/1/2004	8/1/2034	1157.32	360	360	80	8/1/2004	240000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	8.05	1157.32
60708478	1	O		6	7.4	598500	598048.85	9/1/2004	8/1/2034	4143.9	360	360	90	8/1/2004	665000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	4143.9
60708492	1	O		1	8.15	80000	79947.93	9/1/2004	8/1/2034	595.4	360	360	80	8/1/2004	124000	1	0	0	1	8.15	0	0			0	0	0	0	0	595.4
60709052	1	O		1	7.7	90000	89935.83	9/1/2004	8/1/2034	641.67	360	360	84.11	8/1/2004	107000	1	0	0	1	7.7	0	0			0	0	0	0	0	641.67
60709557	1	O		6	7.5	405500	405199.06	9/1/2004	8/1/2034	2835.32	360	360	93.87	8/1/2004	432000	1	0	0	1	7.5	8	6	8/1/2008	9/1/2006	6	6	1	13.5	7.5	2835.32
60709599	1	O		6	6.55	637500	636929.27	9/1/2004	8/1/2034	4050.42	360	360	85	8/1/2004	750000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	4050.42
60709839	1	O		6	6.25	323000	322693.52	9/1/2004	8/1/2034	1988.77	360	360	85	8/1/2004	380000	1	0	0	1	6.25	8	6	8/1/2007	9/1/2007	6	6	1	12.25	6.25	1988.77

60709979	1	O		6	5.8	639999	639337.11	9/1/2004	8/1/2034	3755.22	360	360	75.29	8/1/2004	850000	1	0	0	1	5.8	0	0			0	0	0	0	0	3755.22
60710514	1	O		1	8.65	83706	83650.84	9/1/2004	8/1/2034	652.5	360	360	90	8/1/2004	93000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	652.5
60710795	2	O		6	9.1	365750	365554.33	9/1/2004	8/1/2034	2969.27	360	360	95	8/1/2004	385000	1	0	0	2	9.1	8	6	8/1/2007	9/1/2007	6	6	1	15.1	9.1	2969.27
60711074	8	O		6	8.7	82450	82402.06	9/1/2004	8/1/2034	645.7	360	360	85	8/1/2004	97000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	645.7
60711397	1	O		1	8.35	109250	109181.74	9/1/2004	8/1/2034	828.48	360	360	95	8/1/2004	115000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	828.48
60711413	1	O		6	8.5	120650	120578.9	9/1/2004	8/1/2034	927.7	360	360	95	8/1/2004	127000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	927.7
60711512	1	O		1	8.85	207000	206825.24	9/1/2004	8/1/2034	1356.39	360	360	90	8/1/2004	230000	1	0	0	1	8.85	8	6	9/1/2007	9/1/2007	6	6	1	12.85	8.85	1356.39
60711736	5	O		1	7.65	265500	265308.79	9/1/2004	8/1/2034	1883.77	360	360	90	8/1/2004	295000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1883.77
60711918	1	O		6	8	115000	114922.84	9/1/2004	8/1/2034	843.83	360	360	89.84	8/1/2004	128000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	843.83
60712791	3	O		1	6.8	220000	219812.43	9/1/2004	8/1/2034	1434.24	360	360	80	8/1/2004	275000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1434.24
60713351	2	O		6	8.2	459000	458704.3	9/1/2004	8/1/2034	3432.2	360	360	85	8/1/2004	540000	1	0	0	2	8.2	8	4.5	8/1/2007	9/1/2007	6	6	1	14.2	8.2	3432.2
60713575	3	O		1	8.2	137610	137521.35	9/1/2004	8/1/2034	1028.99	360	360	90	8/1/2004	152900	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1028.99
60714037	3	O		6	7.25	73450	73392.7	9/1/2004	8/1/2034	501.06	360	360	65	8/1/2004	113000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	501.06
60714995	5	O		1	7.65	221319	221159.81	9/1/2004	8/1/2034	1570.3	360	360	90	8/1/2004	265000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1570.3
60715174	2	O		6	6.6	526000	526936.22	9/1/2024	8/1/2024	3967.78	240	240	80	8/1/2004	660000	1	0	0	3	6.6	0	0			0	0	0	0	0	3967.78
60715398	2	N		1	8.6	144500	144414.24	9/1/2004	8/1/2034	1121.34	360	360	85	8/1/2004	170000	1	0	0	2	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1121.34
60715539	5	O		1	7.35	260000	259801.17	9/1/2004	8/1/2034	1791.33	360	360	80	8/1/2004	325000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1791.33
60715752	3	O		1	8.35	163400	163222.63	9/1/2004	8/1/2034	1239.08	360	360	95	8/1/2004	172000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1239.08
60716370	1	O		6	7.7	238500	238329.96	9/1/2004	8/1/2034	1700.42	360	360	90	8/1/2004	265000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1700.42
60716594	1	O		6	6.95	170000	169859.26	9/1/2004	8/1/2034	1125.32	360	360	85	8/1/2004	200000	1	0	0	1	6.95	0	0			0	0	0	0	0	1125.32
60716818	3	O		1	8.95	67500	67462.74	9/1/2004	8/1/2034	540.7	360	360	90	8/1/2004	75000	1	0	0	1	8.95	8	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	540.7
60716834	1	O		6	7.84	79200	79145.1	9/1/2004	8/1/2034	572.34	360	360	90	8/1/2004	88000	1	0	0	1	7.84	8	6	8/1/2006	9/1/2006	6	6	1	13.84	7.84	572.34
60717238	1	N		6	6.55	110700	110600.89	9/1/2004	8/1/2034	703.35	360	360	90	8/1/2004	123000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	703.35
60717295	1	O		1	7.6	359900	359838.2	9/1/2004	8/1/2034	2541.17	360	360	90	8/1/2004	399900	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	2541.17
60717972	1	O		6	8.7	95000	95944.19	9/1/2004	8/1/2034	751.81	360	360	80	8/1/2004	120000	1	0	0	1	8.7	0	0			0	0	0	0	0	751.81
60718517	1	O		6	8.7	148750	148663.53	9/1/2004	8/1/2034	1164.91	360	360	85	8/1/2004	175000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1164.91
60718699	5	O		6	7.8	205850	205706.17	9/1/2004	8/1/2034	1481.88	360	360	94	8/1/2004	219000	1	0	0	1	7.8	0	0			0	0	0	0	0	1481.88
60718772	3	O		6	8.7	116850	116782.07	9/1/2004	8/1/2034	915.09	360	360	95	8/1/2004	123000	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	915.09
60718996	1	O		6	7.35	144500	144389.49	9/1/2004	8/1/2034	995.57	360	360	89.75	8/1/2004	161000	1	0	0	1	7.35	0	0			0	0	0	0	0	995.57
60719093	1	O		6	8.35	222400	222261.05	9/1/2004	8/1/2034	1686.48	360	360	80	8/1/2004	278000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1686.48
60720190	2	O		6	7.45	190800	190656.97	9/1/2004	8/1/2034	1327.58	360	360	89.16	8/1/2004	214000	1	0	0	2	7.45	0	0			0	0	0	0	0	1327.58
60720810	1	O		6	8.75	181500	181407.07	9/1/2004	8/1/2034	1270.53	360	360	95	8/1/2004	170000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1270.53
60720838	1	O		6	8.15	126000	125917.99	9/1/2004	8/1/2034	937.78	360	360	90	8/1/2004	140000	1	0	0	1	8.15	0	0			0	0	0	0	0	937.78
60721834	1	O		6	8.2	408500	408236.84	9/1/2004	8/1/2034	3054.58	360	360	95	8/1/2004	430000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	3054.58
60721958	1	O		6	6.45	155000	154858.51	9/1/2004	8/1/2034	974.62	360	360	73.81	8/1/2004	210000	1	0	0	1	6.45	0	0			0	0	0	0	0	974.62
60722410	1	O		1	8.8	101390	101332.27	9/1/2004	8/1/2034	801.26	360	360	94.99	8/1/2004	110000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	801.26
60722790	1	O		1	8.7	111055	110990.44	9/1/2004	8/1/2034	869.71	360	360	95	8/1/2004	116900	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	869.71
60722816	1	O		6	6.65	73600	73535.38	9/1/2004	8/1/2034	472.49	360	360	80	8/1/2004	92000	1	0	0	1	6.65	0	0			0	0	0	0	0	472.49
60722956	1	O		1	7.888	111600	111523.39	9/1/2004	8/1/2034	810.19	360	360	90	8/1/2004	124000	1	0	0	1	7.888	8	6	8/1/2007	9/1/2007	6	6	1	13.888	7.888	810.19
60722972	2	O		1	11.3	30000	29989.98	9/1/2004	8/1/2034	292.52	360	360	20	8/1/2004	150000	2	0	0	2	11.3	0	0			0	0	0	0	0	292.52
60723137	5	O		6	6.7	274500	274261.34	9/1/2004	8/1/2034	1771.29	360	360	79.57	8/1/2004	345000	1	0	0	1	6.7	0	0			0	0	0	0	0	1771.29
60723178	1	O		6	7.2	130500	130397.18	9/1/2004	8/1/2034	885.82	360	360	90	8/1/2004	145000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	885.82
60723350	2	N		6	8.3	208000	207868.71	9/1/2004	8/1/2034	1569.96	360	360	80	8/1/2004	260000	1	0	0	3	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1569.96
60723517	7	O		1	7.9	62400	62357.27	9/1/2004	8/1/2034	453.53	360	360	78	8/1/2004	80000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	453.53
60724291	3	O		6	9.65	121500	121442.09	9/1/2004	8/1/2034	1034.97	360	360	90	8/1/2004	135000	1	0	0	1	9.65	8	6	8/1/2007	9/1/2007	6	6	1	15.65	9.65	1034.97
60724356	1	O		6	6.8	256000	255781.74	9/1/2004	8/1/2034	1668.93	360	360	80	8/1/2004	320000	1	0	0	1	6.8	8	4.5	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1668.93
60724671	1	O		6	6.15	73500	73452.18	9/1/2004	8/1/2034	547.03	360	360	73.5	8/1/2004	100000	1	0	0	1	6.15	0	0			0	0	0	0	0	547.03
60724838	1	O		6	7.38	178600	178464.23	9/1/2004	8/1/2034	1234.16	360	360	95	8/1/2004	188000	1	0	0	1	7.38	8	4.5	8/1/2006	9/1/2006	6	6	1	13.38	7.38	1234.16
60724879	5	O		1	8.25	356250	356022.83	9/1/2004	8/1/2034	2678.39	360	360	95	8/1/2004	375000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	2678.39
60724895	1	O		6	5.55	119000	118870.97	9/1/2004	8/1/2034	679.41	360	360	85	8/1/2004	140000	1	0	0	1	5.55	8	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	679.41
60724994	1	O		8	8.8	106250	105964.11	9/1/2004	8/1/2019	1065.06	180	180	85	8/1/2004	125000	1	0	0	1	8.8	0	0			0	0	0	0	0	1065.06
60725256	1	O		6	8.3	112500	112428.99	9/1/2004	8/1/2034	849.14	360	360	75	8/1/2004	150000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	849.14
60725777	1	O		8	8.7	110000	109904.36	9/1/2004	8/1/2034	709.81	360	360	60.44	8/1/2004	182000	1	0	0	1	8.7	0	0			0	0	0	0	0	709.81
60725991	1	O		6	6.35	260000	259758.01	9/1/2004	8/1/2034	1617.82	360	360	89.66	8/1/2004	290000	1	0	0	1	6.35	8	6	8/1/2007	9/1/2007	6	6	1	12.35	6.35	1617.82
60726858	1	N		1	7.45	72000	71946.02	9/1/2004	8/1/2034	500.98	360	360	90	8/1/2004	81000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	500.98
60728573	2	O		6	8.6	178500	178394.06	9/1/2004	8/1/2034	1385.19	360	360	85	8/1/2004	210000	1	0	0	2	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	1385.19
60728656	1	O		6	7.7	108940	108862.33	9/1/2004	8/1/2034	778.7	360	360	66.83	8/1/2004	163000	1	0	0	1	7.7	0	0			0	0	0	0	0	778.7
60728730	5	O		6	7.15	743750	743158.17	9/1/2004	8/1/2034	5023.34	360	360	89.07	8/1/2004	835000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	5023.34
60728771	5	O		6	6.65	194000	193829.66	9/1/2004	8/1/2034	1245.42	360	360	68.07	8/1/2004	285000	1	0	0	1	6.65	0	0			0	0	0	0	0	1245.42
60729175	1	O		6	7	374000	373693.43	9/1/2004	8/1/2034	2488.24	360	360	85	8/1/2004	440000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	2488.24
60729530	1	O		6	7.5	136000	135899.06	9/1/2004	8/1/2034	950.94	360	360	85	8/1/2004	160000	1	0	0	1	7.5	0	0			0	0	0	0	0	950.94
60729894	1	O		6	9.35	199500	199396.72	9/1/2004	8/1/2034	1655.72	360	360	78.54	8/1/2004	254000	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	1655.72
60730017	1	O		6	8.8	179000	178898.07	9/1/2004	8/1/2034	1414.6	360	360	94.21	8/1/2004	190000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	1414.6
60730132	1	O		6	8.7	97650	97593.23	9/1/2004	8/1/2034	764.73	360	360	90	8/1/2004	108500	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	764.73
60731072	1	O		6	8.7	412250	411891.57	9/1/2004	8/1/2034	2660.18	360	360	85	8/1/2004	485000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2660.18
60731452	1	N		1	9.35	114750	114691.74	9/1/2004	8/1/2034	952.35	360	360	90	8/1/2004	127500	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	6	6	1	15.35	9.35	952.35
60731494	1	O		6	7.25	80000	79937.58	9/1/2004	8/1/2034	545.75	360	360	84.21	8/1/2004	95000	1	0	0	1	7.25	0	0			0	0	0	0	0	545.75
60732336	1	O		6	6.07	441000	440566.83	9/1/2004	8/1/2034	2663.9	360	360	88.2	8/1/2004	500000	1	0	0	1	6.07	8	6	8/1/2006	9/1/2006	6	6	1	12.07	6.07	2663.9
60732732	1	O		6	9.2	85000	84955.47	9/1/2004	8/1/2034	696.2	360	360	85	8/1/2004	100000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	696.2
60733599	2	O		1	6.7	337600	337308.47	9/1/2004	8/1/2034	2178.46	360	360	80	8/1/2004	422000	1	0	0	2	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	2178.46
60733656	7	O		6	8.2	72000	71795.59	9/1/2004	8/1/2019	696.41	180	180	84.71	8/1/2004	85000	1	0	0	1	8.2	0	0			0	0	0	0	0	696.41
60733714	2	O		1	11	84400	84369.9	9/1/2004	8/1/2034	803.77	360	360	20	8/1/2004	422000	2	0	0	2	11	0	0			0	0	0	0	0	803.77
60734290	3	O		6	7.5	258750	258557.97	9/1/2004	8/1/2034	1809.22	360	360	75	8/1/2004	345000	1	0	0	1	7.5	0	0			0	0	0	0	0	1809.22
60734498	1	N		1	6.6	260100	259869.39	9/1/2004	8/1/2034	1661.18	360	360	90	8/1/2004	289000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1661.18
60734597	3		2	1	7.8	107990	107914.55	9/1/2004	8/1/2034	777.39	360	360	90	8/1/2004	120210	1	0	0	1	7.8	0	0			0	0	0	0	0	777.39
60734878	1	O		6	7	472500	472112.69	9/1/2004	8/1/2034	3143.58	360	360	75	8/1/2004	630000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	3143.58
60735255	1	O		1	7.875	400000	399724.72	9/1/2004	8/1/2034	2900.28	360	360	84.93	8/1/2004	471000	1	0	0	1	7.875	8	6	8/1/2006	9/1/2006	6	6	1	13.875	7.875	2900.28

60683935	1	O		6	7.1	155000	154875.43	9/1/2004	8/1/2034	1041.65	360	360	62	8/1/2004	250000	1	0	0	1	7.1	0	0			0	0	0	0	0	1041.65
60684057	1	O		6	7.8	93500	93434.67	9/1/2004	8/1/2034	673.08	360	360	85	8/1/2004	110000	1	0	0	1	7.8	0	0			0	0	0	0	0	673.08
60685153	7	O		6	8.2	85850	85794.69	9/1/2004	8/1/2034	641.95	360	360	85	8/1/2004	101000	1	0	0	1	8.2	0	0			0	0	0	0	0	641.95
60685377	5	O		1	8.8	93005	92952.04	9/1/2004	8/1/2034	735	360	360	95	8/1/2004	97900	1	0	0	1	8.8	0	0	8/1/2006	9/1/2006	6	6	1	14.8	8.8	735
60685435	1	O		6	6.99	476000	475609.05	9/1/2004	8/1/2034	3163.65	360	360	80	8/1/2004	595000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	3163.65
60685955	1	N		6	6.75	89000	88923.37	8/1/2004	8/1/2034	577.26	360	360	89	8/1/2004	100000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	577.26
60686193	3	O		1	7	84000	83931.14	9/1/2004	8/1/2034	558.86	360	360	80	8/1/2004	105000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	558.86
60686557	1		2	1	7.55	62910	62863.77	9/1/2004	8/1/2034	442.04	360	360	90	8/1/2004	80000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	442.04
60686912	1	N		6	8.45	154000	153905.74	9/1/2004	8/1/2034	1178.68	360	360	89.53	8/1/2004	172000	1	0	0	1	8.45	0	0			0	0	0	0	0	1178.68
60687498	2	N		1	7.6	64800	64752.88	9/1/2004	8/1/2034	457.54	360	360	90	8/1/2004	72000	1	0	0	2	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	457.54
60687514	1	O		6	6.85	127500	127250.75	9/1/2004	8/1/2024	977.06	240	240	85	8/1/2004	150000	1	0	0	1	6.85	0	0			0	0	0	0	0	977.06
60687894	2	N		6	9.35	86400	86356.13	8/1/2004	8/1/2034	717.07	360	360	90	8/1/2004	96000	1	0	0	2	9.35	0	0			0	0	0	0	0	717.07
60688199	1	O		1	8.65	205200	205079.47	9/1/2004	8/1/2034	1599.68	360	360	90	8/1/2004	228000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1599.68
60688819	3	O		1	9.1	194750	194645.81	9/1/2004	8/1/2034	1581.04	360	360	95	8/1/2004	205000	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	1581.04
60689114	1	O		6	7.75	249300	249124.04	9/1/2004	8/1/2034	1786.02	360	360	90	8/1/2004	277000	1	0	0	1	7.75	8	6.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1786.02
60689478	1	O		6	7.55	326000	325760.48	9/1/2004	8/1/2034	2290.82	360	360	79.13	8/1/2004	412000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	2290.82
60689874	1	N		1	7.9	500000	499657.84	9/1/2004	8/1/2034	3634.03	360	360	89.29	8/1/2004	565000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	3634.03
60691276	5	O		6	9.6	99900	99851.88	8/1/2004	8/1/2034	847.32	360	360	90	8/1/2004	111000	1	0	0	1	9.6	0	0			0	0	0	0	0	847.32
60692399	2	N		1	7.8	135000	134905.67	8/1/2004	8/1/2034	971.83	360	360	90	8/1/2004	150000	1	0	0	2	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	971.83
60692837	1	O		6	6.75	102000	101912.17	9/1/2004	8/1/2034	661.58	360	360	85	8/1/2004	120000	1	0	0	1	6.75	0	0			0	0	0	0	0	661.58
60692910	1	O		6	7	114750	114655.94	8/1/2004	8/1/2034	763.44	360	360	85	8/1/2004	135000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	763.44
60693017	1	N		1	9.6	69300	69266.62	9/1/2004	8/1/2034	587.78	360	360	90	8/1/2004	83000	1	0	0	1	9.6	0	0			0	0	0	0	0	587.78
60693215	2	O		6	7.3	378000	377708.04	9/1/2004	8/1/2034	2591.46	360	360	90	8/1/2004	420000	1	0	0	2	7.3	8	6	8/1/2007	9/1/2007	7	6	1	13.3	7.3	2591.46
60693710	1	N		1	7.3	109710	109625.28	9/1/2004	8/1/2034	752.14	360	360	90	8/1/2004	121900	1	0	0	1	7.3	0	0			0	0	0	0	0	752.14
60693878	1	O		6	8.9	74000	73958.72	8/1/2004	8/1/2034	590.11	360	360	77.16	8/1/2004	95900	1	0	0	1	8.9	0	0			0	0	0	0	0	590.11
60694056	1	O		6	7.9	314500	314284.65	9/1/2004	8/1/2034	2285.81	360	360	85	8/1/2004	370000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	2285.81
60694098	1	N		6	6.8	205500	205324.79	9/1/2004	8/1/2034	1339.71	360	360	79.71	8/1/2004	257800	1	0	0	1	6.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	1339.71
60694437	5	N		1	8.95	82450	82404.49	9/1/2004	8/1/2034	660.45	360	360	85	8/1/2004	97000	1	0	0	1	8.95	8	6.5	8/1/2006	9/1/2006	6	6	1	14.95	8.95	660.45
60694536	1	O		1	8.05	102000	101932.25	9/1/2004	8/1/2034	752	360	360	85	8/1/2004	124000	1	0	0	1	8.05	0	0			0	0	0	0	0	752
60694718	1	O		6	6.49	112000	111898.55	8/1/2004	8/1/2034	707.18	360	360	80	8/1/2004	140000	1	0	0	1	6.49	8	6	8/1/2007	9/1/2007	6	6	1	12.49	6.49	707.18
60694759	1	O		1	7.437	221255	221068.71	8/1/2004	8/1/2034	1537.52	360	360	94.96	8/1/2004	233000	1	0	0	1	7.437	8	4.5	8/1/2006	9/1/2006	6	6	1	13.437	7.437	1537.52
60695012	1	O		6	6.65	196000	195827.91	9/1/2004	8/1/2034	1258.26	360	360	94.23	8/1/2004	208000	1	0	0	1	6.65	0	0			0	0	0	0	0	1258.26
60695517	1	O		6	7.8	127500	127410.91	9/1/2004	8/1/2034	917.84	360	360	85	8/1/2004	150000	1	0	0	1	7.8	0	0			0	0	0	0	0	917.84
60695574	7	O		1	8.85	54750	54719.14	9/1/2004	8/1/2034	434.64	360	360	75	8/1/2004	73000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	434.64
60696978	1	O		6	7.95	144000	143902.39	9/1/2004	8/1/2034	1051.61	360	360	89.44	8/1/2004	161000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1051.61
60698131	1	O		1	8.25	188100	187980.05	8/1/2004	8/1/2034	1413.14	360	360	95	8/1/2004	198000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1413.14
60698172	1	O		6	7.925	317900	317683.42	9/1/2004	8/1/2034	2316.04	360	360	93.5	8/1/2004	340000	1	0	0	1	7.925	8	6	8/1/2006	9/1/2006	6	6	1	13.925	7.925	2316.04
60698511	1	O		1	7.8	113400	113320.76	9/1/2004	8/1/2034	816.34	360	360	90	8/1/2004	126000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	816.34
60698578	1	O		1	7.45	100000	99925.03	9/1/2004	8/1/2034	695.8	360	360	80	8/1/2004	125000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	695.8
60698594	1	O		6	7.625	209550	209398.33	9/1/2004	8/1/2034	1483.19	360	360	82.5	8/1/2004	254000	1	0	0	1	7.625	0	0			0	0	0	0	0	1483.19
60698719	5	O		6	8.15	226100	225881.29	9/1/2004	8/1/2034	1377.47	360	360	95	8/1/2004	238000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	12.15	6.15	1377.47
60699113	1	O		6	7.35	238000	237817.99	9/1/2004	8/1/2034	1639.76	360	360	85	8/1/2004	280000	1	0	0	1	7.35	8	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	1639.76
60699154	1	O		6	5.7	104000	103890.38	9/1/2004	8/1/2034	603.62	360	360	82.54	8/1/2004	126000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	603.62
60699253	1	O		6	7.1	294500	294283.32	9/1/2004	8/1/2034	1979.14	360	360	95	8/1/2004	310000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1979.14
60700077	1	O		6	7	135000	134889.34	9/1/2004	8/1/2034	898.16	360	360	90	8/1/2004	150000	1	0	0	1	7	8	4.5	8/1/2006	9/1/2006	6	6	1	13	7	898.16
60700093	1	O		3	7.5	194000	193856.02	9/1/2004	8/1/2034	1356.48	360	360	64.67	8/1/2004	300000	1	0	0	1	7.5	0	0			0	0	0	0	0	1356.48
60700218	1	O		1	7.9	463500	463182.63	9/1/2004	8/1/2034	3368.75	360	360	90	8/1/2004	515000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	5	6	1	13.9	7.9	3368.75
60700630	1	O		0	7.65	171000	170876.88	9/1/2004	8/1/2034	1213.27	360	360	90	8/1/2004	190000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1213.27
60701075	1	N		1	8.5	70805	70782.11	9/1/2004	8/1/2034	544.43	360	360	85	8/1/2004	83300	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	544.43
60702370	1	O		6	7.9	188000	187671.27	9/1/2004	8/1/2034	1366.4	360	360	80	8/1/2004	235000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1366.4
60702578	1	O		6	7.5	456000	455661.58	9/1/2004	8/1/2034	3188.42	360	360	80	8/1/2004	570000	1	0	0	1	7.5	0	0			0	0	0	0	0	3188.42
60703055	1	N		1	8.05	189000	188874.47	9/1/2004	8/1/2034	1393.41	360	360	90	8/1/2004	210000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1393.41
60703410	1	O		6	8.7	87300	87249.25	9/1/2004	8/1/2034	683.68	360	360	90	8/1/2004	97000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	683.68
60703691	1	O		6	6.6	236300	236090.48	9/1/2004	8/1/2034	1509.16	360	360	85	8/1/2004	278000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1509.16
60703717	3	O		1	7.4	225600	225429.19	9/1/2004	8/1/2034	1562.01	360	360	80	8/1/2004	282000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1562.01
60703898	5	N		6	7.35	500000	499617.63	9/1/2004	8/1/2034	3444.87	360	360	64.52	8/1/2004	775000	1	0	0	1	7.35	8	6	8/1/2005	9/1/2005	6	6	1	13.35	7.35	3444.87
60704012	1	O		R	6.95	84000	83733.83	9/1/2004	8/1/2019	752.67	180	180	78.5	8/1/2004	107000	1	0	0	1	6.95	0	0			0	0	0	0	0	752.67
60704053	1	O		6	8.45	135000	134876.77	9/1/2004	8/1/2034	848.86	360	360	90	8/1/2004	150000	1	0	0	1	8.45	0	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	848.86
60704558	1	N		1	7.5	76500	76443.23	9/1/2004	8/1/2034	534.9	360	360	90	8/1/2004	85000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	534.9
60704715	5	O		6	9.8	158400	158326.87	9/1/2004	8/1/2034	1366.73	360	360	90	8/1/2004	176000	1	0	0	1	9.8	8	6	8/1/2007	9/1/2007	6	6	1	15.8	9.8	1366.73
60705488	1	O		6	7.4	139500	139394.38	9/1/2004	8/1/2034	965.87	360	360	90	8/1/2004	155000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	965.87
60705738	1	O		1	8.7	79830	79783.59	9/1/2004	8/1/2034	625.18	360	360	90	8/1/2004	88700	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	625.18
60706033	5	O		6	8.75	216000	215814.02	9/1/2004	8/1/2034	1400.98	360	360	80	8/1/2004	270000	1	0	0	1	8.75	0	0			0	0	0	0	0	1400.98
60706272	1	O		6	7.9	51000	50965.07	9/1/2004	8/1/2034	370.68	360	360	85	8/1/2004	60000	1	0	0	1	7.9	0	0			0	0	0	0	0	370.68
60706355	1	O		1	7.25	126000	125901.7	9/1/2004	8/1/2034	859.55	360	360	60	8/1/2004	158000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	859.55
60706512	1	N		6	6.85	82800	82730.09	9/1/2004	8/1/2034	542.56	360	360	90	8/1/2004	92000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	542.56
60706694	1	O		6	7.99	154375	154271.2	9/1/2004	8/1/2034	1131.88	360	360	65	8/1/2004	237500	1	0	0	1	7.99	0	0			0	0	0	0	0	1131.88
60706934	5	O		1	11.05	69980	69955.31	9/1/2004	8/1/2034	669.09	360	360	20	8/1/2004	349900	2	0	0	1	11.05	0	0			0	0	0	0	0	669.09
60707072	1	O		1	7.05	180000	179853.9	9/1/2004	8/1/2034	1203.6	360	360	80	8/1/2004	339500	1	0	0	1	7.05	0	0			0	0	0	0	0	1203.6
60707478	1	O		1	11.25	45000	44984.81	9/1/2004	8/1/2034	437.07	360	360	20	8/1/2004	225000	2	0	0	1	11.25	0	0			0	0	0	0	0	437.07
60708054	1	O		1	6.05	182000	181810.68	9/1/2004	8/1/2034	1157.32	360	360	80	8/1/2004	240000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	1157.32
60708476	1	O		6	7.4	598500	598046.85	9/1/2004	8/1/2034	4143.9	360	360	90	8/1/2004	665000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	4143.9
60708492	1	O		1	8.15	80000	79947.93	9/1/2004	8/1/2034	595.4	360	360	80	8/1/2004	124000	1	0	0	1	8.15	0	0			0	0	0	0	0	595.4
60709052	1	O		1	7.7	90000	89935.83	9/1/2004	8/1/2034	641.67	360	360	84.11	8/1/2004	107000	1	0	0	1	7.7	0	0			0	0	0	0	0	641.67
60709557	1	O		6	7.5	405500	405199.06	9/1/2004	8/1/2034	2835.32	360	360	93.87	8/1/2004	432000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	2835.32
60709599	1	O		6	8.55	637500	636929.27	9/1/2004	8/1/2034	4050.42	360	360	85	8/1/2004	750000	1	0	0	1	8.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	4050.42
60709839	1	O		6	8.25	323000	322693.52	9/1/2004	8/1/2034	1988.77	360	360	85	8/1/2004	380000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	12.25	6.25	1988.77

60709979	1	O		6	5.8	639999	639337.11	9/1/2004	8/1/2034	3755.22	360	360	75.29	8/1/2004	850000	1	0	0	1	5.8	0	0			0	0	0	0	0	3755.22
60710514	1	O		1	8.65	83700	83650.84	9/1/2004	8/1/2034	652.5	360	360	90	8/1/2004	93000	1	0	0	1	8.65	8	8	8/1/2006	9/1/2006	6	6	1	14.65	8.65	652.5
60710795	2	O		6	9.1	365750	365554.33	9/1/2004	8/1/2034	2969.27	360	360	95	8/1/2004	385000	1	0	0	2	9.1	8	6	8/1/2007	9/1/2007	6	6	1	15.1	9.1	2969.27
60711074	8	O		6	8.7	82450	82402.06	9/1/2004	8/1/2034	645.7	360	360	85	8/1/2004	97000	1	0	0	1	8.7	8	8	8/1/2006	9/1/2006	6	6	1	14.7	8.7	645.7
60711397	1	O		1	8.35	109250	109181.74	9/1/2004	8/1/2034	828.46	360	360	95	8/1/2004	115000	1	0	0	1	8.35	8	8	8/1/2006	9/1/2006	6	6	1	14.35	8.35	828.46
60711413	1	O		6	8.5	120650	120576.9	9/1/2004	8/1/2034	927.7	360	360	95	8/1/2004	127000	1	0	0	1	8.5	8	8	8/1/2006	9/1/2006	6	6	1	14.5	8.5	927.7
60711512	1	O		1	6.85	207000	206825.24	9/1/2004	8/1/2034	1356.39	360	360	90	8/1/2004	230000	1	0	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	1356.39
60711738	5	O		1	7.65	265500	265308.79	9/1/2004	8/1/2034	1883.77	360	360	90	8/1/2004	295000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1883.77
60711918	1	O		6	8	115000	114922.84	9/1/2004	8/1/2034	843.83	360	360	89.84	8/1/2004	128000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	843.83
60712791	3	O		1	6.8	220000	219812.43	9/1/2004	8/1/2034	1434.24	360	360	80	8/1/2004	275000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1434.24
60713351	2	O		6	8.2	459000	458704.3	9/1/2004	8/1/2034	3432.2	360	360	85	8/1/2004	540000	1	0	0	2	8.2	8	4.5	8/1/2007	9/1/2007	6	6	1	14.2	8.2	3432.2
60713575	3	O		1	8.2	137610	137521.35	9/1/2004	8/1/2034	1028.99	360	360	90	8/1/2004	152900	1	0	0	1	8.2	8	8	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1028.99
60714037	3	O		6	7.25	73450	73392.7	9/1/2004	8/1/2034	501.06	360	360	65	8/1/2004	113000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	501.06
60714995	5	O		1	7.65	221319	221159.61	9/1/2004	8/1/2034	1570.3	360	360	90	8/1/2004	265000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1570.3
60715174	2	O		6	6.6	528000	526936.22	9/1/2004	8/1/2024	3967.78	240	240	80	8/1/2004	660000	1	0	0	3	6.6	0	0			0	0	0	0	0	3967.78
60715398	2	N		1	8.8	144500	144414.24	9/1/2004	8/1/2034	1121.34	360	360	85	8/1/2004	170000	1	0	0	2	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	1121.34
60715539	5	O		1	7.35	260000	259801.17	9/1/2004	8/1/2034	1791.33	360	360	80	8/1/2004	325000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1791.33
60715752	3	O		1	8.35	163400	163222.63	9/1/2004	8/1/2034	1239.08	360	360	95	8/1/2004	172000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	1239.08
60716370	1	O		6	7.7	238500	238329.96	9/1/2004	8/1/2034	1700.42	360	360	90	8/1/2004	265000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1700.42
60716594	1	O		6	8.95	170000	169859.26	9/1/2004	8/1/2034	1125.32	360	360	85	8/1/2004	200000	1	0	0	1	8.95	0	0			0	0	0	0	0	1125.32
60716818	3	O		1	8.95	67500	67482.74	9/1/2004	8/1/2034	540.7	360	360	90	8/1/2004	75000	1	0	0	1	8.95	8	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	540.7
60716834	1	O		6	7.84	79200	79145.1	9/1/2004	8/1/2034	572.34	360	360	90	8/1/2004	88000	1	0	0	1	7.84	8	6	8/1/2008	9/1/2006	6	6	1	13.84	7.84	572.34
60717238	1	N		5	6.55	110700	110660.89	9/1/2004	8/1/2034	703.35	360	360	90	8/1/2004	123000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	703.35
60717285	1	O		1	7.6	359900	359638.2	9/1/2004	8/1/2034	2541.17	360	360	90	8/1/2004	399900	1	0	0	1	7.6	1	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	2541.17
60717972	1	O		6	8.7	96000	95944.19	9/1/2004	8/1/2034	751.81	360	360	80	8/1/2004	120000	1	0	0	1	8.7	0	0			0	0	0	0	0	751.81
60718517	1	O		6	8.7	148750	148663.53	9/1/2004	8/1/2034	1164.91	360	360	85	8/1/2004	175000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1164.91
60718699	5	O		6	7.8	205850	205706.17	9/1/2004	8/1/2034	1481.86	360	360	94	8/1/2004	219000	1	0	0	1	7.8	0	0			0	0	0	0	0	1481.86
60718772	3	O		6	8.7	116850	116782.07	9/1/2004	8/1/2034	915.09	360	360	85	8/1/2004	123000	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	915.09
60718996	1	O		6	7.35	144500	144389.49	9/1/2004	8/1/2034	995.57	360	360	89.75	8/1/2004	161000	1	0	0	1	7.35	0	0			0	0	0	0	0	995.57
60719093	1	O		6	8.35	222400	222261.05	9/1/2004	8/1/2034	1686.48	360	360	80	8/1/2004	278000	1	0	0	1	8.35	8	6	8/1/2008	9/1/2006	6	6	1	14.35	8.35	1686.48
60720190	2	O		9	7.45	190800	190656.97	9/1/2004	8/1/2034	1327.58	360	360	89.16	8/1/2004	214000	1	0	0	2	7.45	0	0			0	0	0	0	0	1327.58
60720810	1	O		6	8.75	161500	161407.07	9/1/2004	8/1/2034	1270.53	360	360	95	8/1/2004	170000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1270.53
60720836	1	O		1	8.15	126000	125917.99	9/1/2004	8/1/2034	937.76	360	360	90	8/1/2004	140000	1	0	0	1	8.15	0	0			0	0	0	0	0	937.76
60721834	1	O		6	8.2	408500	408238.84	9/1/2004	8/1/2034	3054.58	360	360	95	8/1/2004	430000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	3054.58
60721958	1	O		6	6.45	155000	154858.51	9/1/2004	8/1/2034	974.62	360	360	73.81	8/1/2004	210000	1	0	0	1	6.45	0	0			0	0	0	0	0	974.62
60722410	1	O		1	8.8	101390	101332.27	9/1/2004	8/1/2034	801.28	360	360	94.99	8/1/2004	110000	1	0	0	1	8.8	8	6	8/1/2008	9/1/2006	6	6	1	14.8	8.8	801.28
60722790	1	O		1	8.7	111055	110990.44	9/1/2004	8/1/2034	869.71	360	360	95	8/1/2004	116900	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	869.71
60722816	1	O		6	6.85	73800	73535.38	9/1/2004	8/1/2034	472.49	360	360	80	8/1/2004	92000	1	0	0	1	6.85	0	0			0	0	0	0	0	472.49
60722956	1	O		1	7.888	111600	111523.39	9/1/2004	8/1/2034	810.19	360	360	90	8/1/2004	124000	1	0	0	1	7.888	8	6	8/1/2007	9/1/2007	6	6	1	13.888	7.888	810.19
60722972	2	O		1	11.3	30000	29989.98	9/1/2004	8/1/2034	292.52	360	360	20	8/1/2004	150000	2	0	0	2	11.3	0	0			0	0	0	0	0	292.52
60723137	5	O		2	6.7	274500	274261.34	9/1/2004	8/1/2034	1771.29	360	360	79.57	8/1/2004	345000	1	0	0	1	6.7	0	0			0	0	0	0	0	1771.29
60723178	1	O		1	7.2	130500	130397.18	9/1/2004	8/1/2034	885.82	360	360	90	8/1/2004	145000	1	0	0	1	7.2	1	6	8/1/2005	9/1/2006	6	6	1	13.2	7.2	885.82
60723350	2	N		1	8.4	208000	207868.71	9/1/2004	8/1/2034	1569.96	360	360	80	8/1/2004	260000	1	0	0	3	8.3	9	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1569.96
60723517	7	O		1	7.9	62400	62357.27	9/1/2004	8/1/2034	453.53	360	360	78	8/1/2004	80000	1	0	0	1	7.9	3	3	8/1/2008	9/1/2003	6	6	1	13.9	7.9	453.53
60724291	3	O		6	9.65	121500	121442.09	9/1/2004	8/1/2034	1034.97	360	360	90	8/1/2004	135000	1	0	0	1	9.65	9	6	8/1/2007	9/1/2007	5	6	1	15.65	9.65	1034.97
60724358	1	O		1	6.8	256000	255781.74	9/1/2004	8/1/2034	1668.93	360	360	80	8/1/2004	320000	1	0	0	1	6.8	9	6.5	8/1/2006	9/1/2006	3	6	1	12.8	6.8	1668.93
60724671	1	O		1	8.15	73500	73452.16	9/1/2004	8/1/2034	547.03	360	360	73.5	8/1/2004	100000	1	0	0	1	8.15	0	0			0	0	0	0	0	547.03
60724838	1	O		1	7.38	178600	178464.23	9/1/2004	8/1/2034	1234.16	360	360	95	8/1/2004	188000	1	0	0	1	7.38	3	3	8/1/2006	9/1/2006	6	6	1	13.38	7.38	1234.16
60724879	5	O		1	8.25	356250	356022.83	9/1/2004	8/1/2034	2676.39	360	360	95	8/1/2004	375000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	2676.39
60724895	1	O		6	5.55	119000	118870.97	9/1/2004	8/1/2034	679.41	360	360	85	8/1/2004	140000	1	0	0	1	5.55	8	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	679.41
60724984	1	O		8	8.8	106250	105964.11	9/1/2004	8/1/2019	1065.06	180	180	85	8/1/2004	125000	1	0	0	1	8.8	0	0			0	0	0	0	0	1065.06
60725256	1	O		1	8.3	112500	112428.99	9/1/2004	8/1/2034	849.14	360	360	75	8/1/2004	150000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	849.14
60725777	1	O		9	6.7	110000	109904.36	9/1/2004	8/1/2034	709.81	360	360	60.44	8/1/2004	182000	1	0	0	1	6.7	0	0			0	0	0	0	0	709.81
60725991	1	O		6	6.35	260000	259758.01	9/1/2004	8/1/2034	1617.82	360	360	89.68	8/1/2004	290000	1	0	0	1	6.35	3	6	8/1/2007	9/1/2007	6	6	1	12.35	6.35	1617.82
60726858	1	N		1	7.45	72000	71948.02	9/1/2004	8/1/2034	500.98	360	360	90	8/1/2004	81000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	500.98
60728573	2	O		1	8.6	178500	178394.06	9/1/2004	8/1/2034	1385.19	360	360	85	8/1/2004	210000	1	0	0	2	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	1385.19
60728656	1	O		9	7.7	108940	108862.33	9/1/2004	8/1/2034	776.7	360	360	66.83	8/1/2004	163000	1	0	0	1	7.7	9	0			0	0	0	0	0	776.7
60728730	5	O		8	7.15	743750	743158.17	9/1/2004	8/1/2034	5023.34	360	360	89.07	8/1/2004	835000	1	0	0	1	7.15	8	7	8/1/2006	9/1/2006	6	6	1	13.15	7.15	5023.34
60728771	5	O		6	6.65	194000	193829.68	9/1/2004	8/1/2034	1245.42	360	360	68.07	8/1/2004	285000	1	0	0	1	6.65	0	0			0	0	0	0	0	1245.42
60729175	1	O		6	7	374000	373693.43	9/1/2004	8/1/2034	2488.24	360	360	85	8/1/2004	440000	1	0	0	1	7	7	6	8/1/2008	9/1/2006	6	6	1	13	7	2488.24
60729530	1	O		1	7.5	136000	135899.06	9/1/2004	8/1/2034	950.94	360	360	85	8/1/2004	160000	1	0	0	1	7.5	0	0			0	0	0	0	0	950.94
60729894	1	O		6	9.35	199500	199398.72	9/1/2004	8/1/2034	1655.72	360	360	78.54	8/1/2004	254000	1	0	0	1	9.35	8	3	8/1/2006	9/1/2006	6	6	1	15.35	9.35	1655.72
60730017	1	O		1	8.8	179000	178898.07	9/1/2004	8/1/2034	1414.6	360	360	94.21	8/1/2004	190000	1	0	0	1	8.8	8	3	8/1/2007	9/1/2007	6	6	1	14.8	8.8	1414.6
60730132	1	O		6	8.7	97650	97593.23	9/1/2004	8/1/2034	764.73	360	360	90	8/1/2004	108500	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	764.73
60731072	1	O		5	6.7	412250	411891.57	9/1/2004	8/1/2034	2660.18	360	360	85	8/1/2004	485000	1	0	0	1	6.7	3	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	2660.18
60731452	1	N		1	9.35	114750	114691.74	9/1/2004	8/1/2034	952.35	360	360	90	8/1/2004	127500	1	0	0	1	9.35	8	6	8/1/2006	9/1/2006	3	6	1	15.35	9.35	952.35
60731494	1	O		5	7.25	80000	79937.58	9/1/2004	8/1/2034	545.75	360	360	84.21	8/1/2004	95000	1	0	0	1	7.25	0	0			0	0	0	0	0	545.75
60732336	1	O		6	8.07	441000	440566.83	9/1/2004	8/1/2034	2663.9	360	360	88.2	8/1/2004	500000	1	0	0	1	8.07	8	6	8/1/2006	9/1/2006	6	6	1	12.07	8.07	2663.9
60732732	1	O		6	9.2	85000	84955.47	9/1/2004	8/1/2034	696.2	360	360	85	8/1/2004	100000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	696.2
60733599	2	O		1	6.7	337600	337308.47	9/1/2004	8/1/2034	2178.46	360	360	80	8/1/2004	422000	1	0	0	2	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	2178.46
60733656	7	O		6	8.2	72000	71795.59	9/1/2004	8/1/2019	698.41	180	180	84.71	8/1/2004	85000	1	0	0	1	8.2	1	0			9	0	0	0	0	698.41
60733714	2	O		1	11	84400	84369.9	9/1/2004	8/1/2034	803.77	360	360	20	8/1/2004	422000	2	0	0	2	11	0	0			0	0	0	0	0	803.77
60734290	3	O		6	7.5	258750	258557.97	9/1/2004	8/1/2034	1809.22	360	360	75	8/1/2004	345000	1	0	0	1	7.5	0	0			0	0	0	0	0	1809.22
60734498	1	N		1	6.6	260100	259869.39	9/1/2004	8/1/2034	1661.16	360	360	90	8/1/2004	289000	1	0	0	1	6.6	2	6	8/1/2006	9/1/2008	6	6	1	12.6	6.6	1661.16
60734597	3		2	1	7.8	107990	107914.55	9/1/2004	8/1/2034	777.39	360	360	90	8/1/2004	120210	1	0	0	1	7.8	0	0			0	0	0	0	0	777.39
60734878	1	O		6	7	472500	472112.89	9/1/2004	8/1/2034	3143.56	360	360	75	8/1/2004	630000	1	0	0	1	7	8	6	8/1/2005	9/1/2006	6	6	1	13	7	3143.56
60735255	1	O		1	7.875	400000	399724.72	9/1/2004	8/1/2034	2900.28	360	360	84.93	8/1/2004	471000	1	0	0	1	7.875	8	6	8/1/2006	9/1/2006	6	6	1	13.875	7.875	2900.28

60735453	1	O		1	7.9	340000	339767.19	9/1/2004	8/1/2034	2471.14	360	360	80	8/1/2004	425000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	2471.14	
60736519	3	O		9	7.8	81000	80943.4	9/1/2004	8/1/2034	583.1	360	360	90	8/1/2004	90000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	583.1	
60736758	1	O		6	6.99	248000	247796.31	9/1/2004	8/1/2034	1648.29	360	360	80	8/1/2004	310000	1	0	0	1	6.99	8	4.5	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1648.29	
60736873	1	O		8	5.85	160000	159836.09	9/1/2004	8/1/2034	943.91	360	360	80	8/1/2004	200000	1	0	0	1	5.85	8	4.5	8/1/2006	9/1/2006	6	6	1	11.85	5.85	943.91	
60737418	1	O		1	7.25	650000	649492.93	9/1/2004	8/1/2034	4434.15	360	360	87.25	8/1/2004	745000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	4434.15	
60738259	1	O		6	7.83	194400	194264.99	9/1/2004	8/1/2034	1403.47	360	360	90	8/1/2004	216000	1	0	0	1	7.83	8	6	8/1/2006	9/1/2006	6	6	1	13.83	7.83	1403.47	
60738358	1	O		6	8.5	110700	110632.94	9/1/2004	8/1/2034	851.19	360	360	90	8/1/2004	123000	1	0	0	1	8.5	8	6	8/1/2007	9/1/2007	6	6	1	14.5	8.5	851.19	
60738390	1	N		1	7.95	77850	77797.23	9/1/2004	8/1/2034	568.53	360	360	90	8/1/2004	86500	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	568.53	
60738432	2	N		6	8.5	135000	134918.21	9/1/2004	8/1/2034	1038.04	360	360	71.43	8/1/2004	189000	1	0	0	3	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1038.04	
60739059	1	O		1	7.8	252000	251823.92	9/1/2004	8/1/2034	1814.08	360	360	90	8/1/2004	283000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1814.08	
60739273	1	O		6	6.4	77000	76929.03	9/1/2004	8/1/2034	481.64	360	360	82.8	8/1/2004	93000	1	0	0	1	6.4	8	6	8/1/2007	9/1/2007	6	6	1	12.4	6.4	481.64	
60739356	1	O		6	7.15	92000	91926.79	9/1/2004	8/1/2034	621.38	360	360	54.12	8/1/2004	170000	1	0	0	0	7.15	0	0			0	0	0	0	0	621.38	
60739513	2	N		1	8.3	147600	147506.83	9/1/2004	8/1/2034	1114.07	360	360	90	8/1/2004	164000	1	0	0	2	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1114.07	
60739976	1	O		1	7.05	285750	285518.07	9/1/2004	8/1/2034	1910.71	360	360	90	8/1/2004	317500	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1910.71	
60740018	2	O		8	7.95	446500	446187.35	9/1/2004	8/1/2034	3260.71	360	360	95	8/1/2004	470000	1	0	0	2	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	3260.71	
60740172	1	O		6	6.875	230000	229806.77	9/1/2004	8/1/2034	1510.94	360	360	64.79	8/1/2004	355000	1	0	0	1	6.875	0	0			0	0	0	0	0	1510.94	
60740297	1	O		6	7.9	61000	60958.22	9/1/2004	8/1/2034	443.36	360	360	77.22	8/1/2004	79000	1	0	0	1	7.9	0	0			0	0	0	0	0	443.36	
60740651	1	N		6	7.99	180000	179878.97	9/1/2004	8/1/2034	1319.53	360	360	90	8/1/2004	200000	1	0	0	1	7.99	8	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	1319.53	
60740719	1	O		6	7.55	61000	60955.17	9/1/2004	8/1/2034	428.62	360	360	71.78	8/1/2004	85000	1	0	0	1	7.55	0	0			0	0	0	0	0	428.62	
60740818	1	N		1	8.3	154800	154702.29	9/1/2004	8/1/2034	1168.41	360	360	90	8/1/2004	172000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	1168.41	
60740834	1	O		1	7.95	195000	194867.83	9/1/2004	8/1/2034	1424.05	360	360	75	8/1/2004	260000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1424.05	
60740891	1	O		1	7.5	132000	131902.03	9/1/2004	8/1/2034	922.97	360	360	80	8/1/2004	165000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	922.97	
60741834	1	O		9	7.675	195500	195359.92	9/1/2004	8/1/2034	1390.47	360	360	85	8/1/2004	230000	1	0	0	1	7.675	0	0			0	0	0	0	0	1390.47	
60742012	1	O		1	7.75	52200	52163.16	9/1/2004	8/1/2034	373.97	360	360	90	8/1/2004	58000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	373.97	
60742053	1	O		1	8.95	81000	80955.29	9/1/2004	8/1/2034	648.84	360	360	90	8/1/2004	90000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	648.84	
60743671	1	O		1	9	189000	188896.76	9/1/2004	8/1/2034	1520.74	360	360	90	8/1/2004	215000	1	0	0	1	9	8	6	8/1/2007	9/1/2007	6	6	1	15	9	1520.74	
60743978	2	O		6	6.75	189000	188837.27	9/1/2004	8/1/2034	1225.86	360	360	90	8/1/2004	210000	1	0	0	2	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	1225.86	
60744034	1	O		6	6.65	112200	112101.49	9/1/2004	8/1/2034	720.29	360	360	85	8/1/2004	132000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	720.29	
60744554	1	O		1	5.65	315000	314664.83	9/1/2004	8/1/2034	1818.3	360	360	84	8/1/2004	375000	1	0	0	1	5.65	8	6	8/1/2006	9/1/2006	6	6	1	11.65	5.65	1818.3	
60745015	1	O		7	8.85	126350	125848.14	9/1/2004	8/1/2019	1125.11	180	180	95	8/1/2004	133000	1	0	0	1	8.85	0	0			0	0	0	0	0	1125.11	
60745678	3	O		1	8.2	139500	139410.13	9/1/2004	8/1/2034	1043.12	360	360	90	8/1/2004	155000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1043.12	
60745817	1	O		1	8.6	182400	182238.28	9/1/2004	8/1/2034	1164.92	360	360	80	8/1/2004	228000	1	0	0	1	8.6	8	4.5	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1164.92	
60746211	1	O		1	8.35	483500	483210.43	9/1/2004	8/1/2034	3514.76	360	360	90	8/1/2004	515000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	3514.76	
60746575	2	N		1	8.4	80750	80700.06	9/1/2004	8/1/2034	615.19	360	360	95	8/1/2004	95000	1	0	0	1	8.4	0	0			0	0	0	0	0	615.19	
60746591	1	O		6	7.8	180000	179874.23	9/1/2004	8/1/2034	1295.77	360	360	90	8/1/2004	200000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1295.77	
60746617	1	O		1	7.5	258200	258008.37	9/1/2004	8/1/2034	1805.38	360	360	81.45	8/1/2004	317000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1805.38	1
60747433	5	O		2	9.5	204300	204176.23	9/1/2004	8/1/2034	1570.9	360	360	90	8/1/2004	227000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1570.9	1
60747730	1	O		1	9.7	161250	161173.97	9/1/2004	8/1/2034	1379.47	360	360	75	8/1/2004	215000	1	0	0	1	9.7	8	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	1379.47	
60747813	1	N		1	9.6	88200	88157.52	9/1/2004	8/1/2034	748.08	360	360	90	8/1/2004	98000	1	0	0	1	9.6	8	6	8/1/2007	9/1/2007	6	6	1	15.6	9.6	748.08	
60747979	1	O		1	9.4	323000	322837.74	9/1/2004	8/1/2034	2692.43	360	360	85	8/1/2004	380000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	2692.43	
60747995	3			2	7.85	175704	175563.84	9/1/2004	8/1/2034	1256.47	360	360	69.58	8/1/2004	194000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1256.47	
60748233	1	O		1	8.15	157500	157374.67	9/1/2004	8/1/2034	1063.77	360	360	90	8/1/2004	175000	1	0	0	1	8.15	0	0			0	0	0	0	0	1063.77	
60748357	1	O		1	7.35	261250	261079.97	9/1/2004	8/1/2034	1944.35	360	360	95	8/1/2004	300000	1	0	0	1	8.15	8	0	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1944.35	
60748571	3	O		1	8.85	63650	63614.13	9/1/2004	8/1/2034	505.29	360	360	95	8/1/2004	67000	1	0	0	1	8.85	0	0			0	0	0	0	0	505.29	
60748639	5	O		1	7.35	213210	213048.95	9/1/2004	8/1/2034	1468.96	360	360	90	8/1/2004	240000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1468.96	
60749033	1	N		1	9.1	51100	50966.17	9/1/2004	8/1/2019	521.34	180	180	69.65	8/1/2004	57000	1	0	0	1	9.1	0	0			0	0	0	0	0	521.34	
60749876	1	O		1	9.8	157500	157424.14	9/1/2004	8/1/2034	1335.86	360	360	90	8/1/2004	175000	1	0	0	1	9.6	8	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	1335.86	
60750379	1	O		6	8.25	178500	178386.17	9/1/2004	8/1/2034	1341.02	360	360	85	8/1/2004	210000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1341.02	
60750858	1	O		1	5.8	342000	341646.3	9/1/2004	8/1/2034	2006.7	360	360	75	8/1/2004	456000	1	0	0	2	5.8	0	0			0	0	0	0	0	2006.7	
60750890	1	O		8	6.65	144925	144797.76	9/1/2004	8/1/2034	930.37	360	360	85	8/1/2004	170500	1	0	0	1	6.65	0	0			0	0	0	0	0	930.37	
60751070	1	O		5	8.15	234000	233847.7	9/1/2004	8/1/2034	1741.55	360	360	90	8/1/2004	260000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1741.55	
60751211	1	O		5	8.99	255000	254790.57	9/1/2004	8/1/2034	1694.81	360	360	85	8/1/2004	300000	1	0	0	1	8.99	8	6	8/1/2007	8/1/2007	6	6	1	12.99	6.99	1694.81	
60751773	1	O		1	7.5	89250	89183.76	9/1/2004	8/1/2034	624.05	360	360	85	8/1/2004	105000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	624.05	
60752078	7	O		1	7.35	84000	83935.76	9/1/2004	8/1/2034	578.74	360	360	75	8/1/2004	112000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	578.74	
60752094	3	O		6	8.9	91800	91748.6	9/1/2004	8/1/2034	732.05	360	360	74.94	8/1/2004	122500	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	732.05	
60752573	1	O		9	10.2	97000	96958.88	9/1/2004	8/1/2034	865.62	360	360	74.62	8/1/2004	130000	1	0	0	1	10.2	0	0			0	0	0	0	0	865.62	
60752672	7	O		1	7.4	114750	114663.12	9/1/2004	8/1/2034	794.51	360	360	85	8/1/2004	135000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	794.51	
60752953	1	O		1	7.2	180500	180357.78	9/1/2004	8/1/2034	1225.22	360	360	95	8/1/2004	190000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	1225.22	
60753175	5	O		1	9.3	243843	243717.9	9/1/2004	8/1/2034	2014.88	360	360	90	8/1/2004	247000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	2014.88	
60753274	1	N		9	7.6	185000	184865.43	9/1/2004	8/1/2034	1306.24	360	360	64.46	8/1/2004	287000	1	0	0	1	7.6	0	0			0	0	0	0	0	1306.24	
60753472	1	N		2	7.5	96000	95928.75	9/1/2004	8/1/2034	671.25	360	360	78.19	8/1/2004	126000	1	0	0	1	7.5	2	3	9/1/2006	9/1/2006	6	6	1	13.5	7.5	671.25	
60755170	1	O		3	7.95	79900	79845.84	9/1/2004	8/1/2034	583.5	360	360	85	8/1/2004	94000	1	0	0	1	7.95	9	6	9/1/2006	9/1/2006	6	6	1	13.95	7.95	583.5	
60755519	5	O		1	7.1	131200	131094.56	9/1/2004	8/1/2034	881.71	360	360	80	8/1/2004	164000	1	0	0	1	7.1	0	0			0	0	0	0	0	881.71	
60755675	1			1	7.45	119700	119610.27	9/1/2004	8/1/2034	832.87	360	360	90	8/1/2004	133000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	832.87	
60756558	1	N		1	7.85	117000	116919.07	9/1/2004	8/1/2034	846.31	360	360	90	8/1/2004	130000	1	0	0	1	7.85	9	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	846.31	
60756616	1	N		2	9.5	58400	58371.27	9/1/2004	8/1/2034	491.06	360	360	80	8/1/2004	73000	1	0	0	1	9.5	8	6	8/1/2006	9/1/2006	6	6	1	15.5	9.5	491.06	
60756855	1	O		2	8.4	80750	80700.06	9/1/2004	8/1/2034	615.19	360	360	95	8/1/2004	85000	1	0	0	1	8.4	9	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	615.19	
60757598	2	O		1	7.8	136000	135904.97	9/1/2004	8/1/2034	979.03	360	360	80	8/1/2004	136000	1	0	0	2	7.8	9	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	979.03	
60758354	2	N		1	8	63750	63707.22	9/1/2004	8/1/2034	467.78	360	360	85	8/1/2004	75000	1	0	0	2	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	467.78	
60759412	1	O		1	7.2	112200	112111.59	9/1/2004	8/1/2034	761.61	360	360	85	8/1/2004	132000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	761.61	
60759511	1	O		6	8.35	96000	95940.02	9/1/2004	8/1/2034	727.98	360	360	72.73	8/1/2004	132000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	727.98	
60760154	1	O		1	8.65	89494	89441.43	9/1/2004	8/1/2034	697.67	360	360	95	8/1/2004	94205	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	697.67	
60760170	1	O		6	6.7	93500	93418.7	9/1/2004	8/1/2034	603.34	360	360	85	8/1/2004	110000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	603.34	
60760295	1	O		1	8.85	73800	73758.41	9/1/2004	8/1/2034	585.87	360	360	90	8/1/2004	82000	1	0	0	1	8.85	8	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	585.87	
60760477	1	O		6	8.95	82400	82354.52	9/1/2004	8/1/2034	660.05	360	360	80	8/1/2004	103000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	660.05	
60760691	1	O		1	10.75	34200	34187.12	9/1/2004	8/1/2034	319.26	360	360	20	8/1/2004	175000	2	0	0	1	10.75	0	0			0	0	0	0	0	319.26	
60760733	1	O		1	5.95	244000	243754.78	9/1/2004	8/1/2034	1455.07	360	360	80	8/1/2004	305000	1	0	0	1	5.95	8	4.5	8/1/2006	9/1/2006	6	6	1	11.95	5.95	1455.07	

60761104	3	O		6	7.75	301000	300787.55	9/1/2004	8/1/2034	2156.41	360	360	78.18	8/1/2004	385000	1	0	0		1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	2156.41
60761277	1	O		6	6.55	217600	217405.18	9/1/2004	8/1/2034	1382.55	360	360	85	8/1/2004	256000	1	0	0		1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1382.55
60761731	7	O		1	7.05	80000	79935.06	9/1/2004	8/1/2034	534.94	360	360	80	8/1/2004	100000	1	0	0		1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	534.94
60761855	1	O		6	5.7	263500	263222.27	9/1/2004	8/1/2034	1529.36	360	360	85	8/1/2004	310000	1	0	0		1	5.7	0	0			0	0	0	0	0	1529.36
60762036	1	O		1	12.35	20400	20394.6	9/1/2004	8/1/2034	215.35	360	360	20	8/1/2004	102000	2	0	0		1	12.35	0	0			0	0	0	0	0	215.35
60762192	1	N		6	7.9	101000	100930.84	9/1/2004	8/1/2034	734.08	360	360	80.8	8/1/2004	125000	1	0	0		1	7.9	0	0			0	0	0	0	0	734.08
60762374	1	O		6	6.6	130500	130237.07	9/1/2004	8/1/2024	980.68	240	240	90	8/1/2004	145000	1	0	0		1	6.6	0	0			0	0	0	0	0	980.68
60762671	1	N		8	7.15	74700	74640.56	9/1/2004	8/1/2034	504.53	360	360	90	8/1/2004	83000	1	0	0		1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	504.53
60762853	1	O		6	5.99	372500	372128.46	9/1/2004	8/1/2034	2230.94	360	360	74.5	8/1/2004	500000	1	0	0		1	5.99	8	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	2230.94
60763372	1	O		1	8.8	102750	102691.49	9/1/2004	8/1/2034	812.01	360	360	75	8/1/2004	137000	1	0	0		1	8.8	0	0			0	0	0	0	0	812.01
60763414	3	O		6	7.3	433500	433165.18	9/1/2004	8/1/2034	2971.95	360	360	85	8/1/2004	510000	1	0	0		1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	2971.95
60764115	7	O		1	7.4	105400	105320.2	9/1/2004	8/1/2034	729.77	360	360	85	8/1/2004	124000	1	0	0		1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	729.77
60764214	7	O		2	7.075	108000	107912.77	9/1/2004	8/1/2034	723.98	360	360	80	8/1/2004	135000	1	0	0		1	7.075	8	6	8/1/2007	9/1/2007	6	6	1	13.075	7.075	723.98
60765039	2	O		1	8	290000	289805.41	9/1/2004	8/1/2034	2127.92	360	360	65.91	8/1/2004	440000	1	0	0		2	8	0	0			0	0	0	0	0	2127.92
60765098	1	N		1	7.95	147050	146950.33	9/1/2004	8/1/2034	1073.88	360	360	85	8/1/2004	173000	1	0	0		1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1073.88
60765195	2	N		1	8.9	54900	54869.38	9/1/2004	8/1/2034	437.8	360	360	90	8/1/2004	61000	1	0	0		2	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	437.8
60765674	8	O		6	7.99	126000	125915.28	9/1/2004	8/1/2034	923.67	360	360	90	8/1/2004	140000	1	0	0		1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	923.67
60765856	2	O		1	7.15	323000	322742.97	9/1/2004	8/1/2034	2181.57	360	360	85	8/1/2004	380000	1	0	0		2	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	2181.57
60766458	1	O		1	9.5	269520	269278.35	9/1/2004	8/1/2034	1703.55	360	360	80	8/1/2004	340000	1	0	0		1	6.5	0	0	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1703.55
60766854	1	O		1	8.9	143100	142980.37	9/1/2004	8/1/2034	942.46	360	360	90	8/1/2004	180000	1	0	0		1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	8.9	942.46
60767571	1	O		1	11.35	67380	67357.74	9/1/2004	8/1/2034	659.56	360	360	20	8/1/2004	340000	2	0	0		1	11.35	0	0			0	0	0	0	0	659.56
60767910	1	O		2	6.85	142200	142079.95	9/1/2004	8/1/2034	931.78	360	360	90	8/1/2004	158000	1	0	0		1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	931.78
60767993	1	O		2	6.99	140000	139885.01	9/1/2004	8/1/2034	930.49	360	360	80	8/1/2004	175000	1	0	0		1	6.99	0	0			0	0	0	0	0	930.49
60768199	1	N		1	8.3	111600	111529.58	9/1/2004	8/1/2034	842.34	360	360	90	8/1/2004	124000	1	0	0		1	8.3	0	0	8/1/2006	9/1/2006	6	6	1	14.3	8.3	842.34
60768231	1	O		1	7.9	94500	94435.29	9/1/2004	8/1/2034	686.84	360	360	90	8/1/2004	105000	1	0	0		1	7.9	0	0	8/1/2006	9/1/2006	6	6	1	13.9	7.9	686.84
60768272	3	O		6	6.9	160000	159866.23	9/1/2004	8/1/2034	1053.77	360	360	88.89	8/1/2004	180000	1	0	0		1	6.9	0	0	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1053.77
60768934	1	O		6	7	189000	188845.07	9/1/2004	8/1/2034	1257.43	360	360	70	8/1/2004	270000	1	0	0		1	7	6	6	8/1/2006	9/1/2006	6	6	1	13	7	1257.43
60768959	3	O		1	7.85	79050	78995.32	9/1/2004	8/1/2034	571.8	360	360	85	8/1/2004	93000	1	0	0		1	7.85	0	0	8/1/2006	9/1/2006	6	6	1	13.85	7.85	571.8
60768991	2	N		5	7.99	328000	327779.46	9/1/2004	8/1/2034	2404.47	360	360	80	8/1/2004	410000	1	0	0		3	7.99	0	0			0	0	0	0	0	2404.47
60769058	1	O		1	9.9	194400	194312.14	9/1/2004	8/1/2034	1691.66	360	360	80	8/1/2004	243800	1	0	0		1	9.9	8	6	8/1/2007	9/1/2007	6	6	1	15.9	9.9	1691.66
60769395	1	O		2	7.3	102425	102345.89	9/1/2004	8/1/2034	702.2	360	360	85	8/1/2004	120500	1	0	0		1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	702.2
60769510	1	O			8.1	90250	90098.67	9/1/2004	8/1/2024	760.52	240	240	95	8/1/2004	95000	1	0	0		1	8.1	0	0			0	0	0	0	0	760.52
60769593	1	O			8.1	243200	243040.1	9/1/2004	8/1/2034	1801.5	360	360	95	8/1/2004	256000	1	0	0	6	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1801.5
60769957	5	O			8.2	251750	251587.81	9/1/2004	8/1/2034	1882.48	360	360	95	8/1/2004	284900	2	0	0	6	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1882.48
60770252	1	O			6.3	103000	102903.2	9/1/2004	8/1/2034	637.55	360	360	89.57	8/1/2004	115000	1	0	0		1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	637.55
60770450	2	O			8.05	203000	202855.18	9/1/2004	8/1/2034	1496.63	360	360	84.58	8/1/2004	240000	1	0	0		3	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1496.63
60771151	1	O			7.5	181600	181465.22	9/1/2004	8/1/2034	1269.78	360	360	80	8/1/2004	227500	1	0	0		1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1269.78
60771656	1	N			8.35	50400	50368.51	9/1/2004	8/1/2034	382.19	360	360	90	8/1/2004	56000	2	0	0		1	8.35	0	0			0	0	0	0	0	382.19
60771898	1	O			7.45	130900	130780.51	9/1/2004	8/1/2034	823.08	360	360	85	8/1/2004	154000	2	0	0	6	1	6.45	0	0			0	0	0	0	0	823.08
60771953	1	O			8.7	197000	196828.72	9/1/2004	8/1/2034	1271.2	360	360	82.01	8/1/2004	240200	1	0	0	6	1	6.7	0	0			0	0	0	0	0	1271.2
60772274	1	O			7.4	45400	45388.11	9/1/2004	8/1/2034	481.02	360	360	20	8/1/2004	227500	2	0	0		1	12.4	0	0			0	0	0	0	0	481.02
60772839	2	O			11.7	27000	26991.74	9/1/2004	8/1/2034	271.51	360	360	20	8/1/2004	135000	2	0	0	6	1	11.7	0	0			0	0	0	0	0	271.51
60772670	1	N			7.75	96300	96232.03	9/1/2004	8/1/2034	689.91	360	360	90	8/1/2004	107000	1	0	0		1	7.75	0	0			0	0	0	0	0	689.91
60772795	2	O			8.9	243000	242796.85	9/1/2004	8/1/2034	1600.4	360	360	90	8/1/2004	270000	1	0	0	6	2	8.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	8.9	1600.4
60772977	1	O			9	118400	118222.72	9/1/2004	8/1/2024	1065.28	240	240	80	8/1/2004	148000	1	0	0	6	1	9	0	0			0	0	0	0	0	1065.28
60773397	5	O			8.15	248450	248288.3	9/1/2004	8/1/2034	1849.09	360	360	90	8/1/2004	276050	1	0	0		1	8.15	8	5	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1849.09
60773470	1	O			8.65	195300	195185.29	9/1/2004	8/1/2034	1522.5	360	360	90	8/1/2004	217000	1	0	0		1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1522.5
60773850	1	N		1	9.3	53100	53072.76	9/1/2004	8/1/2034	438.77	360	360	90	8/1/2004	59000	1	0	0		1	9.3	0	0			0	0	0	0	0	438.77
60775954	1	O		2	7.55	75750	75694.33	9/1/2004	8/1/2034	532.26	360	360	75	8/1/2004	101000	1	0	0		1	7.55	0	0			0	0	0	0	0	532.26
60776317	3	N			8.5	123250	123178.1	9/1/2004	8/1/2034	952.06	360	360	85	8/1/2004	145000	1	0	0		1	8.55	8	8.5	8/1/2006	9/1/2006	6	6	1	14.55	8.55	952.06
60776838	1	O			8.53	146700	146611.67	9/1/2004	8/1/2034	1131.12	360	360	90	8/1/2004	163000	1	0	0		1	8.53	9	6	8/1/2007	9/1/2007	6	6	1	14.53	8.53	1131.12
60776879	2	O			11.6	30700	30690.4	9/1/2004	8/1/2034	306.37	360	360	20	8/1/2004	153500	2	0	0		2	11.6	0	0			0	0	0	0	0	306.37
60777034	1	O		2	8.95	93500	93422.59	9/1/2004	8/1/2034	618.93	360	360	85	8/1/2004	110000	1	0	0		1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	618.93
60777315	5	O		1	7.6	160800	160683.03	9/1/2004	8/1/2034	1135.37	360	360	80	8/1/2004	201000	1	0	0		1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	1135.37
60777539	1	O			7.7	112500	112419.79	9/1/2004	8/1/2034	802.09	360	360	90	8/1/2004	125000	1	0	0		1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	802.09
60777612	1	O		1	9.6	189000	188908.97	9/1/2004	8/1/2034	1603.03	360	360	90	8/1/2004	210000	1	0	0		1	9.6	8	6.5	8/1/2007	9/1/2007	6	6	1	15.6	9.6	1603.03
60777711	5	O			7.05	169000	168862.83	9/1/2004	8/1/2034	1130.05	360	360	93.89	8/1/2004	180000	1	0	0		1	7.05	0	0			0	0	0	0	0	1130.05
60777851	1	O			9.05	288000	287844.31	9/1/2004	8/1/2034	2327.69	360	360	90	8/1/2004	320000	1	0	0		1	9.05	8	6	8/1/2007	9/1/2007	6	6	1	15.05	9.05	2327.69
60778255	2	N			7.85	148400	148297.35	9/1/2004	8/1/2034	1073.43	360	360	80	8/1/2004	185500	1	0	0		2	7.85	0	0			0	0	0	0	0	1073.43
60778511	1	O			9.6	106200	106148.85	9/1/2004	8/1/2034	900.75	360	360	90	8/1/2004	118000	1	0	0		1	9.6	9	6	8/1/2006	9/1/2006	6	6	1	15.6	9.6	900.75
60778677	5	O			6.8	188000	187539.71	9/1/2004	8/1/2034	1225.62	360	360	80	8/1/2004	236000	1	0	0		1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1225.62
60779279	1	O			6.925	110700	110607.9	9/1/2004	8/1/2034	730.93	360	360	90	8/1/2004	123000	1	0	0		1	6.925	8	6	8/1/2006	9/1/2006	6	6	1	12.925	6.925	730.93
60780475	2	O			8.15	53910	53874.91	9/1/2004	8/1/2034	401.23	360	360	90	8/1/2004	59900	1	0	0		2	8.15	0	0			0	0	0	0	0	401.23
60780832	5	O			7.45	40200	40189.6	9/1/2004	8/1/2034	427.48	360	360	20	8/1/2004	201000	2	0	0		1	7.45	0	0			0	0	0	0	0	427.48
60780897	1	O			8.3	128000	127879.71	9/1/2004	8/1/2034	792.29	360	360	80	8/1/2004	160000	1	0	0		1	8.3	3	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	792.29
60781051	1	O			6.45	172000	171842.99	9/1/2004	8/1/2034	1081.51	360	360	80	8/1/2004	215000	1	0	0		1	6.45	0	0			0	0	0	0	0	1081.51
60781150	1	O			8.4	152000	143910.95	9/1/2004	8/1/2034	1097.05	360	360	90	8/1/2004	160000	1	0	0		1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1097.05
60781218	5	O			9.7	117600	117497.75	9/1/2004	8/1/2034	758.85	360	360	80	8/1/2004	148000	1	0	0		1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	758.85
60781457	1	O		1	12.2	32000	31991.23	9/1/2004	8/1/2034	334.1	360	360	20	8/1/2004	160000	2	0	0		1	12.2	0	0			0	0	0	0	0	334.1
60781614	1	O		1	8.3	184500	184383.55	9/1/2004	8/1/2034	1392.58	360	360	90	8/1/2004	205000	1	0	0		1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1392.58
60782059	1	O		6	6.95	120000	119900.66	9/1/2004	8/1/2034	794.34	360	360	71.43	8/1/2004	168000	1	0	0		1	6.95	0	0			0	0	0	0	0	794.34
60782232	1	O		6	9.25	101250	101197.51	9/1/2004	8/1/2034	832.96	360	360	75	8/1/2004	135000	1	0	0		1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	832.96
60782455	1	O		1	8.8	91580	91525.84	9/1/2004	8/1/2034	710.68	360	360	95	8/1/2004	96400	1	0	0		1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	710.68
60782513	1	O		6	6.85	61200	61164.05	9/1/2004	8/1/2034	477.1	360	360	85	8/1/2004	72000	1	0	0		1	8.65	0	0			0	0	0	0	0	477.1
60782570	5	O		1	11.55	29400	29390.71	9/1/2004	8/1/2034	292.27	360	360	20	8/1/2004	148000	2	0	0		1	11.55	0	0			0	0	0	0	0	292.27
60782695	1	O		6	7.85	54400	54362.37	9/1/2004	8/1/2034	393.5	360	360	80	8/1/2004	68000	1	0	0		1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	393.5
60783214	1	O		8	7.5	111150	111067.51	9/1/2004	8/1/2034	777.18	360	360	95	8/1/2004	117000	1	0	0		1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	777.18

60783891	1	O		8	7.1	112500	112409.59	9/1/2004	8/1/2034	756.04	360	360	90	8/1/2004	125000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	756.04
60785011	1	O		6	6.5	148500	148365.75	9/1/2004	8/1/2034	938.63	360	360	90	8/1/2004	165000	1	0	0	1	6.5	8	6	8/1/2007	9/1/2007	6	6	1	12.5	6.5	938.63
60785151	1	O		1	7.6	84915	84853.23	9/1/2004	8/1/2034	599.57	360	360	85	8/1/2004	99900	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	599.57
60785292	1	O		6	7.65	290400	290190.87	9/1/2004	8/1/2034	2060.43	360	360	80	8/1/2004	363000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	2060.43
60785589	5	O		1	6.5	175000	174841.8	9/1/2004	8/1/2034	1106.12	360	360	89.74	8/1/2004	195000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1106.12
60786613	1	O		6	6.99	191700	191542.55	9/1/2004	8/1/2034	1274.1	360	360	90	8/1/2004	213000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1274.1
60786639	1	O		6	6.95	188500	188343.95	9/1/2004	8/1/2034	1247.78	360	360	91.95	8/1/2004	205000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1247.78
60786738	1	O		6	7.45	160000	159880.05	9/1/2004	8/1/2034	1113.28	360	360	79.6	8/1/2004	201000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1113.28
60786795	1	O		6	7.45	187000	186859.82	9/1/2004	8/1/2034	1301.14	360	360	85	8/1/2004	220000	1	0	0	1	7.45	8	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	1301.14
60786977	1	O		6	6.85	118800	118699.7	9/1/2004	8/1/2034	778.45	360	360	90	8/1/2004	132000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	778.45
60787777	1	O		8	6.5	265000	264760.43	9/1/2004	8/1/2034	1674.99	360	360	78.64	8/1/2004	337000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1674.99
60787959	5	O		6	9.15	370500	369534.07	9/1/2004	8/1/2019	3790.99	180	180	95	8/1/2004	390000	1	0	0	1	9.15	0	0			0	0	0	0	0	3790.99
60788254	1	O		1	7.35	124000	123905.17	9/1/2004	8/1/2034	854.33	360	360	80	8/1/2004	155000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	854.33
60788270	5	N		1	7.95	180000	179877.99	9/1/2004	8/1/2034	1314.51	360	360	90	8/1/2004	240000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1314.51
60789153	1	O		6	8.1	153000	152899.4	9/1/2004	8/1/2034	1133.35	360	360	90	8/1/2004	170000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	1133.35
60789559	1	O		6	7.45	102850	102663.11	9/1/2004	8/1/2024	825.42	240	240	85	8/1/2004	121000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	825.42
60789617	2	O		3	5.85	248000	247745.94	9/1/2004	8/1/2034	1463.06	360	360	80	8/1/2004	310000	1	0	0	2	5.85	0	0			0	0	0	0	0	1463.06
60789872	1	O		6	6.5	524000	523526.29	9/1/2004	8/1/2034	3312.04	360	360	72.78	8/1/2004	720000	1	0	0	1	6.5	0	0			0	0	0	0	0	3312.04
60790151	2	O		1	6.65	320000	319719.04	9/1/2004	8/1/2034	2054.29	360	360	80	8/1/2004	400000	1	0	0	2	6.65	8	5	8/1/2007	9/1/2007	6	6	1	12.65	6.65	2054.29
60790557	1	O		5	6.45	225000	224794.61	9/1/2004	8/1/2034	1414.77	360	360	90	8/1/2004	250000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	1414.77
60790839	1	O		6	8.15	57750	57712.41	9/1/2004	8/1/2034	429.81	360	360	75	8/1/2004	77000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	429.81
60791472	1	N		6	7	93900	93823.03	9/1/2004	8/1/2034	624.72	360	360	84.98	8/1/2004	110500	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	624.72
60791670	1	O		6	8	238000	237840.31	9/1/2004	8/1/2034	1746.36	360	360	89.81	8/1/2004	265000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	1746.36
60792256	3	O		1	7.99	88000	87940.63	9/1/2004	8/1/2034	645.1	360	360	80	8/1/2004	110000	1	0	0	1	7.99	8	3	8/1/2006	9/1/2006	6	6	1	13.99	7.99	645.1
60792918	1	O		5	7.6	154800	154687.39	9/1/2004	8/1/2034	1093.01	360	360	90	8/1/2004	172000	1	0	0	1	7.6	0	0			0	0	0	0	0	1093.01
60793791	1	O		6	6.75	182000	181843.3	9/1/2004	8/1/2034	1180.45	360	360	75.83	8/1/2004	240000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	1180.45
60793957	1	O		6	8.25	527400	527063.69	9/1/2004	8/1/2034	3962.19	360	360	90	8/1/2004	586000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	3962.19
60794278	7		2	1	7.1	111200	111110.63	9/1/2004	8/1/2034	747.3	360	360	80	8/1/2004	139000	1	0	0	1	7.1	0	0			0	0	0	0	0	747.3
60794393	1	O		1	8.3	102510	102445.3	9/1/2004	8/1/2034	773.73	360	360	90	8/1/2004	113900	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	773.73
60795010	1	O		6	7.7	53100	53062.14	9/1/2004	8/1/2034	378.59	360	360	90	8/1/2004	59000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	378.59
60795051	1	O		6	6.5	77400	77242.17	9/1/2004	8/1/2024	577.08	240	240	90	8/1/2004	86000	1	0	0	1	6.5	0	0			0	0	0	0	0	577.08
60795259	5	O		1	7.85	263200	263059.45	9/1/2004	8/1/2034	1469.82	360	360	80	8/1/2004	254000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1469.82
60795598	1	O		1	8.45	71910	71865.99	9/1/2004	8/1/2034	550.38	360	360	90	8/1/2004	80000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	550.38
60795937	1	O		1	8.35	114000	113928.77	9/1/2004	8/1/2034	864.48	360	360	95	8/1/2004	120000	1	0	0	1	8.35	8	5.5	8/1/2006	9/1/2006	5	6	1	14.35	8.35	864.48
60795978	1	N		1	7.6	240300	240125.2	9/1/2004	8/1/2034	1696.7	360	360	90	8/1/2004	267000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1696.7
60796612	1	O		6	8.2	204000	203868.58	9/1/2004	8/1/2034	1525.42	360	360	78.46	8/1/2004	260000	1	0	0	1	8.2	0	0			0	0	0	0	0	1525.42
60797158	1	N		1	8.4	276750	276578.86	9/1/2004	8/1/2034	2108.39	360	360	90	8/1/2004	307500	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	2108.39
60797172	5	O		1	8.2	148000	147904.65	9/1/2004	8/1/2034	1106.68	360	360	80	8/1/2004	185000	1	0	0	1	8.2	0	0			0	0	0	0	0	1106.68
60797818	3	O		1	7.99	143200	143103.71	9/1/2004	8/1/2034	1049.76	360	360	80	8/1/2004	179000	1	0	0	1	7.99	8	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	1049.76
60797834	1	O		6	7.4	560000	559576	9/1/2004	8/1/2034	3877.33	360	360	70	8/1/2004	800000	1	0	0	1	7.4	0	0			0	0	0	0	0	3877.33
60798097	1	O		1	7.05	359920	359627.87	9/1/2004	8/1/2034	2406.66	360	360	80	8/1/2004	449900	1	0	0	1	7.05	0	0			0	0	0	0	0	2406.66
60798279	1	O		1	8.95	133200	133126.48	9/1/2004	8/1/2034	1068.97	360	360	90	8/1/2004	148000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1068.97
60798295	5	O		1	12.5	50800	50787	9/1/2004	8/1/2034	542.17	360	360	20	8/1/2004	254000	2	0	0	1	12.5	0	0			0	0	0	0	0	542.17
60798477	3	O		1	9	180500	180401.4	9/1/2004	8/1/2034	1452.35	360	360	95	8/1/2004	190000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	1452.35
60799079	1	O		1	7.45	204850	204696.44	9/1/2004	8/1/2034	1425.34	360	360	85	8/1/2004	241000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1425.34
60799350	1	O		1	6.7	154800	154665.4	9/1/2004	8/1/2034	998.9	360	360	90	8/1/2004	172000	1	0	0	1	6.7	9	6	8/1/2007	9/1/2007	6	6	1	12.7	6.7	998.9
60799558	1	O		1	8.25	163000	162896.06	9/1/2004	8/1/2034	1224.57	360	360	83.59	8/1/2004	195000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1224.57
60799590	1	O		1	8.5	82650	82599.93	9/1/2004	8/1/2034	635.51	360	360	95	8/1/2004	87000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	635.51
60799616	1	O		1	7.65	162738	162642.41	9/1/2004	8/1/2034	1268.66	360	360	90	8/1/2004	180820	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1268.66
60799715	1	O		1	8.9	198000	197834.47	9/1/2004	8/1/2034	1304.03	360	360	90	8/1/2004	222000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	8.9	1304.03
60799731	1	O		1	6.625	355500	355186.35	9/1/2004	8/1/2034	2276.31	360	360	90	8/1/2004	395000	1	0	0	1	6.625	8	6	8/1/2006	9/1/2006	6	6	1	12.625	6.625	2276.31
60799756	1	O		1	7.9	131750	131659.78	9/1/2004	8/1/2034	957.57	360	360	85	8/1/2004	155000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	957.57
60799897	1	O		6	7.5	60000	59955.47	9/1/2004	8/1/2034	419.53	360	360	54.55	8/1/2004	110000	1	0	0	1	7.5	0	0			0	0	0	0	0	419.53
60800075	1	O		1	7.05	167450	167314.09	9/1/2004	8/1/2034	1119.68	360	360	85	8/1/2004	197000	1	0	0	1	7.05	0	0			0	0	0	0	0	1119.68
60800853	1	O		1	7.8	140250	140152.01	9/1/2004	8/1/2034	1009.62	360	360	85	8/1/2004	165000	1	0	0	1	7.8	0	0			0	0	0	0	0	1009.62
60801230	1	N		1	8.2	75240	75191.52	9/1/2004	8/1/2034	562.62	360	360	80	8/1/2004	83600	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	562.62
60801638	1	O		1	8.95	109500	109439.58	9/1/2004	8/1/2034	877.13	360	360	75	8/1/2004	146000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	877.13
60801651	1	O		1	8.9	85000	84952.59	9/1/2004	8/1/2034	677.83	360	360	73.91	8/1/2004	115000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	677.83
60803238	1	O		1	8.99	300000	299753.6	9/1/2004	8/1/2034	1993.9	360	360	88.24	8/1/2004	340000	1	0	0	1	8.99	0	0			0	0	0	0	0	1993.9
60803378	2	O		1	7.9	344000	343772.45	9/1/2004	8/1/2034	2500.27	360	360	80	8/1/2004	450000	1	0	0	2	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	2500.27
60803731	1	O				225000	224839.58	9/1/2004	8/1/2034	1604.17	360	360	90.93	8/1/2004	253000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1604.17
60803772	1	O		1	9.1	218500	218362.08	9/1/2004	8/1/2034	1649.21	360	360	95	8/1/2004	230000	1	0	0	1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1649.21
60803814	1	O			9.1	201400	201292.25	9/1/2004	8/1/2034	1635.03	360	360	95	8/1/2004	212000	1	0	0	1	9.1	8	6	8/1/2007	9/1/2007	6	6	1	15.1	9.1	1635.03
60804036	1	O		3	7.95	155800	155694.4	9/1/2004	8/1/2034	1137.78	360	360	95	8/1/2004	164000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	1137.78
60804770	1	O		8	9.2	86400	86354.73	9/1/2004	8/1/2034	707.67	360	360	90	8/1/2004	96000	1	0	0	1	9.2	8	6	8/1/2007	9/1/2007	6	6	1	15.2	9.2	707.67
60804879	1	O		8	9.2	99000	98948.13	9/1/2004	8/1/2034	810.87	360	360	86.84	8/1/2004	114000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	810.87
60804895	2	N		1	7.35	96000	95926.58	9/1/2004	8/1/2034	681.42	360	360	79.34	8/1/2004	121000	1	0	0	2	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	681.42
60804994	1	O		8	8.8	401250	401021.52	9/1/2004	8/1/2034	3170.98	360	360	75	8/1/2004	535000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	3170.98
60805090	1	N		1	8.2	166500	166392.73	9/1/2004	8/1/2034	1245.02	360	360	90	8/1/2004	185000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1245.02
60805876	1	O		1	12.5	37000	36990.53	9/1/2004	8/1/2034	394.89	360	360	20	8/1/2004	185000	2	0	0	1	12.5	0	0			0	0	0	0	0	394.89
60805934	1	O		1	7.3	113250	113162.53	9/1/2004	8/1/2034	776.41	360	360	75	8/1/2004	151000	1	0	0	1	7.3	0	0			0	0	0	0	0	776.41
60806171	1	O		6	7.45	86500	86435.15	9/1/2004	8/1/2034	601.87	360	360	78.64	8/1/2004	110000	1	0	0	1	7.45	0	0			0	0	0	0	0	601.87
60806239	2	N		8	8.7	360000	359790.72	9/1/2004	8/1/2034	2819.28	360	360	90	8/1/2004	400000	1	0	0	2	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	2819.28
60806338	1	O			8	63200	63157.59	9/1/2004	8/1/2034	463.74	360	360	80	8/1/2004	79000	1	0	0	1	8	0	0			0	0	0	0	0	463.74
60806593	8	O		1	8.7	200000	199826.11	9/1/2004	8/1/2034	1290.56	360	360	80	8/1/2004	250000	1	0	0	1	8.7	0	0			0	0	0	0	0	1290.56
60806650	1	O			7	400000	399672.12	9/1/2004	8/1/2034	2661.21	360	360	87.34	8/1/2004	458000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	2661.21
60807955	5	O			9.3	208000	207893.29	9/1/2004	8/1/2034	1718.71	360	360	80	8/1/2004	260000	1	0	0	1	9.3	0	0			0	0	0	0	0	1718.71

60807997	1	N	6	8.1	418500	418091.29	9/1/2004	8/1/2034	2536.09	360	360	90	8/1/2004	465000	1	0	0	1	6.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	8.1	2536.09
60808011	5	O	6	7.9	323000	322778.83	9/1/2004	8/1/2034	2347.59	360	360	95	8/1/2004	340000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	2347.59
60808250	1	N	1	9.1	133380	133306.65	9/1/2004	8/1/2034	1082.82	360	360	90	8/1/2004	148200	1	0	0	1	9.1	8	6	8/1/2007	9/1/2007	6	6	1	15.1	9.1	1082.82
60808474	1	N	1	7.95	175500	175381.04	9/1/2004	8/1/2034	1281.65	360	360	90	8/1/2004	195000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1281.65
60809696	1	O	6	7.75	90000	89936.47	9/1/2004	8/1/2034	644.78	360	360	90	8/1/2004	100000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	644.78
60810258	1	O	1	9.025	71250	71211.28	9/1/2004	8/1/2034	574.58	360	360	95	8/1/2004	75000	1	0	0	1	9.025	8	6	8/1/2007	9/1/2007	6	6	1	15.025	9.025	574.58
60810298	1	O	6	9	143650	143571.53	9/1/2004	8/1/2034	1155.85	360	360	85	8/1/2004	169000	1	0	0	1	9	8	6	8/1/2006	9/1/2006	6	6	1	15	9	1155.85
60811874	1	N	1	7.65	82800	82740.37	9/1/2004	8/1/2034	587.48	360	360	90	8/1/2004	92000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	587.48
60812013	5	O	6	6.1	79900	78821.97	9/1/2004	8/1/2034	484.19	360	360	85.91	8/1/2004	93000	1	0	0	1	6.1	0	0			0	0	0	0	0	484.19
60812716	5	O	6	7.2	84800	84537.08	9/1/2004	8/1/2019	771.72	180	180	80	8/1/2004	106000	1	0	0	1	7.2	0	0			0	0	0	0	0	771.72
60812799	1	N	1	7.925	139500	139404.96	9/1/2004	8/1/2034	1016.32	360	360	90	8/1/2004	155000	1	0	0	1	7.925	8	6	8/1/2007	9/1/2007	6	6	1	13.925	7.925	1016.32
60813177	1	O	6	8.4	145000	144700.78	9/1/2004	8/1/2024	1072.57	240	240	75.52	8/1/2004	192000	1	0	0	1	8.4	0	0			0	0	0	0	0	1072.57
60813193	1	O	1	6.95	151229	151103.81	9/1/2004	8/1/2034	1001.06	360	360	80	8/1/2004	189037	1	0	0	1	6.95	0	0			0	0	0	0	0	1001.06
60813359	1	O	6	5.75	92700	92603.21	9/1/2004	8/1/2034	540.98	360	360	90	8/1/2004	103000	1	0	0	1	5.75	8	6	8/1/2006	9/1/2006	6	6	1	11.75	5.75	540.98
60813557	3	O	1	8.7	67500	67460.78	9/1/2004	8/1/2034	528.62	360	360	88.82	8/1/2004	76000	1	0	0	1	8.7	0	0			0	0	0	0	0	528.62
60814019	1	O	6	8.95	184000	183896.43	9/1/2004	8/1/2034	1473.9	360	360	80	8/1/2004	230000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1473.9
60814290	1	N	6	10.8	70000	69973.93	9/1/2004	8/1/2034	656.07	360	360	60.87	8/1/2004	115000	1	0	0	1	10.8	8	6	8/1/2006	9/1/2006	6	6	1	16.8	10.8	656.07
60814431	1	O	6	8.75	72200	72158.46	9/1/2004	8/1/2034	568	360	360	95	8/1/2004	76000	1	0	0	1	8.75	0	0			0	0	0	0	0	568
60816097	1	N	1	9.1	88000	87952.92	9/1/2004	8/1/2034	714.41	360	360	80	8/1/2004	110000	1	0	0	1	9.1	8	4.5	8/1/2006	9/1/2006	6	6	1	15.1	9.1	714.41
60816518	1	O	6	5.8	213800	212779.71	9/1/2004	8/1/2034	1249.79	360	360	83.53	8/1/2004	255000	1	0	0	1	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	1249.79
60818655	1	O	6	7.25	99000	98922.77	9/1/2004	8/1/2034	675.38	360	360	90	8/1/2004	110000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	675.38
60818978	1	O	1	5.9	368000	367628.58	9/1/2004	8/1/2034	2182.75	360	360	80	8/1/2004	460000	1	0	0	1	5.9	8	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	2182.75
60819471	1	O	1	5.8	130050	129915.5	9/1/2004	8/1/2034	763.08	360	360	85	8/1/2004	153000	1	0	0	1	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	763.08
60820719	1	O	1	10.95	25024	25014.97	9/1/2004	8/1/2034	237.37	360	360	20	8/1/2004	125121	2	0	0	1	10.95	0	0			0	0	0	0	0	237.37
60820917	3	O	6	5.99	528000	527473.36	9/1/2004	8/1/2034	3162.24	360	360	84.48	8/1/2004	625000	1	0	0	1	5.99	0	0			0	0	0	0	0	3162.24
60821873	1	O	6	6.99	252000	251793.02	9/1/2004	8/1/2034	1674.88	360	360	90	8/1/2004	280000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1674.88
60823036	1	O	1	8.8	108000	107935.9	9/1/2004	8/1/2034	838.1	360	360	90	8/1/2004	120000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	838.1
60823119	3	O	6	6.375	233000	232784.19	9/1/2004	8/1/2034	1453.62	360	360	74.68	8/1/2004	312000	1	0	0	1	6.375	0	0			0	0	0	0	0	1453.62
60823234	1	N	1	8.95	99900	99844.86	9/1/2004	8/1/2034	800.23	360	360	90	8/1/2004	115000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	800.23
60823291	2	O	1	8.05	333000	332778.82	9/1/2004	8/1/2034	2455.06	360	360	90	8/1/2004	370000	1	0	0	2	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	2455.06
60823473	1	O	1	7.35	280000	279785.87	9/1/2004	8/1/2034	1929.13	360	360	80	8/1/2004	350000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1929.13
60824257	5	O	1	10.7	348704	348571.29	9/1/2004	8/1/2034	3241.99	360	360	100	8/1/2004	348704	1	0	0	1	10.7	8	6	8/1/2006	9/1/2006	6	6	1	16.7	10.7	3241.99
60824778	1	O	1	11.15	45800	45784.19	9/1/2004	8/1/2034	441.37	360	360	20	8/1/2004	230000	2	0	0	1	11.15	0	0			0	0	0	0	0	441.37
60824976	1	O	1	9.275	120000	119923.87	9/1/2004	8/1/2034	903.63	360	360	80	8/1/2004	150000	1	0	0	1	9.275	8	6	8/1/2006	9/1/2006	6	6	1	14.275	9.275	903.83
60825114	1	O	1	8.45	53100	53067.49	9/1/2004	8/1/2034	406.42	360	360	90	8/1/2004	59000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	406.42
60825379	1	O	1	8.15	51000	50966.81	9/1/2004	8/1/2034	379.57	360	360	85	8/1/2004	60000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	378.57
60825452	3	O	1	6.9	96000	95919.74	9/1/2004	8/1/2034	632.26	360	360	80	8/1/2004	120000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	632.26
60825494	3	O	1	12	24000	23993.13	9/1/2004	8/1/2034	246.87	360	360	20	8/1/2004	120000	2	0	0	1	12	0	0			0	0	0	0	0	246.87
60826153	1	O	1	8.55	112500	112432.54	9/1/2004	8/1/2034	869.02	360	360	90	8/1/2004	125000	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	869.02
60826492	1	O	1	7	145000	144881.14	9/1/2004	8/1/2034	964.69	360	360	72.5	8/1/2004	200000	1	0	0	1	7	0	0			0	0	0	0	0	964.69
60826658	1	O	1	7.45	62500	62453.14	9/1/2004	8/1/2034	434.88	360	360	62.24	8/1/2004	76000	1	0	0	1	7.45	0	0			0	0	0	0	0	434.88
60826872	1	O	1	6.85	214400	214218.99	9/1/2004	8/1/2034	1404.88	360	360	80	8/1/2004	268000	1	0	0	1	6.85	8	6	8/1/2007	9/1/2007	6	6	1	12.85	6.85	1404.88
60827235	1	O	1	11	25000	24991.08	9/1/2004	8/1/2034	238.09	360	360	20	8/1/2004	126000	2	0	0	1	11	0	0			0	0	0	0	0	238.09
60827557	1	O	1	8.25	145350	145257.31	9/1/2004	8/1/2034	1091.97	360	360	95	8/1/2004	153000	1	0	0	1	8.25	7	5	8/1/2003	9/1/2006	6	6	1	14.25	9.25	1091.97
60827573	1	O	1	7.75	175750	175625.95	9/1/2004	8/1/2034	1259.1	360	360	95	8/1/2004	185000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1259.1
60827616	7	O	1	7.55	92650	92561.92	9/1/2004	8/1/2034	651	360	360	35	8/1/2004	109000	1	0	0	1	7.55	0	0			0	0	0	0	0	651
60827912	1	O	1	7.7	117000	116916.58	9/1/2004	8/1/2034	834.17	360	360	83.57	8/1/2004	140000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	834.17
60828357	5	O	1	7.95	380900	379691.57	9/1/2004	8/1/2034	2540.93	360	360	80	8/1/2004	475000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	2540.93
60830015	1	O	1	8.35	66500	66296.5	9/1/2004	8/1/2019	610.81	180	180	79.17	8/1/2004	84000	1	0	0	1	7.35	0	0			0	0	0	0	0	610.81
60830155	3	O	1	7.2	119496	119401.85	9/1/2004	8/1/2034	811.13	360	360	80	8/1/2004	149370	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	811.13
60830379	1	O	6	5.8	119700	119576.2	9/1/2004	8/1/2034	702.35	360	360	90	8/1/2004	133000	1	0	0	1	5.8	0	0			0	0	0	0	0	702.35
60830411	1	O	5	8.35	52000	51854.32	9/1/2004	8/1/2019	507.51	180	180	80	8/1/2004	65000	1	0	0	1	8.35	8	6	8/1/2008	9/1/2008	6	6	1	14.35	8.35	507.51
60830452	1	O	5	7.2	170000	169866.08	9/1/2004	8/1/2034	1153.94	360	360	61.15	8/1/2004	278000	1	0	0	1	7.2	0	0			0	0	0	0	0	1153.94
30831419	1	O	4	7	540000	539557.36	9/1/2004	8/1/2034	3592.64	360	360	75	8/1/2004	720000	1	0	0	1	7	0	0			0	0	0	0	0	3592.64
60831773	1	N	1	7.5	129270	129174.06	9/1/2004	8/1/2034	903.88	360	360	93	8/1/2004	139000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	903.88
60831831	1	O	9	8.8	211600	211419.59	9/1/2004	8/1/2034	1379.48	360	360	84.98	8/1/2004	249000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	8.8	1379.48
60831955	1	O	1	8.5	87950	87896.72	9/1/2004	8/1/2034	676.26	360	360	69.74	8/1/2004	98000	1	0	0	1	8.5	0	0			0	0	0	0	0	676.26
60832110	1	O	1	8.45	61200	61162.54	9/1/2004	8/1/2034	468.41	360	360	90	8/1/2004	68000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	468.41
60832979	3	O	1	5.7	156000	155835.57	9/1/2004	8/1/2034	905.43	360	360	80	8/1/2004	195000	1	0	0	1	5.7	8	6	8/1/2007	9/1/2007	6	6	1	11.7	5.7	905.43
60833134	5	O	4	6.8	171950	171803.39	9/1/2004	8/1/2034	1120.99	360	360	95	8/1/2004	181000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	8.8	1120.99
60833373	1	O	1	7.95	63000	62957.3	9/1/2004	8/1/2034	460.08	360	360	90	8/1/2004	70000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	460.08
60834512	1	O	1	8.2	85500	85444.91	9/1/2004	8/1/2034	639.34	360	360	90	8/1/2004	95000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	639.34
60834703	1	O	6	6.75	108000	107907.01	9/1/2004	8/1/2034	700.49	360	360	90	8/1/2004	120000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	700.49
60835238	5	O	6	7.3	148000	147885.68	9/1/2004	8/1/2034	1014.65	360	360	82.22	8/1/2004	180000	1	0	0	1	7.3	8	5	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1014.65
60835774	2	N	6	8.4	364500	364274.6	9/1/2004	8/1/2034	2776.9	360	360	90	8/1/2004	405000	1	0	0	2	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	2776.9
60836319	1	O	6	7.25	175100	174963.4	9/1/2004	8/1/2034	1194.5	360	360	85	8/1/2004	206000	1	0	0	1	7.25	0	0			0	0	0	0	0	1194.5
60836897	1	O	6	8.5	153000	152907.31	9/1/2004	8/1/2034	1176.44	360	360	90	8/1/2004	170000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1176.44
60837218	1	O	6	6.95	111000	110908.11	9/1/2004	8/1/2034	734.77	360	360	79.29	8/1/2004	140000	1	0	0	1	6.95	0	0			0	0	0	0	0	734.77
60837598	1	O	6	11	21000	20992.51	9/1/2004	8/1/2034	199.99	360	360	20	8/1/2004	105000	2	0	0	1	11	0	0			0	0	0	0	0	199.99
60837671	1	N	1	8.2	59535	59496.64	9/1/2004	8/1/2034	445.18	360	360	90	8/1/2004	66150	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	445.18
60837952	2	O	6	9.8	110000	109949.21	9/1/2004	8/1/2034	949.12	360	360	47.83	8/1/2004	230000	1	0	0	3	9.8	8	6	8/1/2006	9/1/2006	6	6	1	15.8	9.8	949.12
60837994	1	O	6	6.75	127500	127247.72	9/1/2004	8/1/2024	969.47	240	240	81.21	8/1/2004	157000	1	0	0	1	6.75	0	0			0	0	0	0	0	969.47
60838018	1	N	1	8.55	58500	58464.92	9/1/2004	8/1/2034	451.89	360	360	90	8/1/2004	65000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	451.89
60838216	1	O	6	8.85	240000	239864.75	9/1/2004	8/1/2034	1905.25	360	360	73.85	8/1/2004	325000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1905.25
60838414	1	O	8	6.4	100000	99907.82	9/1/2004	8/1/2034	625.51	360	360	80	8/1/2004	125000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	625.51
60839719	1	O	6	12.3	25000	24993.3	9/1/2004	8/1/2034	282.95	360	360	20	8/1/2004	125000	2	0	0	1	12.3	0	0			0	0	0	0	0	282.95
60839917	1	O	6	8.15	185250	185129.44	9/1/2004	8/1/2034	1378.72	360	360	90.37	8/1/2004	205000	1	0	0	1	8.15	8	6	8/1/2007	9/1/2007	6	6	1	14.15	8.15	1378.72

60840659	1	O		1	6.475	122000	121889.17	9/1/2004	8/1/2034	769.12	360	360	80	8/1/2004	154000	1	0	0	1	6.475	8	6	8/1/2006	9/1/2006	6	6	1	12.475	6.475	769.12
60840915	1	O		1	8.2	304000	303804.15	9/1/2004	8/1/2034	2273.18	360	360	95	8/1/2004	320000	1	0	0	1	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	2273.18
60841533	1	O		1	11.75	51000	50984.58	9/1/2004	8/1/2034	514.8	360	360	20	8/1/2004	255000	2	0	0	1	11.75	0	0			0	0	0	0	0	514.8
60841632	7	O		1	7.4	96000	95927.31	9/1/2004	8/1/2034	664.69	360	360	80	8/1/2004	120000	1	0	0	1	7.4	8	6	8/1/2008	9/1/2008	6	6	1	13.4	7.4	664.69
60842176	1	O		6	7.15	190400	190248.49	9/1/2004	8/1/2034	1285.98	360	360	64.98	8/1/2004	293000	1	0	0	1	7.15	0	0			0	0	0	0	0	1285.98
60842275	1	O		6	8.8	64400	64363.33	9/1/2004	8/1/2034	508.94	360	360	69.25	8/1/2004	93000	1	0	0	1	8.8	0	0			0	0	0	0	0	508.94
60843315	1	O		1	7.05	159920	159790.2	9/1/2004	8/1/2034	1069.33	360	360	80	8/1/2004	200000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1069.33
60843778	1	O		6	6.05	232200	231971.05	9/1/2004	8/1/2034	1399.63	360	360	90	8/1/2004	258000	1	0	0	1	6.05	8	5	8/1/2007	9/1/2007	6	6	1	12.05	6.05	1399.63
60843810	1	O		6	8.7	123500	123164.7	9/1/2004	8/1/2019	1230.68	180	180	95	8/1/2004	130000	1	0	0	1	8.7	0	0			0	0	0	0	0	1230.68
60844099	7	O		1	7.7	87200	87137.82	9/1/2004	8/1/2034	621.71	360	360	80	8/1/2004	154000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	621.71
60844339	7	O		6	7.45	102400	102323.23	9/1/2004	8/1/2034	712.5	360	360	80	8/1/2004	128000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	712.5
60844834	1	O		8	8.45	129750	129670.58	9/1/2004	8/1/2034	993.08	360	360	75	8/1/2004	173000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	993.08
60845098	1	O		8	6.775	184500	184341.92	9/1/2004	8/1/2034	1199.74	360	360	90	8/1/2004	205000	1	0	0	1	6.775	8	6	8/1/2006	9/1/2006	6	6	1	12.775	6.775	1199.74
60845377	1	O		1	7.8	177175	177051.2	9/1/2004	8/1/2034	1275.44	360	360	95	8/1/2004	187000	1	0	0	1	7.8	0	0			0	0	0	0	0	1275.44
60846334	1	O		1	8.8	62605	62569.34	9/1/2004	8/1/2034	494.76	360	360	95	8/1/2004	65900	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	494.76
60846433	1	O		1	9.95	85500	85481.77	9/1/2004	8/1/2034	747.17	360	360	90	8/1/2004	95000	1	0	0	1	9.95	8	6	8/1/2006	9/1/2006	6	6	1	15.95	9.95	747.17
60846458	1	N		1	7.55	65700	65651.72	9/1/2004	8/1/2034	461.64	360	360	90	8/1/2004	75000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	461.64
60846532	7	O		6	8.8	63200	63164.01	9/1/2004	8/1/2034	499.46	360	360	80	8/1/2004	79000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	499.46
60847019	1	N		6	8.95	292000	291758.28	9/1/2004	8/1/2034	1932.89	360	360	71.22	8/1/2004	410000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	8.95	1932.89
60847258	7	O		6	7.9	80000	79945.22	9/1/2004	8/1/2034	581.45	360	360	80	8/1/2004	100000	1	0	0	1	7.9	8	6	8/1/2008	9/1/2006	6	6	1	13.9	7.9	581.45
60847415	5	O		1	7.15	175000	174860.74	9/1/2004	8/1/2034	1181.97	360	360	79.55	8/1/2004	220000	1	0	0	1	7.15	0	0			0	0	0	0	0	1181.97
60847530	1	O		6	7.6	261250	261059.95	9/1/2004	8/1/2034	1844.63	360	360	95	8/1/2004	275000	1	0	0	1	7.6	0	0			0	0	0	0	0	1844.63
60847712	1	O		1	8.8	140400	140320.05	9/1/2004	8/1/2034	1109.55	360	360	90	8/1/2004	156000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2008	6	6	1	14.8	8.8	1109.55
60848132	1	O		1	8.35	67200	67158.01	9/1/2004	8/1/2034	509.59	360	360	80	8/1/2004	84000	1	0	0	1	8.35	0	0			0	0	0	0	0	509.59
60848173	2	N		6	8.05	164250	164140.9	9/1/2004	8/1/2034	1210.94	360	360	75	8/1/2004	219000	1	0	0	2	8.05	0	0			0	0	0	0	0	1210.94
60848371	7	O		1	6.9	180200	180049.35	9/1/2004	8/1/2034	1186.8	360	360	85	8/1/2004	212000	1	0	0	1	6.9	8	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	1186.8
60848439	5		2	1	7.75	187750	187617.48	9/1/2004	8/1/2034	1345.07	360	360	84.99	8/1/2004	220900	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1345.07
60848611	1	N		1	7.9	73950	73899.36	9/1/2004	8/1/2034	537.48	360	360	85	8/1/2004	87000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	537.48
60848819	1	O		1	7.7	480250	479907.6	9/1/2004	8/1/2034	3424	360	360	85	8/1/2004	565000	1	0	0	1	7.7	8	6	8/1/2008	9/1/2008	6	6	1	13.7	7.7	3424
60848254	1	O		6	8.25	336000	335785.74	9/1/2004	8/1/2034	2524.26	360	360	80	8/1/2004	420000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	2524.26
60849510	1	O		1	8.7	200000	199883.73	9/1/2004	8/1/2034	1566.27	360	360	54.79	8/1/2004	365000	1	0	0	1	8.7	0	0			0	0	0	0	0	1566.27
60850039	1	N		1	9.15	54400	54371.2	9/1/2004	8/1/2034	443.6	360	360	85	8/1/2004	64000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	443.6
60850112	1	O			5.8	363750	363373.81	9/1/2004	8/1/2034	2134.32	360	360	75	8/1/2004	485000	1	0	0	1	5.8	0	0			0	0	0	0	0	2134.32
60850237	1	O			5.65	612000	611462.67	9/1/2004	8/1/2034	3928.83	360	360	90	8/1/2004	680000	1	0	0	1	5.65	0	0			0	0	0	0	0	3928.83
60850294	3	O			8.1	70975	70926.33	9/1/2004	8/1/2034	525.75	360	360	85	8/1/2004	85000	1	0	0	1	8.1	0	0			0	0	0	0	0	525.75
60850435	2	O			9.15	245000	244870.3	9/1/2004	8/1/2034	1997.83	360	360	70	8/1/2004	350000	1	0	0	2	9.15	8	6	8/1/2007	9/1/2007	6	6	1	15.15	9.15	1997.83
60851250	1	O			7.95	114000	113922.72	9/1/2004	8/1/2034	832.53	360	360	87.69	8/1/2004	130000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	832.53
60851334	3	N		1	7	135000	134889.34	9/1/2004	8/1/2034	898.16	360	360	90	8/1/2004	150000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	898.16
60851433	1	O			7.35	208000	207850.21	9/1/2004	8/1/2034	1475.79	360	360	80	8/1/2004	260000	1	0	0	1	7.65	0	0			0	0	0	0	0	1475.79
60851813	1	O			9.6	200000	199822.68	9/1/2004	8/1/2034	1277.32	360	360	80	8/1/2004	250000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1277.32
60852118	3	O			5.99	343200	342857.68	9/1/2004	8/1/2034	2055.46	360	360	80	8/1/2004	429000	1	0	0	1	5.99	8	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	2055.46
60852290	1	O			6.55	270000	269756.27	9/1/2004	8/1/2034	1715.48	360	360	90	8/1/2004	300000	1	0	0	1	6.55	8	6	8/1/2007	9/1/2007	6	6	1	12.55	6.55	1715.48
60852472	1	N			7	58500	58452.04	9/1/2004	8/1/2034	389.21	360	360	90	8/1/2004	65000	1	0	0	1	7	8	4.5	8/1/2007	9/1/2007	6	6	1	13	7	389.21
60852779	1	N			7.65	110250	110170.6	9/1/2004	8/1/2034	782.24	360	360	90	8/1/2004	124000	1	0	0	1	7.65	8	5	8/1/2007	9/1/2007	6	6	1	13.65	7.65	782.24
60853330	3	O			7.4	201000	200847.81	9/1/2004	8/1/2034	1391.69	360	360	91.36	8/1/2004	220000	1	0	0	1	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	1391.69
60853553	1	O			12.4	52000	51986.38	9/1/2004	8/1/2034	550.95	360	360	20	8/1/2004	260000	2	0	0	1	12.4	0	0			0	0	0	0	0	550.95
60855053	7	N			8.95	189200	189043.37	9/1/2004	8/1/2024	1252.41	360	360	80	8/1/2004	236500	1	0	0	1	6.95	0	0			0	0	0	0	0	1252.41
60855699	1	O			7.05	245000	244801.15	9/1/2004	8/1/2034	1638.23	360	360	90.74	8/1/2004	270000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1252.41
60856077	2	O			8.675	333450	333255.15	9/1/2004	8/1/2034	2605.42	360	360	95	8/1/2004	351000	1	0	0	1	7.05	0	0			0	0	0	0	0	1638.23
60856572	1	O			6.9	84150	84078.64	9/1/2004	8/1/2034	554.22	360	360	80.91	8/1/2004	104000	1	0	0	2	8.675	8	6	8/1/2007	9/1/2007	6	6	1	14.675	8.675	2605.42
60856713	7	O			7.85	100300	100230.62	9/1/2004	8/1/2034	725.51	360	360	85	8/1/2004	118000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	554.22
60857653	1	N			9.3	65700	65666.3	9/1/2004	8/1/2034	542.88	360	360	90	8/1/2004	73000	1	0	0	1	7.85	0	0			0	0	0	0	0	725.51
60858032	1	N			6.9	198900	198733.72	9/1/2004	8/1/2034	1309.96	360	360	90	8/1/2004	221000	1	0	0	1	9.3	0	0			0	0	0	0	0	542.88
60858511	1	O			6.4	270000	269751.13	9/1/2004	8/1/2034	1688.87	360	360	90	8/1/2004	300000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1309.96
60858778	5	O			8.215	207400	207266.8	9/1/2004	8/1/2034	1553.03	360	360	94.7	8/1/2004	219000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	1688.87
60860350	1	O			9.7	607500	606859.69	9/1/2004	8/1/2034	3525.94	360	360	90	8/1/2004	675000	1	0	0	1	8.215	8	6	8/1/2007	9/1/2007	6	6	1	14.215	8.215	1553.03
60861895	5	O			6.8	109000	108906.21	9/1/2004	8/1/2034	717.12	360	360	81.48	8/1/2004	135000	1	0	0	1	5.7	3	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	3525.94
60862455	1	O			8.1	158310	158205.91	9/1/2004	8/1/2034	1172.68	360	360	90	8/1/2004	188000	1	0	0	1	6.8	3	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	717.12
60862836	1	O			7.75	98000	97930.83	9/1/2004	8/1/2034	702.09	360	360	80	8/1/2004	122500	1	0	0	1	8.1	3	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1172.68
60862976	1	O			7.25	105600	105517.62	9/1/2004	8/1/2034	720.38	360	360	80	8/1/2004	132000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	702.09
60863099	1	N			7.3	67500	67465.37	9/1/2004	8/1/2034	557.76	360	360	90	8/1/2004	75000	1	0	0	1	7.25	3	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	720.38
60863115	5	O			7.8	86400	86339.63	9/1/2004	8/1/2034	621.97	360	360	80	8/1/2004	108000	1	0	0	1	9.3	0	0			0	0	0	0	0	557.76
60863156	2	N			8.55	87500	87467.14	9/1/2004	8/1/2034	570.05	360	360	90	8/1/2004	75000	1	0	0	1	7.8	0	0			0	0	0	0	0	621.97
60863230	1	O			6.99	171000	170859.58	9/1/2004	8/1/2034	1136.52	360	360	90	8/1/2004	190000	2	0	0	2	9.55	0	0			0	0	0	0	0	570.05
60863818	1	O			12.4	28400	26393.09	9/1/2004	8/1/2034	279.71	360	360	20	8/1/2004	132000	2	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1136.52
60863859	1	N			6.8	86400	86326.33	9/1/2004	8/1/2034	563.27	360	360	90	8/1/2004	96000	1	0	0	1	12.4	0	0			0	0	0	0	0	279.71
60864097	1	O			8.99	255000	254790.57	9/1/2004	8/1/2034	1694.81	360	360	85	8/1/2004	300000	1	0	0	1	6.8	3	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	583.27
60864675	1	O			9.65	170100	170016.94	9/1/2004	8/1/2034	1448.95	360	360	90	8/1/2004	189000	1	0	0	1	6.99	8	6	8/1/2007	9/1/2007	6	6	1	12.99	6.99	1694.81
60865979	1	O		1	8.75	92228	92172.93	9/1/2004	8/1/2034	725.55	360	360	90	8/1/2004	102474	1	0	0	1	9.65	8	6	8/1/2006	9/1/2006	6	6	1	15.65	9.65	1448.95
60866555	5	O		1	7.65	133800	133503.78	9/1/2004	8/1/2034	947.92	360	360	80	8/1/2004	167000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	725.55
60866936	1	O		6	6.15	170000	169835.56	9/1/2004	8/1/2034	1035.69	360	360	89.95	8/1/2004	189000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	947.92
60867397	1	O		1	8.9	62510	62475.14	9/1/2004	8/1/2034	498.48	360	360	85	8/1/2004	69000	1	0	0	1	6.15	8	6	8/1/2007	9/1/2007	6	6	1	12.15	6.15	1035.69
60867439	2	N		6	8.85	61200	61165.51	9/1/2004	8/1/2034	485.84	360	360	85	8/1/2004	72000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	498.48
60867678	1	O		8	7.3	131400	131298.5	9/1/2004	8/1/2034	900.85	360	360	90	8/1/2004	146000	1	0	0	2	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	485.84
60867793	2	O		6	8.3	121500	121423.31	9/1/2004	8/1/2034	917.07	360	360	90	8/1/2004	135000	1	0	0	1	7.3	8	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	900.85
60868452	1	O		1	7.8	223600	223437.34	9/1/2004	8/1/2034	1578.79	360	360	80	8/1/2004	279500	1	0	0	2	8.3	3	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	917.07
60868510	1	O		1	9.7	97850	97803.85	9/1/2004	8/1/2034	837.1	360	360	95	8/1/2004	103000	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	1578.79
					9.7	0	0			837.1									1	9.7	0	0			0	0	0	0	0	837.1

60868536	1	O	6	7.85	61750	61707.29	9/1/2004	8/1/2034	448.66	360	360	95	8/1/2004	65000	1	0	0	1	7.85	0	0			0	0	0	0	0	448.66
60868858	3	O	6	6.89	332000	331721.89	9/1/2004	8/1/2034	2184.34	360	360	80	8/1/2004	415000	1	0	0	1	6.89	0	0			0	0	0	0	0	2184.34
60868957	1	N	1	8.5	148500	148410.04	9/1/2004	8/1/2034	1141.84	360	360	90	8/1/2004	165000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1141.84
60868999	1	N	1	8.65	84800	84761.93	9/1/2004	8/1/2034	505.17	360	360	90	8/1/2004	72000	1	0	0	1	8.65	6	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	505.17
60869518	1	O	6	9.75	517500	517258.56	9/1/2004	8/1/2034	4446.13	360	360	75	8/1/2004	690000	1	0	0	1	9.75	6	6	8/1/2006	9/1/2006	6	6	1	15.75	9.75	4446.13
60869674	1	O	1	6.925	187180	187024.28	9/1/2004	8/1/2034	1235.9	360	360	80	8/1/2004	234950	1	0	0	1	6.925	6	6	8/1/2006	9/1/2006	6	6	1	12.925	6.925	1235.9
60870771	1	O	1	9.15	98324	98271.94	9/1/2004	8/1/2034	801.78	360	360	95	8/1/2004	103499	1	0	0	1	9.15	6	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	801.78
60871472	1	O	1	7.85	120600	120518.58	9/1/2004	8/1/2034	872.35	360	360	90	8/1/2004	134000	1	0	0	1	7.85	0	0			0	0	0	0	0	872.35
60872454	1	O	6	8.15	153000	152900.43	9/1/2004	8/1/2034	1138.7	360	360	92.73	8/1/2004	165000	1	0	0	1	8.15	0	0			0	0	0	0	0	1138.7
60872595	7	O	6	7.85	127500	127411.8	9/1/2004	8/1/2034	922.26	360	360	75	8/1/2004	170000	1	0	0	1	7.85	6	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	922.26
60873270	1	O	6	8.15	229500	229350.64	9/1/2004	8/1/2034	1708.05	360	360	90	8/1/2004	255000	1	0	0	1	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1708.05
60873437	5	O	6	8.1	64600	64557.52	9/1/2004	8/1/2034	478.53	360	360	85	8/1/2004	76000	1	0	0	1	8.1	6	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	478.53
60873577	5	O	6	5.9	427000	426566.72	9/1/2004	8/1/2034	2532.7	360	360	71.17	8/1/2004	600000	1	0	0	1	5.9	0	0			0	0	0	0	0	2532.7
60874096	1	O	1	8.85	76500	76456.89	9/1/2004	8/1/2034	607.3	360	360	90	8/1/2004	85000	1	0	0	1	8.85	6	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	607.3
60875614	5	O	1	11.6	36400	36388.62	9/1/2004	8/1/2034	363.25	360	360	20	8/1/2004	182000	2	0	0	1	11.6	0	0			0	0	0	0	0	363.25
60876810	1	O	6	10.8	129500	129451.77	9/1/2004	8/1/2034	1213.73	360	360	68.88	8/1/2004	188000	1	0	0	1	10.8	6	6	8/1/2006	9/1/2006	6	6	1	16.8	10.8	1213.73
60876877	1	O	6	6.65	365000	364679.53	9/1/2004	8/1/2034	2343.18	360	360	78.49	8/1/2004	465000	1	0	0	1	6.65	0	0			0	0	0	0	0	2343.18
60876919	1	O	1	7.05	281300	281071.68	9/1/2004	8/1/2034	1880.96	360	360	79.98	8/1/2004	355000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1880.96
60876950	1	O	1	8.25	337500	337179.76	9/1/2004	8/1/2034	2078.05	360	360	90	8/1/2004	380000	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	2078.05
60876992	1	O	6	8.45	380700	380466.98	9/1/2004	8/1/2034	2913.78	360	360	90	8/1/2004	423000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	2913.78
60877495	1	O	1	11.35	70300	70276.77	9/1/2004	8/1/2034	688.15	360	360	19.99	8/1/2004	351726	2	0	0	1	11.35	0	0			0	0	0	0	0	688.15
60877818	1	O	1	12.2	95800	95773.78	9/1/2004	8/1/2034	1000.19	360	360	20	8/1/2004	479000	2	0	0	1	12.2	0	0			0	0	0	0	0	1000.19
60877958	1	O	6	6.99	165000	164864.48	9/1/2004	8/1/2034	1096.65	360	360	71.74	8/1/2004	230000	1	0	0	1	6.99	6	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1096.65
60878055	1	O	6	6.5	176250	176090.67	9/1/2004	8/1/2034	1114.02	360	360	75	8/1/2004	235000	1	0	0	1	6.5	0	0			0	0	0	0	0	1114.02
60878493	2	N	1	7.8	172800	172679.26	9/1/2004	8/1/2034	1243.94	360	360	90	8/1/2004	192000	1	0	0	2	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1243.94
60878592	1	N	6	8.3	166500	166394.91	9/1/2004	8/1/2034	1256.72	360	360	90	8/1/2004	185000	1	0	0	1	8.3	0	0			0	0	0	0	0	1256.72
60878758	1	O	1	8.7	95400	95344.54	9/1/2004	8/1/2034	747.11	360	360	90	8/1/2004	106000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	747.11
60879657	1	O	2	7.95	155500	155394.6	9/1/2004	8/1/2034	1135.59	360	360	84.97	8/1/2004	183000	1	0	0	1	7.95	0	0			0	0	0	0	0	1135.59
60879814	1	O	6	7.35	275500	275289.32	9/1/2004	8/1/2034	1898.12	360	360	95	8/1/2004	290000	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1898.12
60881059	3	O	1	7	118150	118053.15	9/1/2004	8/1/2034	786.06	360	360	85	8/1/2004	139000	1	0	0	1	7	6	6	8/1/2007	9/1/2007	6	6	1	13	7	786.06
60881554	1	N	1	8.53	123300	123225.76	9/1/2004	8/1/2034	950.7	360	360	90	8/1/2004	137000	1	0	0	1	8.53	6	6	8/1/2006	9/1/2006	6	6	1	14.53	8.53	950.7
60882032	2	N	1	9.6	148750	148661.72	9/1/2004	8/1/2034	1154.32	360	360	85	8/1/2004	175000	1	0	0	4	8.6	6	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	1154.32
60882354	1	O	1	8.8	204000	203826.07	9/1/2004	8/1/2034	1329.93	360	360	84.65	8/1/2004	241000	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	8.8	1329.93
60882778	2	O	1	11.05	48000	47983.07	9/1/2004	8/1/2034	458.93	360	360	20	8/1/2004	240000	2	0	0	2	11.05	0	0			0	0	0	0	0	458.93
60883394	1	O	6	8.3	123250	123172.2	9/1/2004	8/1/2034	930.28	360	360	85	8/1/2004	145000	1	0	0	1	8.3	6	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	930.28
60884418	1	N	1	8.9	108000	107939.76	9/1/2004	8/1/2034	861.24	360	360	90	8/1/2004	120000	1	0	0	1	8.9	0	0			0	0	0	0	0	861.24
60884954	1	O	6	8.05	72000	71952.17	9/1/2004	8/1/2034	530.83	360	360	76.6	8/1/2004	94000	1	0	0	1	8.05	6	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	530.83
60885159	1	N	1	7.5	121500	121409.83	9/1/2004	8/1/2034	849.55	360	360	90	8/1/2004	135000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	849.55
60885217	1	O	1	7.85	68400	68352.68	9/1/2004	8/1/2034	494.77	360	360	95	8/1/2004	72000	1	0	0	1	7.85	6	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	494.77
60885316	1	O	1	8.55	227240	227103.75	9/1/2004	8/1/2034	1755.34	360	360	95	8/1/2004	320000	1	0	0	1	8.55	6	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1755.34
60885654	1	C	1	8	97500	97434.57	9/1/2004	8/1/2034	715.43	360	360	75	8/1/2004	130000	1	0	0	1	8	6	6	8/1/2006	9/1/2006	6	6	1	14	8	715.43
60885738	2	O	6	6.99	382500	382185.84	9/1/2004	8/1/2034	2542.22	360	360	90	8/1/2004	425000	1	0	0	2	6.99	6	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2542.22
60886033	1	O	1	8	150500	150399.01	9/1/2004	8/1/2034	1104.32	360	360	94.85	8/1/2004	159000	1	0	0	1	8	6	6	8/1/2007	9/1/2007	6	6	1	14	8	1104.32
60886272	1	N	1	7.3	128700	128600.6	9/1/2004	8/1/2034	882.33	360	360	90	8/1/2004	143000	1	0	0	1	7.3	6	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	882.33
60886538	3	O	1	8.1	70000	69953.97	9/1/2004	8/1/2034	518.53	360	360	57.85	8/1/2004	121000	1	0	0	1	8.1	0	0			0	0	0	0	0	518.53
60887239	1	O	1	7.99	180500	180378.64	9/1/2004	8/1/2034	1323.19	360	360	95	8/1/2004	190000	1	0	0	1	7.99	6	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1323.19
60887635	3	O	1	9.6	207000	206906.3	9/1/2004	8/1/2034	1755.7	360	360	90	8/1/2004	230000	1	0	0	1	9.6	6	6	8/1/2007	9/1/2007	6	6	1	15.6	9.6	1755.7
60887890	2	N	1	8	423000	422716.17	9/1/2004	8/1/2034	3103.83	360	360	90	8/1/2004	475000	1	0	0	2	8	6	6	8/1/2006	9/1/2006	6	6	1	14	8	3103.83
60888534	2	O	6	9.55	397500	397306.53	9/1/2004	8/1/2034	3356.91	360	360	75	8/1/2004	530000	1	0	0	2	9.55	6	6	8/1/2007	9/1/2007	6	6	1	15.55	9.55	3356.91
60888815	1	O	6	8.1	290000	289809.33	9/1/2004	8/1/2034	2148.17	360	360	100	8/1/2004	290000	1	0	0	1	8.1	6	4.5	8/1/2007	9/1/2007	6	6	1	14.1	8.1	2148.17
60889219	1	O	1	8.35	76000	75952.51	9/1/2004	8/1/2034	576.32	360	360	95	8/1/2004	80000	1	0	0	1	8.35	6	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	576.32
60889276	1	O	1	8.8	99450	99393.37	9/1/2004	8/1/2034	785.93	360	360	85	8/1/2004	117000	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	785.93
60889375	1	O	6	6.75	88000	87924.23	9/1/2004	8/1/2034	570.77	360	360	79.28	8/1/2004	111000	1	0	0	1	6.75	6	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	570.77
60889532	1	O	1	9.05	99000	98948.48	9/1/2004	8/1/2034	800.15	360	360	90	8/1/2004	110000	1	0	0	1	9.05	0	0			0	0	0	0	0	800.15
60889995	1	O	1	7.2	238000	237812.48	9/1/2004	8/1/2034	1615.52	360	360	85	8/1/2004	280000	1	0	0	1	7.2	6	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	1615.52
60890035	2	N	1	8.15	76500	76450.21	9/1/2004	8/1/2034	569.35	360	360	90	8/1/2004	85000	1	0	0	2	8.15	6	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	569.35
60890274	1	O	6	10.95	22000	21992.06	9/1/2004	8/1/2034	208.69	360	360	19.82	8/1/2004	111000	2	0	0	1	10.95	0	0			0	0	0	0	0	208.69
60890878	5	N	1	7.35	152250	152133.56	9/1/2004	8/1/2034	1048.97	360	360	75	8/1/2004	203000	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1048.97
60891231	1	N	1	8.95	108000	107940.39	9/1/2004	8/1/2034	865.11	360	360	90	8/1/2004	120000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	865.11
60891579	1	N	1	9.25	144900	144824.88	9/1/2004	8/1/2034	1192.06	360	360	90	8/1/2004	161000	1	0	0	1	9.25	6	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	1192.06
60891751	1	O	1	8.5	133000	132919.42	9/1/2004	8/1/2034	1022.66	360	360	95	8/1/2004	140000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1022.66
60893955	1	O	6	7.5	95000	94929.49	9/1/2004	8/1/2034	664.26	360	360	95	8/1/2004	100000	1	0	0	1	7.5	0	0			0	0	0	0	0	664.26
60894094	1	O	6	8.95	148500	148418.03	9/1/2004	8/1/2034	1189.53	360	360	90	8/1/2004	165000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1189.53
60894177	5	O	6	8.65	99200	99141.73	9/1/2004	8/1/2034	773.34	360	360	80	8/1/2004	124000	1	0	0	1	8.65	0	0			0	0	0	0	0	773.34
60894797	5	N	1	8.5	50400	50369.46	9/1/2004	8/1/2034	387.54	360	360	90	8/1/2004	56000	1	0	0	1	8.5	6	6.5	8/1/2007	9/1/2007	6	6	1	14.5	8.5	387.54
60894912	1	O	1	8.9	83505	83458.42	9/1/2004	8/1/2034	665.91	360	360	95	8/1/2004	87900	1	0	0	1	8.9	0	0			0	0	0	0	0	665.91
60895059	1	O	6	7.65	63750	63704.09	9/1/2004	8/1/2034	452.32	360	360	85	8/1/2004	75000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	452.32
60895232	1	O	6	7.7	104550	104475.46	9/1/2004	8/1/2034	745.4	360	360	85	8/1/2004	123000	1	0	0	1	7.7	6	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	745.4
60895919	1	O	8	8.2	118400	118323.72	9/1/2004	8/1/2034	885.35	360	360	80	8/1/2004	148000	1	0	0	1	8.2	6	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	885.35
60896511	1	O	1	8.65	111150	111084.71	9/1/2004	8/1/2034	866.5	360	360	95	8/1/2004	117000	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	866.5
60896677	1	O	6	7.15	93750	93675.39	9/1/2004	8/1/2034	633.2	360	360	75	8/1/2004	125000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	633.2
60897212	1	O	6	8.8	104500	104440.49	9/1/2004	8/1/2034	825.84	360	360	83.6	8/1/2004	125000	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	825.84
60897519	1	O	6	6.9	94500	94421	9/1/2004	8/1/2034	622.38	360	360	90	8/1/2004	105000	1	0	0	1	6.9	6	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	622.38
60897592	5	O	1	7.85	645150	644703.76	9/1/2004	8/1/2034	4666.8	360	360	85	8/1/2004	759000	1	0	0	1	7.85	6	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	4666.8
60897931	1	O	6	6.25	240000	239772.27	9/1/2004	8/1/2034	1477.73	360	360	79.73	8/1/2004	301000	1	0	0	1	6.25	6	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1477.73
60898970	1	N	1	7.35	108000	107917.41	9/1/2004	8/1/2034	744.09	360	360	90	8/1/2004	120000	1	0	0	1	7.35	6	6	8/1/2007	9/1/2007	6	6	1	13.35	7.35	744.09
60899432	1	O	6	8.5	52000	51968.49	9/1/2004	8/1/2034	399.84	360	360	80	8/1/2004	65000	1	0	0	1	8.5	0	0			0	0	0	0	0	399.84

60900412	3 O	6	10.5	93750	93712.74	9/1/2004	8/1/2034	857.57	360	360	75	8/1/2004	125000	1	0	0	1	10.5	6	6	8/1/2006	9/1/2006	6	6	1	16.5	10.5	857.57	
60900818	1 O	8	5.85	504000	503483.69	9/1/2004	8/1/2034	2973.31	360	360	90	8/1/2004	560000	1	0	0	1	5.85	6	6	8/1/2006	9/1/2006	6	6	1	11.85	5.85	2973.31	
60901030	7 O	6	7.45	161700	161578.79	9/1/2004	8/1/2034	1125.1	360	360	80.85	8/1/2004	200000	1	0	0	1	7.45	0	0			0	0	0	0	0	1125.1	
60901576	1 O	1	8.525	302100	301917.92	9/1/2004	8/1/2034	2328.25	360	360	95	8/1/2004	318000	1	0	0	1	8.525	6	6	8/1/2007	9/1/2007	6	6	1	14.525	8.525	2328.25	
60901790	1 O	1	7.55	261600	261407.78	9/1/2004	8/1/2034	1838.12	360	360	80	8/1/2004	327000	1	0	0	1	7.55	6	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1838.12	
60902251	5 O	6	6.35	460000	459571.88	9/1/2004	8/1/2034	2862.29	360	360	80	8/1/2004	575000	1	0	0	1	6.35	0	0			0	0	0	0	0	2862.29	
60902434	2 N	6	9.1	405000	404579.87	9/1/2004	8/1/2034	3287.91	360	360	93.1	8/1/2004	435000	1	0	0	2	9.1	6	6	8/1/2008	9/1/2008	6	6	1	15.1	9.1	3287.91	
60902673	1 O	6	7.6	380000	379723.58	9/1/2004	8/1/2034	2683.09	360	360	95	8/1/2004	400000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	2683.09	
60902814	1 O	1	7.05	97200	97121.1	9/1/2004	8/1/2034	649.95	360	360	90	8/1/2004	108000	1	0	0	1	7.05	6	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	649.95	
60902970	1 O	1	12.45	65400	65383.07	9/1/2004	8/1/2034	695.48	360	360	20	8/1/2004	327000	2	0	0	1	12.45	0	0			0	0	0	0	0	695.48	
60903879	1 O	6	6.9	369000	368891.51	9/1/2004	8/1/2034	2430.24	360	360	90	8/1/2004	410000	1	0	0	1	6.9	6	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	2430.24	
60903952	5 O	6	7.25	82400	82335.71	9/1/2004	8/1/2034	562.12	360	360	80	8/1/2004	103000	1	0	0	1	7.25	0	0			0	0	0	0	0	562.12	
60904018	3 O	6	8.45	112500	112397.3	9/1/2004	8/1/2034	707.39	360	360	75	8/1/2004	150000	1	0	0	1	6.45	0	0			0	0	0	0	0	707.39	
60904455	1 O	8	8.2	145000	144906.56	9/1/2004	8/1/2034	1084.25	360	360	93.55	8/1/2004	155000	1	0	0	1	8.2	0	0			0	0	0	0	0	1084.25	
60904497	1 O	6	7.05	95900	95822.16	9/1/2004	8/1/2034	641.25	360	360	70	8/1/2004	137000	1	0	0	1	7.05	0	0			0	0	0	0	0	641.25	
60904737	3 O	1	9.25	137750	137678.58	9/1/2004	8/1/2034	1133.24	360	360	95	8/1/2004	145000	1	0	0	1	9.25	6	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	1133.24	
60904976	5 N	1	7.45	80900	80839.35	9/1/2004	8/1/2034	562.9	360	360	89.99	8/1/2004	95000	1	0	0	1	7.45	6	6	8/1/2007	9/1/2007	6	6	1	13.45	7.45	562.9	
60905395	1 O	6	6.99	375000	374692.01	9/1/2004	8/1/2034	2492.37	360	360	75	8/1/2004	500000	1	0	0	1	6.99	6	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2492.37	
60905692	1 O	6	8.65	80955	80907.44	9/1/2004	8/1/2034	631.11	360	360	90	8/1/2004	89950	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	631.11	
60905833	5 O	8	7.8	399600	399320.79	9/1/2004	8/1/2034	2876.61	360	360	90	8/1/2004	444000	1	0	0	1	7.8	6	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	2876.61	
60905957	1 O	1	8.05	119850	119770.39	9/1/2004	8/1/2034	883.6	360	360	85	8/1/2004	141000	1	0	0	1	8.05	6	6	8/1/2008	9/1/2008	6	6	1	14.05	8.05	883.6	
60906591	1 O	5	8.7	90000	89947.68	9/1/2004	8/1/2034	704.82	360	360	75	8/1/2004	120000	1	0	0	1	8.7	6	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	704.82	
60906930	5 N	1	7.7	114750	114668.18	9/1/2004	8/1/2034	818.13	360	360	90	8/1/2004	127500	1	0	0	1	7.7	6	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	818.13	
60906971	1 N	1	8.175	101700	101634.14	9/1/2004	8/1/2034	758.69	360	360	90	8/1/2004	113000	1	0	0	1	8.175	0	0			0	0	0	0	0	758.69	
60907037	2 O	3	6.5	320000	319710.71	9/1/2004	8/1/2034	2022.62	360	360	82.05	8/1/2004	390000	1	0	0	2	6.5	6	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	2022.62	
60907136	1 O	6	6.7	76500	76347.72	9/1/2004	8/1/2024	579.41	240	240	85	8/1/2004	90000	1	0	0	1	6.7	0	0			0	0	0	0	0	579.41	
60907896	3 O	1	7.05	120000	119902.6	9/1/2004	8/1/2034	802.4	360	360	80	8/1/2004	150000	1	0	0	1	7.05	0	0			0	0	0	0	0	802.4	
60908118	1 N	1	9.4	51000	50974.38	9/1/2004	8/1/2034	425.12	360	360	85	8/1/2004	60000	1	0	0	1	9.4	6	6	8/1/2007	9/1/2007	6	6	1	15.4	9.4	425.12	
60908233	1 O	1	6.95	352000	351708.61	9/1/2004	8/1/2034	2330.06	360	360	80	8/1/2004	440000	1	0	0	1	6.95	6	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	2330.06	
60908555	1 O	5	8.65	81900	81851.89	9/1/2004	8/1/2034	638.47	360	360	90	8/1/2004	91000	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	638.47	
60908977	1 O	5	5.99	405000	404596.05	9/1/2004	8/1/2034	2425.58	360	360	90	8/1/2004	450000	1	0	0	1	5.99	6	6	8/1/2007	9/1/2007	6	6	1	11.99	5.99	2425.58	
60909637	1 O	1	10.95	88000	87968.27	9/1/2004	8/1/2034	834.73	360	360	20	8/1/2004	440000	2	0	0	1	10.95	0	0			0	0	0	0	0	834.73	
60910452	1 O	3	8.35	400000	399750.09	9/1/2004	8/1/2034	3033.24	360	360	88.89	8/1/2004	450000	1	0	0	1	8.35	6	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	3033.24	
60911575	2 N	1	9.25	68250	68214.61	9/1/2004	8/1/2034	561.48	360	360	65	8/1/2004	105000	1	0	0	2	9.25	6	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	561.48	
60911690	1 O	1	8.45	85500	85447.66	9/1/2004	8/1/2034	654.4	360	360	90	8/1/2004	95000	1	0	0	1	8.45	6	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	654.4	
60911831	1 O	1	6.3	164000	163845.88	9/1/2004	8/1/2034	1015.12	360	360	80	8/1/2004	205000	1	0	0	1	6.3	6	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1015.12	
60911856	1 N	1	9.2	50040	50013.78	9/1/2004	8/1/2034	409.86	360	360	90	8/1/2004	55600	1	0	0	1	9.2	6	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	409.86	
60911971	5 N	1	7.65	154246	154134.92	9/1/2004	8/1/2034	1094.4	360	360	85	8/1/2004	181466	1	0	0	1	7.65	6	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1094.4	
60913316	1 O	1	7.15	149400	149281.12	9/1/2004	8/1/2034	1009.06	360	360	90	8/1/2004	166000	1	0	0	1	7.15	6	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1009.06	
60914017	5 O	1	7.975	172530	172413.65	9/1/2004	8/1/2034	1262.96	360	360	90	8/1/2004	191700	1	0	0	1	7.975	6	6	8/1/2008	9/1/2008	6	6	1	13.975	7.975	1262.96	
60914157	5 O	1	7.05	132000	131892.86	9/1/2004	8/1/2034	882.64	360	360	80	8/1/2004	165000	1	0	0	1	7.05	0	0			0	0	0	0	0	882.64	
60914470	7 O	1	7.55	79050	78991.92	9/1/2004	8/1/2034	555.44	360	360	85	8/1/2004	93000	1	0	0	1	7.55	0	0			0	0	0	0	0	555.44	
60915154	1 N	1	9.2	139500	139428.91	9/1/2004	8/1/2034	1142.59	360	360	90	8/1/2004	155000	1	0	0	1	9.2	6	6	8/1/2007	9/1/2007	6	6	1	15.2	9.2	1142.59	
60915238	1 O	1	11.8	67800	67779.77	9/1/2004	8/1/2034	684.96	360	360	20	8/1/2004	339000	2	0	0	1	11.8	0	0			0	0	0	0	0	684.96	
60916111	1 O	1	7.65	371000	370732.83	9/1/2004	8/1/2034	2632.3	360	360	70	8/1/2004	530000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	2632.3	
60916491	1 O	1	7.1	125520	125419.12	9/1/2004	8/1/2034	843.54	360	360	80	8/1/2004	156900	1	0	0	1	7.1	0	0			0	0	0	0	0	843.54	
60916574	5 O	1	8.45	476250	475958.5	9/1/2004	8/1/2034	3645.09	360	360	75	8/1/2004	635000	1	0	0	1	8.45	6	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	3645.09	
60917010	5 O	1	6.75	87260	87184.87	9/1/2004	8/1/2034	565.97	360	360	80	8/1/2004	110500	1	0	0	1	6.75	6	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	565.97	
60917275	1 O	1	6.05	202000	201800.82	9/1/2004	8/1/2034	1217.8	360	360	84.17	8/1/2004	240000	1	0	0	1	6.05	0	0			0	0	0	0	0	1217.6	
60917515	1 O	1	7.3	231300	231121.35	9/1/2004	8/1/2034	1585.73	360	360	90	8/1/2004	257000	1	0	0	1	7.3	6	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	1585.73	
60917655	1 O	1	11.35	117700	117661.12	9/1/2004	8/1/2034	1152.13	360	360	55	8/1/2004	214000	1	0	0	1	11.35	6	6	8/1/2006	9/1/2006	6	6	1	17.35	11.35	1152.13	
60918950	1 O	1	8.7	155200	155109.77	9/1/2004	8/1/2034	1215.43	360	360	80	8/1/2004	194000	1	0	0	1	8.7	6	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	1215.43	
60919099	1 O	1	8	82450	82394.68	9/1/2004	8/1/2034	604.99	360	360	89.62	8/1/2004	92000	1	0	0	1	8	6	6	8/1/2008	9/1/2008	6	6	1	14	8	604.99	
60919412	5 O	1	8.5	292400	292222.86	9/1/2004	8/1/2034	2248.31	360	360	85	8/1/2004	344000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	2248.31	
60919677	7 O	1	7	55000	54826.47	9/1/2004	8/1/2019	494.38	180	180	69.18	8/1/2004	79500	1	0	0	1	7	0	0			0	0	0	0	0	494.36	
60919778	3 O	1	8.65	97110	97052.96	9/1/2004	8/1/2034	757.04	360	360	90	8/1/2004	107900	1	0	0	1	8.65	6	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	757.04	
60919859	1 O	6	7.75	82400	82341.84	9/1/2004	8/1/2034	590.33	360	360	80	8/1/2004	103000	1	0	0	1	7.75	0	0			0	0	0	0	0	590.33	
60919974	1 O	6	8.95	67050	67012.99	9/1/2004	8/1/2034	537.09	360	360	90	8/1/2004	74500	1	0	0	1	8.95	6	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	537.09	
60920592	1 O	6	7.2	188400	188253.13	9/1/2004	8/1/2034	1285.27	360	360	80	8/1/2004	233000	1	0	0	1	7.2	0	0			0	0	0	0	0	1265.27	
60920758	1 O	6	6.35	341000	340682.63	9/1/2004	8/1/2034	2121.83	360	360	86.99	8/1/2004	392000	1	0	0	1	6.35	6	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	2121.83	
60921758	1 O	0	5.8	456000	455528.4	9/1/2004	8/1/2034	2675.6	360	360	76.64	8/1/2004	595000	1	0	0	1	5.8	0	0			0	0	0	0	0	2675.6	
60921913	1 N	1	8.2	252000	251837.65	9/1/2004	8/1/2034	1884.35	360	360	90	8/1/2004	280000	1	0	0	1	8.2	6	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1884.35	
60922093	1 O	6	8.4	492750	492445.29	9/1/2004	8/1/2034	3753.96	360	360	75	8/1/2004	657000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	3753.96	
60922515	1 O	6	5.7	585000	584383.4	9/1/2004	8/1/2034	3395.35	360	360	90	8/1/2004	650000	1	0	0	1	5.7	0	0			0	0	0	0	0	3395.35	
60923059	1 O	1	6.45	82400	82324.78	9/1/2004	8/1/2034	518.12	360	360	80	8/1/2004	103000	1	0	0	1	6.45	6	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	518.12	
60923133	1 O	5	6.5	374250	373911.67	9/1/2004	8/1/2034	2365.52	360	360	75	8/1/2004	499000	1	0	0	1	6.5	0	0			0	0	0	0	0	2365.52	
60923158	1 O	1	8.25	312588	312388.67	9/1/2004	8/1/2034	2348.37	360	360	95	8/1/2004	329040	1	0	0	1	8.25	6	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	2348.37	
60923471	1 O	1	7.45	84000	83952.02	9/1/2004	8/1/2034	445.31	360	360	57.4	8/1/2004	111500	1	0	0	1	7.45	0	0			0	0	0	0	0	445.31	
60923711	1 N	1	7.05	320000	319740.27	9/1/2004	8/1/2034	2139.73	360	360	80	8/1/2004	400000	1	0	0	1	7.05	6	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	2139.73	
60923778	7 O	1	7.3	60000	59953.65	9/1/2004	8/1/2034	411.35	360	360	54.55	8/1/2004	115000	1	0	0	1	7.3	0	0			0	0	0	0	0	411.35	
60924478	1 O	6	8.5	259250	259092.94	9/1/2004	8/1/2034	1993.41	360	360	85	8/1/2004	305000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1993.41	
60924718	1 O	6	10.45	68000	67972.68	9/1/2004	8/1/2034	619.49	360	360	79.07	8/1/2004	86000	1	0	0	1	10.45	6	6	8/1/2006	9/1/2006	6	6	1	16.45	10.45	619.49	
60924859	1 N	1	8.05	70650	70603.07	9/1/2004	8/1/2034	520.87	360	360	90	8/1/2004	89000	1	0	0	1	8.05	6	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	520.87	
60925252	1 O	6	8.25	344250	343923.36	9/1/2004	8/1/2034	2119.61	360	360	85	8/1/2004	405000	1	0	0	1	8.25	0	0			0	0	0	0	0	2119.61	
60925294	1 O	1	11.55	20600	20593.49	9/1/2004	8/1/2034	204.79	360	360	20	8/1/2004	103000	2	0	0	1	11.55	0	0			0	0	0	0	0	204.79	
60925591	1 O	6	5.9	114400	114283.92	9/1/2004	8/1/2034	678.55	360	360	80	8/1/2004	143000	1	0	0	1	5.9	8	4.5	8/1/2008	9/1/2008	6	6	1	11.9	5.9	678.55	
60926250	1 N	6	7.6	97500	97208.11	9/1/2004	8/1/2019	909.39	180	180	75	8/1/2004	130000	1	0	0	1	7.6	0	0			0	0	0	0	0	909.39	

60926490	1	O	6	7.95	103500	103429.84	9/1/2004	8/1/2034	755.85	360	360	90	8/1/2004	115000	1	0	0	1	7.95	6	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	755.85
60926557	1	N	1	8.4	67500	67456.25	9/1/2004	8/1/2034	514.25	360	360	90	8/1/2004	75000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	514.25
60926599	3	O	1	6.8	172000	171853.35	9/1/2004	8/1/2034	1121.32	360	360	80	8/1/2004	215000	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1121.32
60926771	1	O	6	7.99	463250	462938.53	9/1/2004	8/1/2034	3395.94	360	360	85	8/1/2004	545000	1	0	0	1	7.99	6	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	3395.94
60926870	1	O	6	5.95	201500	201297.47	9/1/2004	8/1/2034	1201.83	360	360	78.62	8/1/2004	263000	1	0	0	1	5.95	0	0			0	0	0	0	0	1201.83
60927019	1	O	6	7.65	370000	369733.54	9/1/2004	8/1/2034	2625.21	360	360	78.72	8/1/2004	470000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	2625.21
60927092	1	O	6	7.3	109250	109165.81	9/1/2004	8/1/2034	748.99	360	360	95	8/1/2004	115000	1	0	0	1	7.3	0	0			0	0	0	0	0	748.99
60927258	1	O	6	6.9	182750	182597.21	9/1/2004	8/1/2034	1203.6	360	360	85	8/1/2004	215000	1	0	0	1	6.9	6	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1203.6
60927274	3	O	1	12.45	43000	42968.67	9/1/2004	8/1/2034	457.26	360	360	20	8/1/2004	215000	2	0	0	1	12.45	0	0			0	0	0	0	0	457.26
60927514	1	O	6	7.15	100000	99920.42	9/1/2004	8/1/2034	675.41	360	360	80	8/1/2004	125000	1	0	0	1	7.15	0	0			0	0	0	0	0	675.41
60927571	1	N	1	8	215100	214955.67	9/1/2004	8/1/2034	1578.33	360	360	90	8/1/2004	239000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	1578.33
60927738	1	N	1	6.8	93500	93420.27	9/1/2004	8/1/2034	609.56	360	360	85	8/1/2004	110000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	609.56
60928090	1	O	6	7.5	224000	223833.75	9/1/2004	8/1/2034	1566.25	360	360	80	8/1/2004	280000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1566.25
60929015	2	N	1	7.85	118800	118452.09	9/1/2004	8/1/2019	1125.06	180	180	90	8/1/2004	132000	1	0	0	2	7.85	0	0			0	0	0	0	0	1125.06
60929395	1	O	6	6.8	110500	110145.27	9/1/2004	8/1/2019	980.9	180	180	85	8/1/2004	130000	1	0	0	1	6.8	0	0			0	0	0	0	0	980.9
60929932	1	O	6	7	264400	264400	10/1/2004	9/1/2034	1759.06	360	360	80	9/1/2004	330500	1	0	0	1	7	8	6	9/1/2006	10/1/2006	6	6	1	13	7	1759.06
60930476	1	O	6	7.475	285000	284787.42	9/1/2004	8/1/2034	1987.89	360	360	95	8/1/2004	300000	1	0	0	1	7.475	0	0			0	0	0	0	0	1987.89
60930856	1	O	6	8.85	161500	161408.98	9/1/2004	8/1/2034	1282.08	360	360	85	8/1/2004	190000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1282.08
60931278	1	O	6	8.35	252000	251842.56	9/1/2004	8/1/2034	1910.94	360	360	90	8/1/2004	280000	1	0	0	1	8.35	0	0			0	0	0	0	0	1910.94
60931532	7	O	1	7.8	96000	95932.92	9/1/2004	8/1/2034	691.08	360	360	80	8/1/2004	120000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	691.08
60932076	1	N	6	6.6	247500	247280.56	9/1/2004	8/1/2034	1580.69	360	360	90	8/1/2004	275000	1	0	0	1	6.6	8	6	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1580.69
60933116	1	N	1	6.99	90000	89926.08	9/1/2004	8/1/2034	598.17	360	360	90	8/1/2004	100000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	598.17
60933637	1	O	6	6.99	427500	427148.89	9/1/2004	8/1/2034	2841.3	360	360	90	8/1/2004	475000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2841.3
60933751	1	O	6	8.5	110000	109933.36	9/1/2004	8/1/2034	845.81	360	360	47.83	8/1/2004	230000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	845.81
60934312	1	O	6	6.6	176000	175843.98	9/1/2004	8/1/2034	1124.04	360	360	80	8/1/2004	220000	1	0	0	1	6.6	8	6	8/1/2007	9/1/2007	6	6	1	12.6	6.6	1124.04
60935939	1	O	6	6.8	408500	408151.71	9/1/2004	8/1/2034	2663.12	360	360	95	8/1/2004	430000	1	0	0	1	6.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	2663.12
60937117	1	O	6	8.1	135000	134911.24	9/1/2004	8/1/2034	1000.01	360	360	90	8/1/2004	150000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1000.01
60937430	5	O	1	8.25	97755	97692.66	9/1/2004	8/1/2034	734.41	360	360	95	8/1/2004	102900	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	734.41
60937679	1	O	6	6.15	182000	181823.95	9/1/2004	8/1/2034	1108.8	360	360	84.65	8/1/2004	215000	1	0	0	1	6.15	0	0			0	0	0	0	0	1108.8
60938562	1	O	1	9.35	79800	79759.49	9/1/2004	8/1/2034	662.29	360	360	85	8/1/2004	84000	1	0	0	1	9.35	8	6	8/1/2007	9/1/2007	6	6	1	15.35	9.35	662.29
60938818	5	N	1	8.575	382500	382271.83	9/1/2004	8/1/2034	2961.45	360	360	90	8/1/2004	425000	1	0	0	1	8.575	8	6	8/1/2006	9/1/2006	6	6	1	14.575	8.575	2961.45
60939030	1	O	8	6.988	115080	114985.44	9/1/2004	8/1/2034	764.71	360	360	83.39	8/1/2004	138000	1	0	0	1	6.988	0	0			0	0	0	0	0	764.71
60939634	1	O	6	7.35	125100	125004.33	9/1/2004	8/1/2034	861.91	360	360	90	8/1/2004	139000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	861.91
60939931	1	O	6	9.1	61650	61617.01	9/1/2004	8/1/2034	500.5	360	360	90	8/1/2004	68500	1	0	0	1	9.1	8	6	8/1/2006	9/1/2006	6	6	1	15.1	9.1	500.5
60940699	1	O	6	5.95	220000	219778.88	9/1/2004	8/1/2034	1311.95	360	360	73.33	8/1/2004	300000	1	0	0	1	5.95	8	6	8/1/2006	9/1/2006	6	6	1	11.95	5.95	1311.95
60940814	3	O	1	6.8	55200	55152.93	9/1/2004	8/1/2034	359.87	360	360	80	8/1/2004	70000	1	0	0	1	6.8	0	0			0	0	0	0	0	359.87
60941614	1	O	5	6.95	188000	187844.36	9/1/2004	8/1/2034	1244.47	360	360	64.83	8/1/2004	290000	1	0	0	1	6.95	0	0			0	0	0	0	0	1244.47
60942778	1	O	6	7.05	85500	85430.6	9/1/2004	8/1/2034	571.71	360	360	90	8/1/2004	95000	1	0	0	1	7.05	0	0			0	0	0	0	0	571.71
60942935	1	O	6	8.2	50000	49967.79	9/1/2004	8/1/2034	373.88	360	360	89.29	8/1/2004	56000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	373.88
60943230	1	O	1	8.6	163200	163103.14	9/1/2004	8/1/2034	1266.46	360	360	85	8/1/2004	200000	1	0	0	1	8.6	8	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1266.46
60943677	2	N	1	7.55	272000	271800.14	9/1/2004	8/1/2034	1911.19	360	360	85	8/1/2004	325000	1	0	0	2	7.55	0	0			0	0	0	0	0	1911.19
60943917	1	O	1	7.15	90000	89928.38	9/1/2004	8/1/2034	607.87	360	360	90	8/1/2004	100000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	607.87
60944139	5	O	1	8.4	166500	166397.04	9/1/2004	8/1/2034	1268.46	360	360	90	8/1/2004	185000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1268.46
60944394	1	O	1	6.6	97500	97413.55	9/1/2004	8/1/2034	622.7	360	360	65	8/1/2004	150000	1	0	0	1	6.6	0	0			0	0	0	0	0	622.7
60944618	1	O	6	7.7	93500	93433.34	9/1/2004	8/1/2034	666.62	360	360	85	8/1/2004	110000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	666.62
60944634	1	O	5	6.65	115900	115798.24	9/1/2004	8/1/2034	744.04	360	360	95	8/1/2004	122000	1	0	0	1	6.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	744.04
60945219	1	O	8	6	51000	50949.22	9/1/2004	8/1/2034	305.78	360	360	85	8/1/2004	60000	1	0	0	1	6	0	0			0	0	0	0	0	305.78
60946175	1	O	8	6.8	146200	146075.55	9/1/2004	8/1/2034	953.12	360	360	85	8/1/2004	172000	1	0	0	1	6.8	0	0			0	0	0	0	0	953.12
60946555	2	N	1	8.9	211500	211382.04	9/1/2004	8/1/2034	1686.59	360	360	90	8/1/2004	235000	1	0	0	2	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	1686.59
60946837	1	O	6	7.95	186300	186173.72	9/1/2004	8/1/2034	1360.52	360	360	90	8/1/2004	207000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	1360.52
60947215	1	O	6	6.75	117000	116768.5	9/1/2004	8/1/2024	889.63	240	240	90	8/1/2004	130000	1	0	0	1	6.75	0	0			0	0	0	0	0	889.63
60947736	1	O	6	7.7	91150	91085.01	9/1/2004	8/1/2034	649.87	360	360	79.96	8/1/2004	114000	1	0	0	1	7.7	0	0			0	0	0	0	0	649.87
60947793	2	O	1	7.75	184000	183870.13	9/1/2004	8/1/2034	1318.2	360	360	80	8/1/2004	230000	1	0	0	2	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1318.2
60947819	1	N	1	8.9	65700	65663.36	9/1/2004	8/1/2034	523.92	360	360	90	8/1/2004	73000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	523.92
60947934	1	O	6	5.99	312000	311688.8	9/1/2004	8/1/2034	1868.6	360	360	80	8/1/2004	390000	1	0	0	1	5.99	0	0			0	0	0	0	0	1868.6
60948056	1	N	1	6.75	324000	323721.04	9/1/2004	8/1/2034	2101.46	360	360	90	8/1/2004	360000	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	2101.46
60948858	1	O	6	7.75	135000	134904.72	9/1/2004	8/1/2034	967.16	360	360	88.24	8/1/2004	153000	1	0	0	1	7.75	8	6	8/1/2007	9/1/2007	6	6	1	13.75	7.75	967.16
60948957	1	O	6	8.25	134000	133914.55	9/1/2004	8/1/2034	1006.7	360	360	79.76	8/1/2004	168000	1	0	0	1	8.25	0	0			0	0	0	0	0	1006.7
60949419	1	O	8	8.5	245000	244851.58	9/1/2004	8/1/2034	1883.84	360	360	94.96	8/1/2004	258000	1	0	0	1	8.5	0	0			0	0	0	0	0	1883.84
60949690	1	O	1	8.2	64000	63958.76	9/1/2004	8/1/2034	478.57	360	360	80	8/1/2004	80000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	478.57
60949716	1	O	5	7.99	467500	467185.67	9/1/2004	8/1/2034	3427.1	360	360	89.9	8/1/2004	520000	1	0	0	1	7.99	8	6	8/1/2007	9/1/2007	6	6	1	13.99	7.99	3427.1
60949914	1	N	1	8.2	54000	53965.21	9/1/2004	8/1/2034	403.79	360	360	90	8/1/2004	60000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	403.79
60950037	2	O	1	11.4	58400	58380.92	9/1/2004	8/1/2034	573.88	360	360	20	8/1/2004	292000	2	0	0	2	11.4	0	0			0	0	0	0	0	573.88
60950516	3	O	1	8.8	123975	123901.42	9/1/2004	8/1/2034	962.07	360	360	95	8/1/2004	130500	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	962.07
60950532	1	O	6	6.99	102000	101916.22	9/1/2004	8/1/2034	677.93	360	360	85	8/1/2004	120000	1	0	0	1	6.99	0	0			0	0	0	0	0	677.93
60950656	7	O	6	7.85	82500	82442.93	9/1/2004	8/1/2034	596.76	360	360	75	8/1/2004	110000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	596.78
60950995	2	O	1	12.4	46000	45987.95	9/1/2004	8/1/2034	487.38	360	360	20	8/1/2004	230000	2	0	0	2	12.4	0	0			0	0	0	0	0	487.38
60951076	1	O	8	9.4	72750	72713.45	9/1/2004	8/1/2034	606.43	360	360	75	8/1/2004	97000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	606.43
60951233	1	O	1	7.35	174400	174266.63	9/1/2004	8/1/2034	1201.57	360	360	80	8/1/2004	225000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1201.57
60951795	1	O	6	7.55	107000	106921.38	9/1/2004	8/1/2034	751.83	360	360	76.43	8/1/2004	140000	1	0	0	1	7.55	0	0			0	0	0	0	0	751.83
60952256	1	O	8	8.45	57200	57164.88	9/1/2004	8/1/2034	437.8	360	360	80	8/1/2004	71500	1	0	0	1	8.45	0	0			0	0	0	0	0	437.8
60953098	1	N	6	7.45	171500	171371.44	9/1/2004	8/1/2034	1193.29	360	360	68.06	8/1/2004	252000	1	0	0	1	7.45	0	0			0	0	0	0	0	1193.29
60953130	1	O	6	6.6	100300	100211.07	9/1/2004	8/1/2034	640.58	360	360	85	8/1/2004	118000	1	0	0	1	6.6	0	0			0	0	0	0	0	640.58
60953411	1	O	8	5.99	388683	388297.31	9/1/2004	8/1/2034	2315.88	360	360	84.99	8/1/2004	455000	1	0	0	1	5.99	0	0			0	0	0	0	0	2315.88
60953678	1	O	6	8.75	68737	68698.59	9/1/2004	8/1/2034	525.03	360	360	92.37	8/1/2004	72250	1	0	0	1	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	525.03
60954098	1	O	6	7.25	99000	98922.77	9/1/2004	8/1/2034	675.36	360	360	90	8/1/2004	110000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	675.36
60955135	5	O	1	8.7	123200	123126.38	9/1/2004	8/1/2034	964.82	360	360	89.09	8/1/2004	136900	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	964.82

60955291	1	N		6	8.7	183750	183643.18	9/1/2004	8/1/2034	1439.01	360	360	75	8/1/2004	245000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1439.01
60955697	3		2	6	5.55	234000	233746.27	9/1/2004	8/1/2034	1335.98	360	360	90	8/1/2004	260000	1	0	0	1	5.55	8	6	8/1/2006	9/1/2006	6	6	1	11.55	5.55	1335.98
60955937	1	O		6	8.5	136000	135917.6	9/1/2004	8/1/2034	1045.73	360	360	80	8/1/2004	170000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1045.73
60956794	1	O		6	6.9	375000	375000	10/1/2004	9/1/2034	2469.76	360	360	75	9/1/2004	500000	1	0	0	1	6.9	8	6	9/1/2006	10/1/2006	6	6	1	12.9	6.9	2469.76
60957057	1	O		6	5.95	165000	164834.16	9/1/2004	8/1/2034	983.97	360	360	79.71	8/1/2004	207000	1	0	0	1	5.95	0	0			0	0	0	0	0	983.97
60957115	3	O		6	5.85	207000	206787.95	9/1/2004	8/1/2034	1221.18	360	360	68.77	8/1/2004	310000	1	0	0	1	5.85	0	0			0	0	0	0	0	1221.18
60957172	7	O		1	7.65	124950	124860.02	9/1/2004	8/1/2034	886.54	360	360	85	8/1/2004	147000	1	0	0	1	7.65	0	0			0	0	0	0	0	886.54
60957214	1	O		1	8.1	72200	72152.53	9/1/2004	8/1/2034	534.82	360	360	95	8/1/2004	77000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	534.82
60957255	1	O		1	7.85	83920	83861.95	9/1/2004	8/1/2034	607.03	360	360	80	8/1/2004	105000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	607.03
60957313	1	O		6	6.55	600000	599462.84	9/1/2004	8/1/2034	3812.16	360	360	75	8/1/2004	800000	1	0	0	1	6.55	0	0			0	0	0	0	0	3812.16
60957564	1	O		1	8.75	131000	130924.63	9/1/2004	8/1/2034	1030.58	360	360	94.24	8/1/2004	139000	1	0	0	1	8.75	0	0			0	0	0	0	0	1030.58
60957776	3	N		1	8.525	126000	125924.06	9/1/2004	8/1/2034	971.07	360	360	90	8/1/2004	140000	1	0	0	1	8.525	8	6	8/1/2006	9/1/2006	6	6	1	14.525	8.525	971.07
60957891	7	O		6	6.55	91800	91717.81	9/1/2004	8/1/2034	583.27	360	360	85	8/1/2004	108000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	583.27
60958097	3	O		1	7.2	56000	55955.87	9/1/2004	8/1/2034	380.13	360	360	80	8/1/2004	70000	1	0	0	1	7.2	0	0			0	0	0	0	0	380.13
60958477	1	N		6	8.25	81000	80948.35	9/1/2004	8/1/2034	608.53	360	360	90	8/1/2004	90000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	608.53
60959772	5	O		1	8.3	204250	204121.08	9/1/2004	8/1/2034	1541.65	360	360	85	8/1/2004	215000	1	0	0	1	8.3	8	6	8/1/2007	9/1/2007	6	6	1	14.3	8.3	1541.65
60959855	1	O		1	6.45	127920	127803.23	9/1/2004	8/1/2034	804.34	360	360	80	8/1/2004	159900	1	0	0	1	6.45	8	4.5	8/1/2007	9/1/2007	6	6	1	12.45	6.45	804.34
60959970	1	N		0	8.7	131250	131173.69	9/1/2004	8/1/2034	1027.87	360	360	75	8/1/2004	175000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1027.87
60960515	3	O		8	6	382500	382119.21	9/1/2004	8/1/2034	2293.29	360	360	85	8/1/2004	450000	1	0	0	1	6	8	6	8/1/2006	9/1/2006	6	6	1	12	6	2293.29
60961356	2	N		8	7.9	97600	97533.18	9/1/2004	8/1/2034	709.37	360	360	80	8/1/2004	122000	1	0	0	2	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	709.37
60962495	1	O		6	5.99	266000	265734.68	9/1/2004	8/1/2034	1593.1	360	360	70	8/1/2004	380000	1	0	0	1	5.99	0	0			0	0	0	0	0	1593.1
60962818	5	N		1	8.6	255000	254848.67	9/1/2004	8/1/2034	1978.83	360	360	85	8/1/2004	300000	1	0	0	1	8.6	8	6.5	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1978.83
60963170	1	N		6	8.9	95040	94986.99	9/1/2004	8/1/2034	757.89	360	360	88	8/1/2004	108000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	757.89
60963198	1	O		6	8.5	86400	86347.65	9/1/2004	8/1/2034	664.35	360	360	90	8/1/2004	96000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	664.35
60963295	1	N		1	6.75	51750	51705.44	9/1/2004	8/1/2034	335.65	360	360	90	8/1/2004	57500	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	335.65
60963477	1	O		1	8.7	149625	149538.01	9/1/2004	8/1/2034	1171.77	360	360	95	8/1/2004	157500	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1171.77
60963519	1	N		6	8.25	71100	71054.85	9/1/2004	8/1/2034	534.16	360	360	90	8/1/2004	79000	1	0	0	1	8.25	0	0			0	0	0	0	0	534.16
60963717	1	N		6	7.55	70200	70148.42	9/1/2004	8/1/2034	493.26	360	360	90	8/1/2004	78000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	493.26
60963899	7	O		1	8.1	82400	82319.53	9/1/2004	8/1/2034	499.34	360	360	80	8/1/2004	103000	1	0	0	1	8.1	0	0			0	0	0	0	0	499.34
60964350	2	O		1	6.6	167600	167451.4	9/1/2004	8/1/2034	1070.4	360	360	80	8/1/2004	209500	1	0	0	2	6.6	8	6	8/1/2007	9/1/2007	6	6	1	12.6	6.6	1070.4
60964558	1	O		0	6.7	221400	221207.5	9/1/2004	8/1/2034	1428.65	360	360	90	8/1/2004	246000	1	0	0	1	6.7	8	6	8/1/2007	9/1/2007	6	6	1	12.7	6.7	1428.65
60965159	1	O		1	7.5	219900	219736.8	9/1/2004	8/1/2034	1537.58	360	360	79.99	8/1/2004	283000	1	0	0	1	7.5	0	0			0	0	0	0	0	1537.58
60965779	1	N		1	8.4	257600	257440.7	9/1/2004	8/1/2034	1962.5	360	360	80	8/1/2004	322000	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	1962.5
60967056	5	O		1	6.8	135920	135804.11	9/1/2004	8/1/2034	886.1	360	360	80	8/1/2004	170000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	886.1
60967155	1	O		6	7.8	139500	139402.53	9/1/2004	8/1/2034	1004.22	360	360	90	8/1/2004	155000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1004.22
60967213	1	O		3	6.35	335000	334688.22	9/1/2004	8/1/2034	2084.49	360	360	81.31	8/1/2004	412000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	2084.49
60967312	7	O		6	8.45	100000	99938.79	9/1/2004	8/1/2034	765.38	360	360	80	8/1/2004	125000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	765.38
60967494	3	N		6	8.9	73800	73758.84	9/1/2004	8/1/2034	588.51	360	360	90	8/1/2004	82000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	588.51
60967593	7	O		1	8.9	71400	71360.17	9/1/2004	8/1/2034	569.38	360	360	85	8/1/2004	84000	1	0	0	1	8.9	0	0			0	0	0	0	0	569.38
60967635	1	O		6	7	99000	98918.85	9/1/2004	8/1/2034	658.65	360	360	84.62	8/1/2004	117000	1	0	0	1	7	0	0			0	0	0	0	0	658.65
60967874	5	O		1	8.9	163400	163308.86	9/1/2004	8/1/2034	1303.02	360	360	95	8/1/2004	172000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1303.02
60968252	5	O		1	12.3	33980	33970.91	9/1/2004	8/1/2034	357.39	360	360	20	8/1/2004	175000	2	0	0	1	12.3	0	0			0	0	0	0	0	357.39
60968971	1	O		1	8.7	137750	137669.92	9/1/2004	8/1/2034	1078.77	360	360	95	8/1/2004	145000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1078.77
60969037	1	O		1	5.9	85158	85071.58	9/1/2004	8/1/2034	505.11	360	360	90	8/1/2004	94620	1	0	0	1	5.9	0	0			0	0	0	0	0	505.11
60969516	1	O		1	8.95	72000	71960.26	9/1/2004	8/1/2034	576.74	360	360	90	8/1/2004	80000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	576.74
60969599	1	N		6	8.7	127500	127425.88	9/1/2004	8/1/2034	998.5	360	360	75	8/1/2004	170000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	998.5
60969854	1	O		8	8.45	144000	143911.88	9/1/2004	8/1/2034	1102.14	360	360	80	8/1/2004	180000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1102.14
60970076	1	O		6	8.5	195300	195181.69	9/1/2004	8/1/2034	1501.69	360	360	90	8/1/2004	217000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1501.69
60970332	1	O		6	8	98000	97934.24	9/1/2004	8/1/2034	719.09	360	360	78.4	8/1/2004	125000	1	0	0	1	8	0	0			0	0	0	0	0	719.09
60970431	1	O		6	8.45	71250	71208.39	9/1/2004	8/1/2034	545.33	360	360	75	8/1/2004	95000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	545.33
60971199	5	O		1	8.75	124865	124793.15	9/1/2004	8/1/2034	982.32	360	360	85	8/1/2004	146900	1	0	0	1	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	982.32
60971553	1		2	6	7.4	81000	80938.67	9/1/2004	8/1/2034	560.83	360	360	90	8/1/2004	90000	1	0	0	1	7.4	0	0			0	0	0	0	0	560.83
60971579	1	O		1	8.25	330000	329789.57	9/1/2004	8/1/2034	2479.18	360	360	82.5	8/1/2004	400000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	2479.18
60971959	1	O		6	7.9	108000	107926.05	9/1/2004	8/1/2034	784.95	360	360	80	8/1/2004	135000	1	0	0	1	7.9	8	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	784.95
60972239	1	N		1	7.7	94500	94432.63	9/1/2004	8/1/2034	673.75	360	360	90	8/1/2004	105000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	673.75
60972353	1	O		6	10.15	416500	416321.56	9/1/2004	8/1/2034	3701.34	360	360	70	8/1/2004	595000	1	0	0	1	10.15	8	6	8/1/2006	9/1/2006	6	6	1	18.15	10.15	3701.34
60972635	1	O		1	8.85	115900	115834.68	9/1/2004	8/1/2034	920.08	360	360	95	8/1/2004	122000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	920.08
60973179	1	O		6	7.55	171000	170874.38	9/1/2004	8/1/2034	1201.52	360	360	95	8/1/2004	180000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	1201.52
60973351	1	N		1	7.9	121500	121416.81	9/1/2004	8/1/2034	883.07	360	360	90	8/1/2004	135000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	883.07
60973476	3	O		1	8.65	80000	79929.75	9/1/2004	8/1/2034	513.58	360	360	80	8/1/2004	100000	1	0	0	1	8.65	8	6	8/1/2007	9/1/2007	6	6	1	12.65	6.65	513.58
60973518	1	O		6	7.85	400000	399723.33	9/1/2004	8/1/2034	2893.34	360	360	83.23	8/1/2004	480600	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	2893.34
60973674	1	O		6	6.55	176000	175842.43	9/1/2004	8/1/2034	1118.24	360	360	89.11	8/1/2004	197500	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1118.24
60974276	1	O		6	6.75	98600	98515.11	9/1/2004	8/1/2034	639.52	360	360	85	8/1/2004	116000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	639.52
60974532	1	O		0	6.15	420000	419593.74	9/1/2004	8/1/2034	2558.76	360	360	73.68	8/1/2004	570000	1	0	0	1	6.15	0	0			0	0	0	0	0	2558.76
60974615	3	O		1	11.35	20000	19993.39	9/1/2004	8/1/2034	195.78	360	360	20	8/1/2004	100000	2	0	0	1	11.35	0	0			0	0	0	0	0	195.78
60974698	1	O		6	8.15	96000	95940.03	9/1/2004	8/1/2034	811.97	240	240	80	8/1/2004	120000	1	0	0	1	8.15	0	0			0	0	0	0	0	811.97
60975059	1	O		6	7.6	156000	155886.52	9/1/2004	8/1/2034	1101.48	360	360	69.33	8/1/2004	225000	1	0	0	1	7.6	8	4.5	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1101.48
60975372	7	O		1	7	95400	95321.8	9/1/2004	8/1/2034	634.7	360	360	90	8/1/2004	106000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	634.7
60975612	2	O		1	7.7	94800	94732.41	9/1/2004	8/1/2034	675.89	360	360	90	8/1/2004	118500	1	0	0	2	7.7	0	0			0	0	0	0	0	675.89
60975737	1	O		6	7.25	266000	265792.49	9/1/2004	8/1/2034	1814.59	360	360	95	8/1/2004	280000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1814.59
60975893	1	O		6	6	215900	215685.07	9/1/2004	8/1/2034	1294.43	360	360	85	8/1/2004	254000	1	0	0	1	6	8	6	8/1/2007	9/1/2007	6	6	1	12	6	1294.43
60976032	1	O		6	6.4	161000	160851.6	9/1/2004	8/1/2034	1007.07	360	360	74.88	8/1/2004	215000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	1007.07
60976115	1	O		1	8.8	92150	92097.53	9/1/2004	8/1/2034	728.24	360	360	95	8/1/2004	97000	1	0	0	1	8.8	8	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	728.24
60976495	1	O		8	7.8	190000	189867.24	9/1/2004	8/1/2034	1367.76	360	360	88.37	8/1/2004	215000	1	0	0	1	7.8	0	0			0	0	0	0	0	1367.76
60977550	1	O		6	11.65	103200	103168.09	9/1/2004	8/1/2034	1033.81	360	360	80	8/1/2004	129000	1	0	0	1	11.65	8	6	8/1/2007	9/1/2007	6	6	1	17.65	11.65	1033.81
60977972	1	O		6	11.65	25800	25792.02	9/1/2004	8/1/2034	258.46	360	360	20	8/1/2004	129000	2	0	0	1	11.65	0	0			0	0	0	0	0	258.46
60978517	1	O		1	6.9	238500	238300.61	9/1/2004	8/1/2034	1570.77	360	360	90	8/1/2004	265000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1570.77

60978855	1	O	6	7.2	121500	121404.27	9/1/2004	8/1/2034	824.73	360	360	90	8/1/2004	135000	1	0	0	1	7.2	0	0			0	0	0	0	0	824.73
60978939	7	O	6	5.4	140000	139843.85	9/1/2004	8/1/2034	786.15	360	360	80	8/1/2004	175000	1	0	0	1	5.4	8	6	8/1/2006	9/1/2006	6	6	1	11.4	5.4	786.15
60979432	1	O	6	6.45	392000	391642.16	9/1/2004	8/1/2034	2464.84	360	360	80	8/1/2004	490000	1	0	0	1	6.45	0	0			0	0	0	0	0	2464.84
60980091	1	O	8	5.8	215000	214777.65	9/1/2004	8/1/2034	1261.52	360	360	84.31	8/1/2004	255000	1	0	0	1	5.8	0	0			0	0	0	0	0	1261.52
60980554	5	O	6	5.99	278000	277722.71	9/1/2004	8/1/2034	1664.97	360	360	75.14	8/1/2004	370000	1	0	0	1	5.99	0	0			0	0	0	0	0	1664.97
60981073	1	O	6	7.1	111000	110910.79	9/1/2004	8/1/2034	745.96	360	360	69.38	8/1/2004	160000	1	0	0	1	7.1	0	0			0	0	0	0	0	745.96
60981354	1	O	6	7.95	160000	159891.54	9/1/2004	8/1/2034	1168.46	360	360	79.21	8/1/2004	202000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1168.46
60981396	1	O	6	6.99	234000	233807.81	9/1/2004	8/1/2034	1555.24	360	360	90	8/1/2004	260000	1	0	0	1	6.99	0	0			0	0	0	0	0	1555.24
60981693	1	O	6	8.83	75000	74957.56	9/1/2004	8/1/2034	594.32	360	360	75	8/1/2004	100000	1	0	0	1	8.83	8	6	8/1/2006	9/1/2006	6	6	1	14.83	8.83	594.32
60982071	7	O	6	6.975	143250	143131.99	9/1/2004	8/1/2034	950.65	360	360	75	8/1/2004	191000	1	0	0	1	6.975	8	6	8/1/2006	9/1/2006	6	6	1	12.975	6.975	950.65
60982212	1	O	1	12.1	77000	76978.45	9/1/2004	8/1/2034	797.97	360	360	20	8/1/2004	385000	2	0	0	1	12.1	0	0			0	0	0	0	0	797.97
60982378	1	O	8	5.95	65000	64934.66	9/1/2004	8/1/2034	387.63	360	360	50	8/1/2004	130000	1	0	0	1	5.95	0	0			0	0	0	0	0	387.63
60982733	1	O	6	6.99	208000	207829.16	9/1/2004	8/1/2034	1382.44	360	360	77.04	8/1/2004	270000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1382.44
60982899	1	O	6	7.85	171000	170861.72	9/1/2004	8/1/2034	1236.91	360	360	95	8/1/2004	180000	1	0	0	1	7.85	0	0			0	0	0	0	0	1236.91
60983731	5	O	1	6	107650	107542.83	9/1/2004	8/1/2034	645.42	360	360	85	8/1/2004	126650	1	0	0	1	6	8	6	8/1/2007	9/1/2007	6	6	1	12	6	645.42
60983772	1	N	6	8.8	90000	89948.75	9/1/2004	8/1/2034	711.25	360	360	90	8/1/2004	100000	1	0	0	1	8.8	0	0			0	0	0	0	0	711.25
60986171	1	O	6	6.99	238000	237804.52	9/1/2004	8/1/2034	1581.83	360	360	83.51	8/1/2004	285000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1581.83
60986270	1	O	6	6.75	170000	169853.63	9/1/2004	8/1/2034	1102.62	360	360	89.47	8/1/2004	190000	1	0	0	1	6.75	0	0			0	0	0	0	0	1102.62
60986551	1	O	1	8.15	56700	56663.1	9/1/2004	8/1/2034	421.99	360	360	90	8/1/2004	63000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	421.99
60986619	1	O	1	9.4	280250	280109.21	9/1/2004	8/1/2034	2336.08	360	360	95	8/1/2004	295000	1	0	0	1	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	2336.08
60986874	5	O	6	7.25	130500	130398.19	9/1/2004	8/1/2034	890.25	360	360	84.19	8/1/2004	155000	1	0	0	1	7.25	0	0			0	0	0	0	0	890.25
60987856	1	O	1	8.4	123300	123223.75	9/1/2004	8/1/2034	939.35	360	360	90	8/1/2004	137000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	939.35
60989035	1	O	6	7.8	109250	109173.67	9/1/2004	8/1/2034	786.46	360	360	95	8/1/2004	115000	1	0	0	1	7.8	0	0			0	0	0	0	0	786.46
60989597	3	N	6	7	136800	136687.86	9/1/2004	8/1/2034	910.14	360	360	90	8/1/2004	152000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	910.14
60989639	1	O	1	8.75	120600	120530.81	9/1/2004	8/1/2034	948.77	360	360	90	8/1/2004	134000	1	0	0	1	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	948.77
60990157	5	O	1	6.9	132768	132657	9/1/2004	8/1/2034	874.42	360	360	80	8/1/2004	165961	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	874.42
60990595	5	O	1	8.4	296280	296096.78	9/1/2004	8/1/2034	2257.18	360	360	95	8/1/2004	311875	1	0	0	1	8.4	8	6	8/1/2007	9/1/2007	6	6	1	14.4	8.4	2257.18
60991437	1	O	3	6.55	82000	81928.58	9/1/2004	8/1/2034	521	360	360	74.89	8/1/2004	109500	1	0	0	1	6.55	0	0			0	0	0	0	0	521
60991619	1	O	1	8.6	79500	79452.82	9/1/2004	8/1/2034	616.93	360	360	100	8/1/2004	79500	1	0	0	1	8.6	8	6	8/1/2007	9/1/2007	6	6	1	14.6	8.6	616.93
60992492	1	O	6	8	73800	73750.48	9/1/2004	8/1/2034	541.52	360	360	90	8/1/2004	82000	1	0	0	1	8	8	6	8/1/2007	9/1/2007	6	6	1	14	8	541.52
60992997	2	N	1	8.2	333600	333385.09	9/1/2004	8/1/2034	2494.51	360	360	80	8/1/2004	417000	1	0	0	4	8.2	0	0			0	0	0	0	0	2494.51
60993193	7	O	6	7.4	97750	97675.98	9/1/2004	8/1/2034	676.81	360	360	85	8/1/2004	115000	1	0	0	1	7.4	0	0			0	0	0	0	0	676.81
60993433	1	O	6	6.9	531250	530805.87	9/1/2004	8/1/2034	3498.82	360	360	85	8/1/2004	625000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	3498.82
60994076	5	O	1	8.225	265750	265579.88	9/1/2004	8/1/2034	1991.83	360	360	94.91	8/1/2004	280000	1	0	0	1	8.225	8	6	8/1/2006	9/1/2006	6	6	1	14.225	8.225	1991.83
60994357	1	O	1	8.3	310250	309958.44	9/1/2004	8/1/2034	1920.37	360	360	85	8/1/2004	365000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	8.3	1920.37
60994696	5	O	8	8.5	150000	149909.12	9/1/2004	8/1/2034	1153.38	360	360	75	8/1/2004	200000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1153.38
60994795	1	O	6	6.5	90100	90018.54	9/1/2004	8/1/2034	569.5	360	360	85	8/1/2004	106000	1	0	0	1	6.5	8	4.5	8/1/2006	9/1/2006	6	6	1	12.5	6.5	569.5
60995255	7	O	6	6.4	153000	152858.97	9/1/2004	8/1/2034	957.03	360	360	85	8/1/2004	180000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	957.03
60995313	7	O	1	8.85	132000	131925.81	9/1/2004	8/1/2034	1047.89	360	360	80	8/1/2004	165000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1047.89
60995495	1	O	1	7.35	89600	89531.48	9/1/2004	8/1/2034	617.32	360	360	80	8/1/2004	112000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	617.32
60995735	1	O	6	6.75	450000	449612.55	9/1/2004	8/1/2034	2918.7	360	360	78.27	8/1/2004	590000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2918.7
60996832	1	N	1	8.05	178500	178381.44	9/1/2004	8/1/2034	1316	360	360	85	8/1/2004	210000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1316
60998374	1	N	1	8.6	61042	61005.77	9/1/2004	8/1/2034	473.7	360	360	90	8/1/2004	67825	1	0	0	1	8.6	0	0			0	0	0	0	0	473.7
60998432	2	O	1	7.25	455900	455544.35	9/1/2004	8/1/2034	3110.05	360	360	94	8/1/2004	485000	1	0	0	2	7.25	0	0			0	0	0	0	0	3110.05
60998473	1	O	8	7.4	146200	146089.31	9/1/2004	8/1/2034	1012.26	360	360	85	8/1/2004	172000	1	0	0	1	7.4	8	6	8/1/2007	9/1/2007	6	6	1	13.4	7.4	1012.26
60999398	3	O	1	7.7	275825	275628.35	9/1/2004	8/1/2034	1966.53	360	360	80	8/1/2004	344782	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1966.53
60999778	8	O	1	6.7	70200	70138.96	9/1/2004	8/1/2034	452.99	360	360	90	8/1/2004	78000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	452.99
60999950	1	N	1	8.7	63000	62963.37	9/1/2004	8/1/2034	493.38	360	360	90	8/1/2004	70000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	493.38
61000071	3	O	1	12.6	68956	68938.74	9/1/2004	8/1/2034	741.3	360	360	20	8/1/2004	344782	2	0	0	1	12.6	0	0			0	0	0	0	0	741.3
61000493	3	O	6	6.05	182750	182569.79	9/1/2004	8/1/2034	1101.57	360	360	85	8/1/2004	215000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	1101.57
61000634	1	O	6	5.563	140000	139848.57	9/1/2004	8/1/2034	800.45	360	360	84.85	8/1/2004	165000	1	0	0	1	5.563	8	6	8/1/2006	9/1/2006	6	6	1	11.563	5.563	800.45
61000691	1	O	3	8.95	148750	148667.9	9/1/2004	8/1/2034	1191.53	360	360	85	8/1/2004	175000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1191.53
61001053	1	O	1	8.9	89460	89410.11	9/1/2004	8/1/2034	713.39	360	360	90	8/1/2004	99400	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	713.39
61001194	1	O	6	9.3	130000	129933.3	9/1/2004	8/1/2034	1074.2	360	360	74.29	8/1/2004	175000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	1074.2
61001517	1	O	6	7.99	79900	79846.27	9/1/2004	8/1/2034	585.73	360	360	85	8/1/2004	94000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	585.73
61002119	1	N	1	7.1	184500	184351.73	9/1/2004	8/1/2034	1239.9	360	360	90	8/1/2004	205000	1	0	0	1	7.1	8	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	1239.9
61002531	1	O	1	6.95	200000	199834.43	9/1/2004	8/1/2034	1323.9	360	360	80	8/1/2004	250000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1323.9
61002697	1	O	6	7.825	201000	200860.27	9/1/2004	8/1/2034	1450.42	360	360	67	8/1/2004	300000	1	0	0	1	7.825	0	0			0	0	0	0	0	1450.42
61002754	1	O	6	7.775	152250	152143.08	9/1/2004	8/1/2034	1093.37	360	360	75	8/1/2004	203000	1	0	0	1	7.775	0	0			0	0	0	0	0	1093.37
61003471	7	O	6	6.49	212800	212607.24	9/1/2004	8/1/2034	1343.65	360	360	80	8/1/2004	266000	1	0	0	1	6.49	0	0			0	0	0	0	0	1343.65
61003570	5	O	6	7.5	346500	346242.85	9/1/2004	8/1/2034	2422.78	360	360	90	8/1/2004	385000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	2422.78
61004115	1	N	6	8.2	52200	52166.37	9/1/2004	8/1/2034	390.33	360	360	90	8/1/2004	58000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	390.33
61004188	1	O	6	7.99	405000	404727.7	9/1/2004	8/1/2034	2968.93	360	360	90	8/1/2004	450000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	2968.93
61004230	2	O	6	7.7	67500	67451.88	9/1/2004	8/1/2034	481.25	360	360	90	8/1/2004	75000	1	0	0	2	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	481.25
61004412	1	N	1	8.75	58500	58466.34	9/1/2004	8/1/2034	460.22	360	360	90	8/1/2004	65000	1	0	0	1	8.75	8	6	8/1/2007	9/1/2007	6	6	1	14.75	8.75	460.22
61004479	1	O	1	11.05	43600	43584.61	9/1/2004	8/1/2034	416.87	360	360	20	8/1/2004	225000	2	0	0	1	11.05	0	0			0	0	0	0	0	416.87
61004750	2	O	1	11.6	84000	83973.74	9/1/2004	8/1/2034	838.26	360	360	20	8/1/2004	420000	2	0	0	2	11.6	0	0			0	0	0	0	0	838.26
61004875	1	N	1	8.45	76500	76453.17	9/1/2004	8/1/2034	585.52	360	360	90	8/1/2004	85000	1	0	0	1	8.45	8	6	8/1/2007	9/1/2007	6	6	1	14.45	8.45	585.52
61005013	1	O	1	6.9	162000	161864.56	9/1/2004	8/1/2034	1066.94	360	360	90	8/1/2004	180000	1	0	0	1	6.9	0	0			0	0	0	0	0	1066.94
61005070	1	O	1	8.25	72105	72059.01	9/1/2004	8/1/2034	541.71	360	360	95	8/1/2004	90000	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	541.71
61005930	1	O	6	7.5	76800	76743	9/1/2004	8/1/2034	537	360	360	80	8/1/2004	96000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	537
61005955	1	N	1	8.9	144000	143919.88	9/1/2004	8/1/2034	1148.32	360	360	90	8/1/2004	160000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1148.32
61006138	1	N	1	8.9	123300	123231.23	9/1/2004	8/1/2034	983.25	360	360	90	8/1/2004	140000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	983.25
61006318	1	O	6	7.65	138000	137900.62	9/1/2004	8/1/2034	979.13	360	360	74.59	8/1/2004	185000	1	0	0	1	7.65	0	0			0	0	0	0	0	979.13
61006375	2	N	1	7.75	85500	85439.65	9/1/2004	8/1/2034	612.54	360	360	90	8/1/2004	95000	1	0	0	2	7.75	0	0			0	0	0	0	0	612.54
61007571	1	N	1	6.25	80750	80673.37	9/1/2004	8/1/2034	497.2	360	360	85	8/1/2004	95000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	497.2
61007738	1	O	6	6.55	193500	193326.78	9/1/2004	8/1/2034	1229.43	360	360	90	8/1/2004	215000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	1229.43

61007977	1	N	6	8.85	106800	106738.68	9/1/2004	8/1/2034	863.72	360	360	65	8/1/2004	128000	1	0	0	1	8.85	8	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	863.72
61008959	5	O	6	7.7	138000	137901.61	9/1/2004	8/1/2034	983.89	360	360	83.64	8/1/2004	165000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	983.89
61009379	7	O	1	7.65	98600	98425.19	9/1/2004	8/1/2024	803.39	240	240	85	8/1/2004	116000	1	0	0	1	7.65	0	0			0	0	0	0	0	803.39
61009395	1	O	1	6.15	240000	239767.85	9/1/2004	8/1/2034	1462.15	360	360	80	8/1/2004	300000	1	0	0	1	6.15	8	6	8/1/2007	9/1/2007	6	6	1	12.15	6.15	1462.15
61009676	1	N	6	5.8	164610	164439.76	9/1/2004	8/1/2034	965.86	360	360	90	8/1/2004	182900	1	0	0	1	5.8	8	6	8/1/2007	9/1/2007	6	6	1	11.8	5.8	965.86
61010351	1	O	6	6.8	485500	485086.07	9/1/2004	8/1/2034	3165.1	360	360	85.18	8/1/2004	570000	1	0	0	1	6.8	8	6	8/1/2007	9/1/2007	6	6	1	12.8	6.8	3165.1
61010419	1	O	6	8.4	129200	129120.1	9/1/2004	8/1/2034	984.3	360	360	65	8/1/2004	136000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	984.3
61010930	1	O	1	8.6	243900	243755.25	9/1/2004	8/1/2034	1892.7	360	360	89.67	8/1/2004	272000	1	0	0	1	8.6	0	0			0	0	0	0	0	1892.7
61012837	1	O	1	7.65	213750	213596.07	9/1/2004	8/1/2034	1516.59	360	360	95	8/1/2004	225000	1	0	0	1	7.65	0	0			0	0	0	0	0	1516.59
61013058	1	O	6	7.99	199500	199365.87	9/1/2004	8/1/2034	1462.47	360	360	95	8/1/2004	210000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1462.47
61013157	1	O	6	7.99	94500	94436.46	9/1/2004	8/1/2034	692.75	360	360	90	8/1/2004	105000	1	0	0	1	7.99	8	6	8/1/2006	9/1/2006	6	6	1	13.99	7.99	692.75
61013256	1	O	6	8	175700	175582.1	9/1/2004	8/1/2034	1289.23	360	360	94.97	8/1/2004	185000	1	0	0	1	8	0	0			0	0	0	0	0	1289.23
61013330	1	O	6	11.1	65000	64977.32	9/1/2004	8/1/2034	623.93	360	360	65	8/1/2004	100000	1	0	0	1	11.1	0	0			0	0	0	0	0	623.93
61013538	5	O	1	7.3	132000	131898.04	9/1/2004	8/1/2034	904.96	360	360	80	8/1/2004	165000	1	0	0	1	7.3	8	6	8/1/2008	9/1/2006	8	6	1	13.3	7.3	904.96
61013975	1	O	1	11.1	60000	59979.06	9/1/2004	8/1/2034	575.94	360	360	20	8/1/2004	300000	2	0	0	1	11.1	0	0			0	0	0	0	0	575.94
61014072	1	O	6	8.85	73100	73058.8	9/1/2004	8/1/2034	580.31	360	360	85	8/1/2004	86000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	580.31
61014338	1	O	8	8.05	152800	152649.33	9/1/2004	8/1/2034	921.04	360	360	80	8/1/2004	191000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	8.05	921.04
61014494	1	N	6	9.4	88400	88355.59	9/1/2004	8/1/2034	736.88	360	360	85	8/1/2004	104000	1	0	0	1	9.4	8	6	8/1/2007	9/1/2007	6	6	1	15.4	9.4	736.88
61014791	5	O	1	6.5	399200	398839.11	9/1/2004	8/1/2034	2523.22	360	360	80	8/1/2004	499000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	2523.22
61014858	5	O	1	11.65	33000	32989.8	9/1/2004	8/1/2034	330.58	360	360	20	8/1/2004	165000	2	0	0	1	11.65	0	0			0	0	0	0	0	330.58
61014957	1	N	1	8.2	54000	53965.21	9/1/2004	8/1/2034	403.79	360	360	90	8/1/2004	60000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	403.79
61015079	1	O	6	6.95	175500	175354.72	9/1/2004	8/1/2034	1161.72	360	360	90	8/1/2004	195000	1	0	0	1	6.95	8	6	8/1/2007	9/1/2007	6	6	1	12.95	6.95	1161.72
61015616	1	O	6	12.2	38200	38189.54	9/1/2004	8/1/2034	398.83	360	360	20	8/1/2004	191000	2	0	0	1	12.2	0	0			0	0	0	0	0	398.83
61015756	3	O	6	6.4	107100	107001.28	9/1/2004	8/1/2034	669.92	360	360	90	8/1/2004	119000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	669.92
61016515	1	O	8	6.9	249900	249691.08	9/1/2004	8/1/2034	1645.85	360	360	70	8/1/2004	357000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1645.85
61016830	1	O	1	8.5	73625	73580.39	9/1/2004	8/1/2034	566.12	360	360	95	8/1/2004	82300	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	566.12
61017398	1	N	6	7.9	106200	106127.28	9/1/2004	8/1/2034	771.87	360	360	90	8/1/2004	118000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	771.87
61018412	2	O	8	7.9	187000	186871.95	9/1/2004	8/1/2034	1359.13	360	360	85	8/1/2004	220000	1	0	0	2	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1359.13
61020517	1	O	1	7.1	169200	169064.02	9/1/2004	8/1/2034	1137.08	360	360	80	8/1/2004	212000	1	0	0	1	7.1	8	6	8/1/2006	9/1/2006	8	6	1	13.1	7.1	1137.08
61020871	1	O	1	6.95	164700	164563.66	9/1/2004	8/1/2034	1090.23	360	360	90	8/1/2004	207000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1090.23
61021291	1	O	6	6.75	408000	407648.71	9/1/2004	8/1/2034	2646.29	360	360	80	8/1/2004	510000	1	0	0	1	6.75	8	6	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2646.29
61021572	1	O	6	6.25	600000	599430.69	9/1/2004	8/1/2034	3694.31	360	360	79.28	8/1/2004	757000	1	0	0	1	6.25	0	0			0	0	0	0	0	3694.31
61021770	1	O	6	7.5	120600	120510.49	9/1/2004	8/1/2034	843.26	360	360	90	8/1/2004	134000	1	0	0	1	7.5	8	6	8/1/2008	9/1/2006	8	6	1	13.5	7.5	843.26
61022018	1	N	6	8	73200	73150.88	9/1/2004	8/1/2034	537.12	360	360	89.27	8/1/2004	82000	1	0	0	1	8	8	6	8/1/2008	9/1/2008	8	6	1	14	8	537.12
61023610	1	O	6	9.1	355000	354810.08	9/1/2004	8/1/2034	2882	360	360	84.52	8/1/2004	420000	1	0	0	1	9.1	8	6	8/1/2008	9/1/2006	6	6	1	15.1	9.1	2882
61024253	1	O	6	8.65	98000	97942.44	9/1/2004	8/1/2034	763.98	360	360	70	8/1/2004	140000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	763.98
61024493	1	N	1	8.1	90100	90047.34	9/1/2004	8/1/2034	593.34	360	360	90	8/1/2004	89000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	593.34
61025052	5	O	6	7	314450	314192.24	9/1/2004	8/1/2034	2092.05	360	360	95	8/1/2004	331000	1	0	0	1	7	0	0			0	0	0	0	0	2092.05
61025219	1	O	6	8.075	63750	63707.88	9/1/2004	8/1/2034	471.12	360	360	85	8/1/2004	75000	1	0	0	1	8.075	0	0			0	0	0	0	0	471.12
61026456	1	O	6	6.4	187400	187227.27	9/1/2004	8/1/2034	1172.2	360	360	82.58	8/1/2004	227000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	1172.2
61026498	1	O	6	7.3	144500	144388.39	9/1/2004	8/1/2034	990.65	360	360	85	8/1/2004	170000	1	0	0	1	7.3	0	0			0	0	0	0	0	990.65
61027074	1	O	1	8.5	83340	83289.51	9/1/2004	8/1/2034	640.82	360	360	90	8/1/2004	93000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	640.82
61027330	1	O	6	7.65	76000	75945.26	9/1/2004	8/1/2034	539.24	360	360	88.37	8/1/2004	86000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	539.24
61027397	1	O	1	10.15	107910	107863.76	9/1/2004	8/1/2034	958.98	360	360	90	8/1/2004	119900	1	0	0	1	10.15	8	6	8/1/2006	9/1/2006	6	6	1	16.15	10.15	958.98
61027595	8	O	6	6.7	77350	77282.74	9/1/2004	8/1/2034	499.13	360	360	85	8/1/2004	91000	1	0	0	1	6.7	0	0			0	0	0	0	0	499.13
61027975	1	O	6	9.65	51000	50975.7	9/1/2004	8/1/2034	434.43	360	360	75	8/1/2004	68000	1	0	0	1	9.65	0	0			0	0	0	0	0	434.43
61028452	1	O	1	6.1	119480	119363.31	9/1/2004	8/1/2034	724.05	360	360	80	8/1/2004	156000	1	0	0	1	6.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	6.1	724.05
61028536	1	O	6	6.4	441750	441342.82	9/1/2004	8/1/2034	2763.18	360	360	78.6	8/1/2004	562000	1	0	0	1	6.4	0	0			0	0	0	0	0	2763.18
61029039	1	O	1	11.65	29870	29860.76	9/1/2004	8/1/2034	299.23	360	360	20	8/1/2004	156000	2	0	0	1	11.65	0	0			0	0	0	0	0	299.23
61029914	1	N	6	8.2	79200	79148.97	9/1/2004	8/1/2034	592.23	360	360	90	8/1/2004	88000	1	0	0	1	8.2	8	4.5	8/1/2008	9/1/2006	6	6	1	14.2	8.2	592.23
61029997	1	O	6	6.95	189000	188843.54	9/1/2004	8/1/2034	1251.09	360	360	90	8/1/2004	210000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1251.09
61030292	1	O	6	6.75	269000	268768.4	9/1/2004	8/1/2034	1744.73	360	360	77.97	8/1/2004	345000	1	0	0	1	6.75	0	0			0	0	0	0	0	1744.73
61030714	1	O	6	7.99	74100	74050.17	9/1/2004	8/1/2034	543.21	360	360	95	8/1/2004	78000	1	0	0	1	7.99	0	0			0	0	0	0	0	543.21
61031738	1	O	6	8.7	250000	249854.66	9/1/2004	8/1/2034	1957.84	360	360	48.73	8/1/2004	513000	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1957.84
61031852	1	O	1	11.45	79823	79797.2	9/1/2004	8/1/2034	787.44	360	360	20	8/1/2004	399115	2	0	0	1	11.45	0	0			0	0	0	0	0	787.44
61031993	1	O	1	6.2	115440	115329.4	9/1/2004	8/1/2034	707.04	360	360	80	8/1/2004	151500	1	0	0	1	6.2	8	6	8/1/2006	9/1/2006	6	6	1	12.2	6.2	707.04
61032033	1	O	5	8.1	119700	119621.3	9/1/2004	8/1/2034	886.68	360	360	95	8/1/2004	126000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	886.68
61032397	1	O	1	11.55	28860	28850.88	9/1/2004	8/1/2034	286.9	360	360	20	8/1/2004	151500	2	0	0	1	11.55	0	0			0	0	0	0	0	286.9
61032595	1	O	6	8.75	238000	237863.07	9/1/2004	8/1/2034	1872.35	360	360	85	8/1/2004	280000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1872.35
61032991	1	O	6	9.45	87100	87056.7	9/1/2004	8/1/2034	729.21	360	360	65	8/1/2004	134000	1	0	0	1	9.45	8	6	8/1/2008	9/1/2006	6	6	1	15.45	9.45	729.21
61034054	1	O	6	9.15	90000	89952.35	9/1/2004	8/1/2034	733.9	360	360	90	8/1/2004	100000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	733.9
61034690	1	O	1	9	157610	157523.91	9/1/2004	8/1/2034	1268.17	360	360	94.99	8/1/2004	165915	1	0	0	1	9	8	6	8/1/2007	9/1/2007	6	6	1	15	9	1268.17
61034831	5	O	1	7.75	123600	123512.76	9/1/2004	8/1/2034	885.49	360	360	80	8/1/2004	155000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	885.49
61034898	5	O	1	12.4	30900	30891.91	9/1/2004	8/1/2034	327.39	360	360	20	8/1/2004	155000	2	0	0	1	12.4	0	0			0	0	0	0	0	327.39
61037370	1	O	1	10.2	80400	80365.92	9/1/2004	8/1/2034	717.48	360	360	100	8/1/2004	82900	1	0	0	1	10.2	8	6	8/1/2008	9/1/2006	6	6	1	16.2	10.2	717.48
61037453	1	O	6	8.75	190000	189890.68	9/1/2004	8/1/2034	1494.74	360	360	74.22	8/1/2004	256000	1	0	0	1	8.75	8	6	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1494.74
61037479	1	N	1	8.1	84050	83988.16	9/1/2004	8/1/2034	696.68	360	360	90	8/1/2004	105000	1	0	0	1	8.1	8	6	8/1/2008	9/1/2006	6	6	1	14.1	8.1	696.68
61037594	1	O	6	8.25	73000	72953.45	9/1/2004	8/1/2034	548.43	360	360	79.35	8/1/2004	92000	1	0	0	1	8.25	0	0			0	0	0	0	0	548.43
61037691	2	O	1	7.1	351000	350717.91	9/1/2004	8/1/2034	2358.84	360	360	90	8/1/2004	390000	1	0	0	3	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	2358.84
61038675	1	O	8	8.95	85000	84953.08	9/1/2004	8/1/2034	680.88	360	360	85	8/1/2004	100000	1	0	0	1	8.95	8	6	8/1/2007	9/1/2007	6	6	1	14.95	8.95	680.88
61038832	5	O	1	6.8	203915	203741.14	9/1/2004	8/1/2034	1329.38	360	360	85	8/1/2004	246000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1329.38
61039459	1	N	6	6.35	100000	99906.93	9/1/2004	8/1/2034	622.24	360	360	79.37	8/1/2004	126000	1	0	0	1	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	622.24
61040093	1	O	6	7.15	99000	98921.22	9/1/2004	8/1/2034	668.66	360	360	90	8/1/2004	110000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	668.66
61041232	1	O	1	6.5	227200	226994.61	9/1/2004	8/1/2034	1436.06	360	360	80	8/1/2004	284000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1436.06
61041331	5	O	6	7.75	194750	194612.54	9/1/2004	8/1/2034	1395.22	360	360	95	8/1/2004	205000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1395.22
61042255	1	O	8	8.063	144000	143904.8	9/1/2004	8/1/2034	1062.96	360	360	90	8/1/2004	160000	1	0	0	1	8.063	8	6	8/1/2006	9/1/2006	6	6	1	14.063	8.063	1062.96
61042297	1	O	1	12.5	56800	56691.59	9/1/2004	8/1/2019	700.08	180	180	20	8/1/2004	284000	2	0	0	1	12.5	0	0			0	0	0	0	0	700.08

61042578	5 O		8	6.75	212500	212317.03	9/1/2004	8/1/2034	1378.28	360	360	85	8/1/2004	250000	1	0	0	1	6.75	8	6	8/1/2007	9/1/2007	6	6	1	12.75	6.75	1378.28
61043055	7	2	1	6.15	94000	93909.07	9/1/2004	8/1/2034	572.68	360	360	75.81	8/1/2004	124000	1	0	0	1	6.15	8	6	8/1/2007	9/1/2007	6	6	1	12.15	6.15	572.68
61043774	7 O		6	8.2	51000	50967.14	9/1/2004	8/1/2034	381.36	360	360	85	8/1/2004	60000	1	0	0	1	8.2	0	0			0	0	0	0	0	381.36
61044079	1 O		6	6.9	96492	96411.33	9/1/2004	8/1/2034	635.5	360	360	56.1	8/1/2004	172000	1	0	0	1	6.9	0	0			0	0	0	0	0	635.5
61046579	1 O		1	8.95	118100	116035.91	9/1/2004	8/1/2034	930	360	360	90	8/1/2004	129000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	930
61046751	1 O		1	8.75	90000	89948.21	9/1/2004	8/1/2034	708.04	360	360	80	8/1/2004	121000	1	0	0	1	8.75	0	0			0	0	0	0	0	708.04
61047239	1 O		1	7.6	112425	112343.22	9/1/2004	8/1/2034	793.81	360	360	75	8/1/2004	149900	1	0	0	1	7.6	8	4.5	8/1/2007	9/1/2007	6	6	1	13.6	7.6	793.81
61047538	2 N		6	8.35	91000	90943.14	9/1/2004	8/1/2034	690.07	360	360	65	8/1/2004	140000	1	0	0	4	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	690.07
61047932	2 O		1	7.25	336000	335737.88	9/1/2004	8/1/2034	2292.12	360	360	80	8/1/2004	420000	1	0	0	2	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	2292.12
61047957	1 O		1	7.85	200000	199861.66	9/1/2004	8/1/2034	1446.67	360	360	80	8/1/2004	250000	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	1446.67
61048054	1 O		1	7.85	100000	99930.83	9/1/2004	8/1/2034	723.34	360	360	80	8/1/2004	145000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	723.34
61049532	2 N		1	8.2	182750	182632.26	9/1/2004	8/1/2034	1368.53	360	360	85	8/1/2004	215000	1	0	0	2	8.2	8	6	8/1/2007	9/1/2007	6	6	1	14.2	8.2	1368.53
61050118	2 O		6	12.75	60000	59985.48	9/1/2004	8/1/2034	652.02	360	360	20	8/1/2004	300000	2	0	0	2	12.75	0	0			0	0	0	0	0	652.02
61050472	1 O		1	11.45	25000	24991.92	9/1/2004	8/1/2034	246.62	360	360	20	8/1/2004	145000	2	0	0	1	11.45	0	0			0	0	0	0	0	246.62
61051017	1 O		6	6.75	327000	326718.46	9/1/2004	8/1/2034	2120.92	360	360	72.67	8/1/2004	450000	1	0	0	1	6.75	0	0			0	0	0	0	0	2120.92
61052155	1 O		8	7.55	127500	127406.32	9/1/2004	8/1/2034	895.87	360	360	85	8/1/2004	150000	1	0	0	1	7.55	8	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	895.87
61052593	5 O		8	6.7	420000	419634.83	9/1/2004	8/1/2034	2710.17	360	360	74.53	8/1/2004	563500	1	0	0	1	6.7	0	0			0	0	0	0	0	2710.17
61053211	1 N		6	8.9	69000	68961.51	9/1/2004	8/1/2034	550.24	360	360	86.79	8/1/2004	79500	1	0	0	1	8.9	8	6.5	8/1/2007	9/1/2007	6	6	1	14.9	8.9	550.24
61053237	1 O		8	8.65	85500	85449.77	9/1/2004	8/1/2034	666.54	360	360	90	8/1/2004	95000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	666.54
61053419	1 O		6	7.35	111150	111064.99	9/1/2004	8/1/2034	765.8	360	360	95	8/1/2004	117000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	765.8
61053815	1 N		1	8.85	51000	50971.26	9/1/2004	8/1/2034	404.87	360	360	85	8/1/2004	60000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	404.87
61053971	1 O		1	8.1	158175	157909.77	9/1/2004	8/1/2024	1332.91	240	240	95	8/1/2004	166500	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1332.91
61054278	1 N		1	7	113400	113307.04	9/1/2004	8/1/2034	754.46	360	360	90	8/1/2004	126000	1	0	0	1	7	8	6	8/1/2006	9/1/2006	6	6	1	13	7	754.46
61054599	1 O		6	8.85	225625	225497.84	9/1/2004	8/1/2034	1791.14	360	360	95	8/1/2004	237500	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1791.14
61055992	1 O		6	7.75	155700	155590.1	9/1/2004	8/1/2034	1115.46	360	360	90	8/1/2004	173000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1115.46
61056313	1 O		6	8.99	350000	349712.54	9/1/2004	8/1/2034	2326.21	360	360	68.63	8/1/2004	510000	1	0	0	1	8.99	0	0			0	0	0	0	0	2326.21
61056370	1 O		6	6.95	526000	525584.57	9/1/2004	8/1/2034	3481.85	360	360	89.91	8/1/2004	585000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	3481.85
61056479	5 O		1	9.3	143650	143578.3	9/1/2004	8/1/2034	1186.99	360	360	85	8/1/2004	169000	1	0	0	1	9.3	8	6	8/1/2007	9/1/2007	6	6	1	15.3	9.3	1186.99
61056610	2 O		1	11.6	84000	83973.74	9/1/2004	8/1/2034	838.26	360	360	20	8/1/2004	420000	2	0	0	2	11.6	0	0			0	0	0	0	0	838.26
61056719	2 O		6	7.1	296200	295961.96	9/1/2004	8/1/2034	1990.56	360	360	74.99	8/1/2004	395000	1	0	0	2	7.1	8	6	8/1/2006	9/1/2006	6	6	1	13.1	7.1	1990.56
61056782	1 O		L	6.875	256000	255764.93	9/1/2004	8/1/2034	1681.74	360	360	76.42	8/1/2004	335000	1	0	0	1	6.875	0	0			0	0	0	0	0	1681.74
61057295	1 O		8	7.15	220000	219824.93	9/1/2004	8/1/2034	1485.9	360	360	82.71	8/1/2004	266000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1485.9
61057691	1 O		8	8.35	292500	292317.25	9/1/2004	8/1/2034	2218.06	360	360	90	8/1/2004	325000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	2218.06
61057832	1 O		8	7.25	151500	151381.81	9/1/2004	8/1/2034	1033.5	360	360	46.62	8/1/2004	325000	1	0	0	1	7.25	0	0			0	0	0	0	0	1033.5
61057956	3 N		6	8.9	106200	106140.77	9/1/2004	8/1/2034	846.88	360	360	90	8/1/2004	118000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	14.9	8.9	846.88
61058137	1 O		1	8.7	188840	188730.22	9/1/2004	8/1/2034	1478.87	360	360	95	8/1/2004	198779	1	0	0	1	8.7	8	6	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1478.87
61058376	3 O		1	6.95	142400	142282.11	9/1/2004	8/1/2034	942.62	360	360	80	8/1/2004	178000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	942.62
61058434	1 O		6	6.8	84600	84527.87	9/1/2004	8/1/2034	551.53	360	360	90	8/1/2004	94000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	551.53
61058673	1 O		6	7.7	265500	265310.72	9/1/2004	8/1/2034	1892.91	360	360	90	8/1/2004	295000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	1892.91
61059077	1 O		6	8.4	212000	211868.9	9/1/2004	8/1/2034	1615.1	360	360	80	8/1/2004	265000	1	0	0	1	8.4	8	4.5	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1615.1
61060034	1 O		6	8.75	118750	118429.04	9/1/2004	8/1/2019	1188.85	180	180	95	8/1/2004	125000	1	0	0	1	8.75	0	0			0	0	0	0	0	1186.85
61060158	2 N		6	9.4	61200	61169.25	9/1/2004	8/1/2034	510.15	360	360	90	8/1/2004	68000	1	0	0	2	9.4	8	6	8/1/2006	9/1/2006	6	6	1	15.4	9.4	510.15
61060190	1 O		8	7.5	162000	161879.77	9/1/2004	8/1/2034	1132.73	360	360	94.19	8/1/2004	172000	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1132.73
61060331	5 O		1	7.85	187055	186925.61	9/1/2004	8/1/2034	1353.04	360	360	95	8/1/2004	196900	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1353.04
61061032	1 N		6	9.65	57750	57722.48	9/1/2004	8/1/2034	491.93	360	360	75	8/1/2004	77000	1	0	0	1	9.65	8	4.5	8/1/2006	9/1/2006	6	6	1	15.65	9.65	491.93
61061198	1 N		6	8.95	60300	60286.72	9/1/2004	8/1/2034	483.02	360	360	90	8/1/2004	67000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	483.02
61061412	3 O		1	8.15	116000	115924.5	9/1/2004	8/1/2034	863.33	360	360	80	8/1/2004	145000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	863.33
61061479	3 O		1	10.75	35600	35586.6	9/1/2004	8/1/2034	332.32	360	360	20	8/1/2004	178000	2	0	0	1	10.75	0	0			0	0	0	0	0	332.32
61061578	9 O		6	6.3	162000	161847.76	9/1/2004	8/1/2034	1002.74	360	360	90	8/1/2004	180000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1002.74
61061618	1 N		6	10.7	120000	119954.33	9/1/2004	8/1/2034	1115.67	360	360	42.25	8/1/2004	284000	1	0	0	1	10.7	8	6	8/1/2006	9/1/2006	6	6	1	16.7	10.7	1115.67
61061933	1 O		8	7.95	83700	83643.26	9/1/2004	8/1/2034	611.25	360	360	90	8/1/2004	93000	1	0	0	1	7.95	8	6	8/1/2007	9/1/2007	6	6	1	13.95	7.95	611.25
61062659	2 O		1	9.05	121237	121171.46	9/1/2004	8/1/2034	979.67	360	360	100	8/1/2004	122000	1	0	0	2	9.05	8	6	8/1/2007	9/1/2007	6	6	1	15.05	9.05	979.67
61063095	1 O		6	5.8	233000	232759.03	9/1/2004	8/1/2034	1367.14	360	360	66.57	8/1/2004	350000	1	0	0	1	5.8	0	0			0	0	0	0	0	1367.14
61063111	1 O		1	11.15	56000	55936.57	9/1/2004	8/1/2024	583.76	240	240	20	8/1/2004	280000	2	0	0	1	11.15	0	0			0	0	0	0	0	583.76
61063897	1 O		6	6.05	87300	87213.92	9/1/2004	8/1/2034	526.22	360	360	90	8/1/2004	97000	1	0	0	1	6.05	0	0			0	0	0	0	0	526.22
61064234	5 O		6	8.875	175000	174901.09	9/1/2004	8/1/2034	1392.38	360	360	84.75	8/1/2004	206500	1	0	0	1	8.875	8	6	8/1/2006	9/1/2006	6	6	1	14.875	8.875	1392.38
61064952	5 O		1	6.3	313600	313305.3	9/1/2004	8/1/2034	1941.1	360	360	80	8/1/2004	392000	1	0	0	1	6.3	8	6	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1941.1
61065173	1 O		6	7.775	104000	103926.98	9/1/2004	8/1/2034	746.87	360	360	83.2	8/1/2004	125000	1	0	0	1	7.775	0	0			0	0	0	0	0	746.87
61065397	1 N		1	9.05	83700	83654.75	9/1/2004	8/1/2034	676.49	360	360	90	8/1/2004	93000	1	0	0	1	9.05	8	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	676.49
61065512	3 O		6	7.2	247500	247304.99	9/1/2004	8/1/2034	1680.01	360	360	90	8/1/2004	275000	1	0	0	1	7.2	8	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1680.01
61066197	1 O		8	8.6	108000	107935.9	9/1/2004	8/1/2034	838.1	360	360	90	8/1/2004	120000	1	0	0	1	8.6	0	0			0	0	0	0	0	838.1
61066452	1 O		1	7.05	220500	220321.03	9/1/2004	8/1/2034	1474.41	360	360	90	8/1/2004	248000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1474.41
61066692	5 O		1	12.45	78400	78379.71	9/1/2004	8/1/2034	833.69	360	360	20	8/1/2004	392000	2	0	0	1	12.45	0	0			0	0	0	0	0	833.69
61066734	7 O		6	7.4	65000	64950.78	9/1/2004	8/1/2034	450.05	360	360	61.32	8/1/2004	106000	1	0	0	1	7.4	0	0			0	0	0	0	0	450.05
61067054	3 N		8	7.7	120000	119914.44	9/1/2004	8/1/2034	855.56	360	360	68.57	8/1/2004	175000	1	0	0	1	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	855.56
61068078	1 N		8	8.05	84600	84543.81	9/1/2004	8/1/2034	623.72	360	360	90	8/1/2004	94000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	623.72
61069019	2 O		1	8.55	342000	341794.93	9/1/2004	8/1/2034	2641.82	360	360	90	8/1/2004	380000	1	0	0	2	8.55	8	6	8/1/2007	9/1/2007	6	6	1	14.55	8.55	2641.82
61069050	1 O		6	8	161000	160891.96	9/1/2004	8/1/2034	1181.37	360	360	84.74	8/1/2004	190000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	1181.37
61069134	1 N		1	8.35	130500	130418.46	9/1/2004	8/1/2034	989.6	360	360	90	8/1/2004	145000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	989.6
61069373	1 O		8	8.55	255000	254847.1	9/1/2004	8/1/2034	1969.78	360	360	85	8/1/2004	300000	1	0	0	1	8.55	8	6	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1969.78
61069415	1 O		1	8.7	70200	70159.19	9/1/2004	8/1/2034	549.76	360	360	90	8/1/2004	78000	1	0	0	1	8.7	0	0			0	0	0	0	0	549.76
61070496	1 O		6	8.85	72000	71959.42	9/1/2004	8/1/2034	571.58	360	360	90	8/1/2004	80000	1	0	0	1	8.85	8	6	8/1/2006	9/1/2006	6	6	1	14.85	8.85	571.58
61071494	1 N		8	6.5	174400	174242.34	9/1/2004	8/1/2034	1102.33	360	360	80	8/1/2004	218000	1	0	0	1	6.5	8	6	8/1/2007	9/1/2007	6	6	1	12.5	6.5	1102.33
61071759	1 O		6	9.1	50400	50373.03	9/1/2004	8/1/2034	409.17	360	360	90	8/1/2004	56000	1	0	0	1	9.1	0	0			0	0	0	0	0	409.17
61072435	1 O		8	9.5	119000	118941.46	9/1/2004	8/1/2034	1000.62	360	360	85	8/1/2004	140000	1	0	0	1	9.5	8	6	8/1/2008	9/1/2006	6	6	1	15.5	9.5	1000.62
61072476	1	2	1	6.45	169900	169744.9	9/1/2004	8/1/2034	1068.31	360	360	80.94	8/1/2004	210000	1	0	0	1	6.45	8	6	8/1/2008	9/1/2006	6	6	1	12.45	6.45	1068.31
61072831	1 O		1	5.9	266400	266129.68	9/1/2004	8/1/2034	1580.12	360	360	80	8/1/2004	333000	1	0	0	1	5.9	8	6	8/1/2006	9/1/2006	6	6	1	11.9	5.9	1580.12

61072914	1 O	1	10.75	66600	66574.93	9/1/2004	8/1/2034	621.7	360	360	20	8/1/2004	333000	2	0	0	1	10.75	0	0			0	0	0	0	0	621.7
61073177	3 N	1	7.55	81000	80940.49	9/1/2004	8/1/2034	569.14	360	360	90	8/1/2004	95000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	569.14
61073631	1 O	1	12.35	30700	30694.87	9/1/2004	8/1/2034	324.12	360	360	20	8/1/2004	153900	2	0	0	1	12.35	0	0			0	0	0	0	0	324.12
61074530	1 O	6	8.55	84000	83961.62	9/1/2004	8/1/2034	494.38	360	360	80	8/1/2004	80000	1	0	0	1	8.55	0	0			0	0	0	0	0	494.38
61075297	3 O	6	8.2	63750	63708.93	9/1/2004	8/1/2034	476.7	360	360	85	8/1/2004	75000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	476.7
61076014	2 N	1	9	126000	125931.17	9/1/2004	8/1/2034	1013.83	360	360	90	8/1/2004	140000	1	0	0	2	9	8	6	8/1/2007	9/1/2007	6	6	1	15	9	1013.83
61076915	1 O	6	5.95	712500	711783.88	9/1/2004	8/1/2034	4248.93	360	360	75	8/1/2004	950000	1	0	0	1	5.95	0	0			0	0	0	0	0	4248.93
61077152	1 O	1	11.75	45020	45006.38	9/1/2004	8/1/2034	454.44	360	360	20	8/1/2004	225100	2	0	0	1	11.75	0	0			0	0	0	0	0	454.44
61077251	1 O	6	6.55	210200	210011.81	9/1/2004	8/1/2034	1335.53	360	360	70.77	8/1/2004	297000	1	0	0	1	6.55	0	0			0	0	0	0	0	1335.53
61077657	1 O	6	7.6	185250	185115.24	9/1/2004	8/1/2034	1308.01	360	360	95	8/1/2004	195000	1	0	0	1	7.6	0	0			0	0	0	0	0	1308.01
61077699	1 O	1	12.55	24200	24193.87	9/1/2004	8/1/2034	259.22	360	360	20	8/1/2004	122000	2	0	0	1	12.55	0	0			0	0	0	0	0	259.22
61077772	2 N	6	7.6	216900	216742.22	9/1/2004	8/1/2034	1531.48	360	360	90	8/1/2004	241000	1	0	0	2	7.6	0	0			0	0	0	0	0	1531.48
61078630	5 O	1	7.05	117520	117424.81	9/1/2004	8/1/2034	785.82	360	360	80	8/1/2004	146900	1	0	0	1	7.05	8	6	8/1/2007	9/1/2007	6	6	1	13.05	7.05	785.82
61080073	1 O	6	6.55	117000	116895.25	9/1/2004	8/1/2034	743.38	360	360	90	8/1/2004	130000	1	0	0	1	6.55	8	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	743.38
61080271	5 O	1	12.45	29380	29372.39	9/1/2004	8/1/2034	312.43	360	360	20	8/1/2004	147000	2	0	0	1	12.45	0	0			0	0	0	0	0	312.43
61080834	1 O	1	10.85	59980	59957.9	9/1/2004	8/1/2034	564.42	360	360	20	8/1/2004	299900	2	0	0	1	10.85	0	0			0	0	0	0	0	564.42
61080875	1 O	6	6.99	106400	106312.61	9/1/2004	8/1/2034	707.17	360	360	95	8/1/2004	112000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	707.17
61081198	1 O	1	8.5	133000	132919.42	9/1/2004	8/1/2034	1022.66	360	360	95	8/1/2004	140000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1022.66
61081733	1 O	6	5.9	112500	112385.85	9/1/2004	8/1/2034	667.28	360	360	90	8/1/2004	125000	1	0	0	1	5.9	0	0			0	0	0	0	0	667.28
61081857	1 O	6	8.35	283500	283322.88	9/1/2004	8/1/2034	2149.81	360	360	90	8/1/2004	315000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	2149.81
61083077	3 O	1	8.075	92810	92548.6	9/1/2004	8/1/2034	684.39	360	360	90	8/1/2004	102900	1	0	0	1	8.075	8	6	8/1/2006	9/1/2006	6	6	1	14.075	8.075	684.39
61083333	1 O	6	6.25	310000	309705.85	9/1/2004	8/1/2034	1908.73	360	360	77.89	8/1/2004	398000	1	0	0	1	6.25	8	6	8/1/2006	9/1/2006	6	6	1	12.25	6.25	1908.73
61084570	1 O	6	7.45	104000	103922.04	9/1/2004	8/1/2034	723.63	360	360	83.87	8/1/2004	124000	1	0	0	1	7.45	0	0			0	0	0	0	0	723.63
61084935	1 O	6	7.6	356000	355741.04	9/1/2004	8/1/2034	2513.63	360	360	80	8/1/2004	445000	1	0	0	1	7.6	8	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	2513.63
61085379	1 O	6	6.9	209950	209774.47	9/1/2004	8/1/2034	1382.74	360	360	85	8/1/2004	247000	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1382.74
61088092	2 O	6	7.6	300150	299931.66	9/1/2004	8/1/2034	2119.29	360	360	90	8/1/2004	333500	1	0	0	2	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	2119.29
61088233	3 O	1	7.9	117000	116919.88	9/1/2004	8/1/2034	850.37	360	360	90	8/1/2004	130000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	850.37
61088698	5 O	1	7.6	150832	150722.28	9/1/2004	8/1/2034	1064.99	360	360	80	8/1/2004	188540	1	0	0	1	7.6	8	6	8/1/2007	9/1/2007	6	6	1	13.6	7.6	1064.99
61088977	1 O	1	7	160000	159868.84	9/1/2004	8/1/2034	1064.49	360	360	80	8/1/2004	200000	1	0	0	1	7	8	6	8/1/2007	9/1/2007	6	6	1	13	7	1064.49
61089090	5 O	1	11.7	37708	37698.46	9/1/2004	8/1/2034	379.19	360	360	20	8/1/2004	188540	2	0	0	1	11.7	0	0			0	0	0	0	0	379.19
61089454	2 O	1	6.7	92650	92569.44	9/1/2004	8/1/2034	597.86	360	360	85	8/1/2004	109000	1	0	0	2	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	597.86
61089470	1 N	6	8.15	75600	75550.79	9/1/2004	8/1/2034	562.66	360	360	90	8/1/2004	84000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	562.66
61090932	3 O	1	8.85	79800	79755.03	9/1/2004	8/1/2034	633.5	360	360	95	8/1/2004	84000	1	0	0	1	8.85	8	6	8/1/2007	9/1/2007	6	6	1	14.85	8.85	633.5
61092391	1 O	6	6.9	65000	64945.65	9/1/2004	8/1/2034	428.1	360	360	69.89	8/1/2004	93000	1	0	0	1	6.9	0	0			0	0	0	0	0	428.1
61092672	1 N	1	7.825	76500	76446.81	9/1/2004	8/1/2034	552.03	360	360	90	8/1/2004	85000	1	0	0	1	7.825	8	6	8/1/2006	9/1/2006	6	6	1	13.825	7.825	552.03
61093134	1 O	1	8.5	116000	115895.13	9/1/2004	8/1/2034	733.2	360	360	80	8/1/2004	145000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	8.5	733.2
61093415	1 O	6	7.5	101000	100925.04	9/1/2004	8/1/2034	706.21	360	360	74.81	8/1/2004	135000	1	0	0	1	7.5	0	0			0	0	0	0	0	706.21
61093514	1 O	1	7.55	175200	175071.27	9/1/2004	8/1/2034	1231.03	360	360	80	8/1/2004	219000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1231.03
61093571	1 O	1	11.65	43800	43788.46	9/1/2004	8/1/2034	438.77	360	360	20	8/1/2004	219000	2	0	0	1	11.65	0	0			0	0	0	0	0	438.77
61093894	1 O	6	5.85	125000	124871.95	9/1/2004	8/1/2034	737.43	360	360	82.51	8/1/2004	151500	1	0	0	1	5.85	8	6	8/1/2007	9/1/2007	6	6	1	11.85	5.85	737.43
61094371	1 N	1	7.9	104400	104328.51	9/1/2004	8/1/2034	758.79	360	360	90	8/1/2004	116000	1	0	0	1	7.9	8	4.5	8/1/2007	9/1/2007	6	6	1	13.9	7.9	758.79
61094413	1 O	1	7.3	100000	99922.75	9/1/2004	8/1/2034	685.58	360	360	80	8/1/2004	125000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	685.58
61095055	1 O	6	8.35	117000	116926.9	9/1/2004	8/1/2034	887.23	360	360	90	8/1/2004	130000	1	0	0	1	8.35	8	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	887.23
61095196	1 O	6	7.25	104000	103918.86	9/1/2004	8/1/2034	709.47	360	360	80	8/1/2004	130000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	709.47
61096038	1 O	6	10.95	26000	25990.62	9/1/2004	8/1/2034	246.63	360	360	20	8/1/2004	130000	2	0	0	1	10.95	0	0			0	0	0	0	0	246.63
61096392	1 N	1	8.05	72900	72851.58	9/1/2004	8/1/2034	537.46	360	360	90	8/1/2004	81000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	537.46
61096533	1 N	1	7.85	50400	50365.13	9/1/2004	8/1/2034	364.57	360	360	90	8/1/2004	56000	1	0	0	1	7.85	0	0			0	0	0	0	0	364.57
61097556	1 O	1	10.95	29000	28969.55	9/1/2004	8/1/2034	275.08	360	360	20	8/1/2004	145000	2	0	0	1	10.95	0	0			0	0	0	0	0	275.08
61099032	1 O	6	8.2	136800	136711.87	9/1/2004	8/1/2034	1022.93	360	360	90	8/1/2004	152000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1022.93
61100475	1 N	6	6.375	480000	479555.42	9/1/2004	8/1/2034	2994.58	360	360	80	8/1/2004	600000	1	0	0	1	6.375	8	6	8/1/2007	9/1/2007	6	6	1	12.375	6.375	2994.58
61100574	3 O	1	7.65	179910	179780.44	9/1/2004	8/1/2034	1276.49	360	360	90	8/1/2004	199900	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1276.49
61100590	1 N	1	7.95	161100	160990.8	9/1/2004	8/1/2034	1176.49	360	360	90	8/1/2004	180000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1176.49
61101135	1 O	6	6	229500	229271.53	9/1/2004	8/1/2034	1375.97	360	360	85	8/1/2004	270000	1	0	0	1	6	8	6	8/1/2006	9/1/2006	6	6	1	12	6	1375.97
61101178	1 N	1	7.65	55250	55210.21	9/1/2004	8/1/2034	392.01	360	360	85	8/1/2004	65000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	392.01
61101234	5 O	1	7.75	207960	207813.22	9/1/2004	8/1/2034	1489.86	360	360	80	8/1/2004	259950	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1489.86
61101374	1 O	6	7.75	53600	53562.17	9/1/2004	8/1/2034	384	360	360	80	8/1/2004	67000	1	0	0	1	7.75	0	0			0	0	0	0	0	384
61101432	2 N	6	9.25	50400	50373.87	9/1/2004	8/1/2034	414.63	360	360	70	8/1/2004	72000	1	0	0	2	9.25	0	0			0	0	0	0	0	414.63
61102414	1 N	6	7.85	68000	67952.96	9/1/2004	8/1/2034	491.87	360	360	80	8/1/2004	85000	1	0	0	1	7.85	8	6	8/1/2006	9/1/2006	6	6	1	13.85	7.85	491.87
61102497	1 O	8	7.25	140250	139817.04	9/1/2004	8/1/2019	1280.3	180	180	85	8/1/2004	165000	1	0	0	1	7.25	0	0			0	0	0	0	0	1280.3
61102539	5 O	1	12.4	51990	51976.39	9/1/2004	8/1/2034	550.84	360	360	20	8/1/2004	259950	2	0	0	1	12.4	0	0			0	0	0	0	0	550.84
61102570	2 N	1	7.93	189000	188871.37	9/1/2004	8/1/2034	1377.61	360	360	90	8/1/2004	210000	1	0	0	2	7.93	8	6	8/1/2007	9/1/2007	6	6	1	13.93	7.93	1377.61
61102737	1 N	1	7.95	94500	94435.94	9/1/2004	8/1/2034	690.12	360	360	90	8/1/2004	105000	1	0	0	1	7.95	0	0			0	0	0	0	0	690.12
61104311	2 O	6	7.8	200700	200559.76	9/1/2004	8/1/2034	1444.79	360	360	89.6	8/1/2004	224000	1	0	0	2	7.8	0	0			0	0	0	0	0	1444.79
61104352	1 O	8	9.05	68000	67821.1	9/1/2004	8/1/2019	691.73	180	180	80	8/1/2004	85000	1	0	0	1	9.05	0	0			0	0	0	0	0	691.73
61104873	7 O	1	8.9	184450	184295.8	9/1/2004	8/1/2034	1214.79	360	360	85	8/1/2004	217000	1	0	0	1	8.9	8	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	1214.79
61105292	1 N	1	8.25	58012	57975	9/1/2004	8/1/2034	435.83	360	360	85	8/1/2004	68250	1	0	0	1	8.25	8	6	8/1/2006	9/1/2006	6	6	1	14.25	8.25	435.83
61105391	1 O	1	6.7	131920	131805.29	9/1/2004	8/1/2034	851.26	360	360	80	8/1/2004	165000	1	0	0	1	6.7	8	6	8/1/2006	9/1/2006	6	6	1	12.7	6.7	851.26
61105557	1 O	6	7.45	204500	204346.7	9/1/2004	8/1/2034	1422.9	360	360	94.68	8/1/2004	216000	1	0	0	1	7.45	8	6	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1422.9
61106118	1 O	6	8.4	255000	254784.95	9/1/2004	8/1/2034	1595.05	360	360	78.46	8/1/2004	325000	1	0	0	1	8.4	0	0			0	0	0	0	0	1595.05
61106175	1 N	6	8.3	64000	63959.8	9/1/2004	8/1/2034	483.07	360	360	80	8/1/2004	80000	1	0	0	1	8.3	8	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	483.07
61106217	1 O	1	11.15	32980	32968.62	9/1/2004	8/1/2034	317.82	360	360	20	8/1/2004	165000	2	0	0	1	11.15	0	0			0	0	0	0	0	317.82
61106332	1 N	6	8.45	57600	57440.07	9/1/2004	8/1/2019	565.53	180	180	90	8/1/2004	64000	1	0	0	1	8.45	0	0			0	0	0	0	0	565.53
61107215	1 O	1	10.85	48000	47982.31	9/1/2004	8/1/2034	451.69	360	360	20	8/1/2004	240000	2	0	0	1	10.85	0	0			0	0	0	0	0	451.69
61107538	7 O	6	7.45	91000	90931.78	9/1/2004	8/1/2034	633.18	360	360	70	8/1/2004	130000	1	0	0	1	7.45	0	0			0	0	0	0	0	633.18
61107637	1 O	6	6.85	229500	229306.24	9/1/2004	8/1/2034	1503.82	360	360	90	8/1/2004	255000	1	0	0	1	6.85	0	0			0	0	0	0	0	1503.82
61108551	1 O	6	8.25	117000	116925.39	9/1/2004	8/1/2034	878.99	360	360	83.57	8/1/2004	140000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	878.99
61108718	1 O	1	7.7	255550	255367.81	9/1/2004	8/1/2034	1821.97	360	360	95	8/1/2004	269000	1	0	0	1	7.7	0	0			0	0	0	0	0	1821.97

61108833	1	N		6	7.6	178500	178370.15	9/1/2004	8/1/2034	1260.35	360	360	85	8/1/2004	210000	1	0	0	1	7.6	8	6	8/1/2008	9/1/2006	6	6	1	13.6	7.6	1260.35
61109179	1	O		1	7.5	85000	84938.91	9/1/2004	8/1/2034	594.34	360	360	85	8/1/2004	135000	1	0	0	1	7.5	8	6	8/1/2008	9/1/2006	6	6	1	13.5	7.5	594.34
61109435	1		2	6	7.1	139500	139387.89	9/1/2004	8/1/2034	937.49	360	360	90	8/1/2004	155000	1	0	0	1	7.1	8	6	8/1/2007	9/1/2007	6	6	1	13.1	7.1	937.49
61109450	3	O		1	7.3	109000	108915.8	9/1/2004	8/1/2034	747.28	360	360	100	8/1/2004	109000	1	0	0	1	7.3	8	6	8/1/2007	9/1/2007	6	6	1	13.3	7.3	747.28
61109898	1	O		6	6.8	126000	125892.57	9/1/2004	8/1/2034	821.43	360	360	90	8/1/2004	140000	1	0	0	1	6.8	8	6	8/1/2008	9/1/2006	6	6	1	12.8	6.8	821.43
61110094	3	N		1	7.4	68400	68348.21	9/1/2004	8/1/2034	473.59	360	360	90	8/1/2004	80000	1	0	0	1	7.4	8	6	8/1/2008	9/1/2006	6	6	1	13.4	7.4	473.59
61110136	5	O		1	11.55	25980	25971.79	9/1/2004	8/1/2034	258.27	360	360	20	8/1/2004	130000	2	0	0	1	11.55	0	0			0	0	0	0	0	258.27
61110292	1	N		1	5.85	247500	247246.45	9/1/2004	8/1/2034	1460.11	360	360	90	8/1/2004	275000	1	0	0	1	5.85	8	6	8/1/2008	9/1/2006	6	6	1	11.85	5.85	1460.11
61110490	1	N		1	8.25	66045	66002.68	9/1/2004	8/1/2034	496.18	360	360	85	8/1/2004	77700	1	0	0	1	8.25	8	6	8/1/2008	9/1/2006	6	6	1	14.25	8.25	496.18
61110797	1	O		6	9.25	64600	64566.51	9/1/2004	8/1/2034	531.45	360	360	92.29	8/1/2004	70000	1	0	0	1	9.25	0	0			0	0	0	0	0	531.45
61111035	1	O		6	8	59500	59460.08	9/1/2004	8/1/2034	436.59	360	360	85	8/1/2004	70000	1	0	0	1	8	8	6	8/1/2008	9/1/2006	6	6	1	14	8	436.59
61111472	1	O		1	7.99	99810	99742.89	9/1/2004	8/1/2034	731.68	360	360	90	8/1/2004	110900	1	0	0	1	7.99	8	6	8/1/2008	9/1/2006	6	6	1	13.99	7.99	731.68
61112199	1	O		1	7.4	170550	170420.87	9/1/2004	8/1/2034	1180.88	360	360	90	8/1/2004	189500	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1180.88
61113353	1	N		1	7.05	216000	215824.68	9/1/2004	8/1/2034	1444.32	360	360	90	8/1/2004	240000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1444.32
61114278	1	N		1	7.9	184500	184373.67	9/1/2004	8/1/2034	1340.96	360	360	90	8/1/2004	205000	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1340.96
61116117	1	O		1	11.05	22400	22392.1	9/1/2004	8/1/2034	214.17	360	360	20	8/1/2004	112000	2	0	0	1	11.05	0	0			0	0	0	0	0	214.17
61116372	1	O		1	8.05	184000	183877.78	9/1/2004	8/1/2034	1356.55	360	360	80	8/1/2004	230000	1	0	0	1	8.05	8	6	8/1/2007	9/1/2007	6	6	1	14.05	8.05	1356.55
61116935	1	O		6	6.4	116000	115893.08	9/1/2004	8/1/2034	725.59	360	360	80	8/1/2004	145000	1	0	0	1	6.4	8	6	8/1/2008	9/1/2006	6	6	1	12.4	6.4	725.59
61117370	1	O		6	9.9	75000	74966.1	9/1/2004	8/1/2034	652.65	360	360	75	8/1/2004	100000	1	0	0	1	9.9	8	6	8/1/2006	9/1/2006	6	6	1	15.9	9.9	652.65
61117552	1		2	1	7.75	90810	90745.9	9/1/2004	8/1/2034	650.58	360	360	90	8/1/2004	100900	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	650.58
61117594	1	O		6	7.4	160000	159878.86	9/1/2004	8/1/2034	1107.81	360	360	78.05	8/1/2004	205000	1	0	0	1	7.4	8	4.5	8/1/2008	9/1/2006	6	6	1	13.4	7.4	1107.81
61118451	1	O		1	8.35	132500	132417.22	9/1/2004	8/1/2034	1004.78	360	360	100	8/1/2004	132500	1	0	0	1	8.35	8	6	8/1/2008	9/1/2006	6	6	1	14.35	8.35	1004.78
61120374	1	N		1	9.1	80550	80550	10/1/2004	9/1/2034	653.93	360	360	90	9/1/2004	89500	1	0	0	1	9.1	0	0			0	0	0	0	0	653.93
61120473	1	O		6	8.65	121500	121393.32	9/1/2004	8/1/2034	779.99	360	360	90	8/1/2004	135000	1	0	0	1	8.65	8	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	779.99
61120630	1	N		6	9.15	60000	59968.23	9/1/2004	8/1/2034	489.27	360	360	75	8/1/2004	80000	1	0	0	1	9.15	0	0			0	0	0	0	0	489.27
61120895	2	O		6	6.35	416000	415612.82	9/1/2004	8/1/2034	2588.51	360	360	80	8/1/2004	520000	1	0	0	4	6.35	8	6	8/1/2006	9/1/2006	6	6	1	12.35	6.35	2588.51
61121091	3	N		1	9	118800	118735.1	9/1/2004	8/1/2034	955.9	360	360	90	8/1/2004	132000	1	0	0	1	9	8	6	8/1/2008	9/1/2006	6	6	1	15	9	955.9
61121356	1	O		1	8.65	155550	155458.64	9/1/2004	8/1/2034	1212.62	360	360	85	8/1/2004	183000	1	0	0	1	8.65	0	0			0	0	0	0	0	1212.62
61121414	7	O		1	6.85	140250	140131.56	9/1/2004	8/1/2034	919.01	360	360	85	8/1/2004	165000	1	0	0	1	6.85	8	6	8/1/2006	9/1/2006	6	6	1	12.85	6.85	919.01
61121877	5	O		6	9.25	76500	76460.34	9/1/2004	8/1/2034	629.35	360	360	90	8/1/2004	85000	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	629.35
61122479	7	O		6	7.6	97750	97678.89	9/1/2004	8/1/2034	690.19	360	360	85	8/1/2004	115000	1	0	0	1	7.6	0	0			0	0	0	0	0	690.19
61122495	1	O		6	7.75	84000	83940.71	9/1/2004	8/1/2034	601.79	360	360	62.22	8/1/2004	135000	1	0	0	1	7.75	8	4.5	8/1/2008	9/1/2006	6	6	1	13.75	7.75	601.79
61122537	1	O		6	6.25	180000	180000	10/1/2004	9/1/2034	1108.3	360	360	81.82	9/1/2004	220000	1	0	0	1	6.25	0	0			0	0	0	0	0	1108.3
61123253	1	O		6	6.8	180900	180745.76	9/1/2004	8/1/2034	1179.34	360	360	90	8/1/2004	201000	1	0	0	1	6.8	8	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1179.34
61123717	1	O		6	8.25	211500	211365.13	9/1/2004	8/1/2034	1588.93	360	360	90	8/1/2004	235000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	1588.93
61124350	1	O		1	7.35	279000	278786.64	9/1/2004	8/1/2034	1922.24	360	360	90	8/1/2004	311000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1922.24
61124475	1	O		1	8.5	71910	71866.43	9/1/2004	8/1/2034	552.93	360	360	90	8/1/2004	79900	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	552.93
61125456	1	O		1	8.2	361000	360767.43	9/1/2004	8/1/2034	2699.4	360	360	95	8/1/2004	380000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	2699.4
61125938	1	O		0	7.5	136000	135899.06	9/1/2004	8/1/2034	950.94	360	360	80	8/1/2004	170000	1	0	0	1	7.5	0	0			0	0	0	0	0	950.94
61127437	1	O		1	6.475	104000	103905.52	9/1/2004	8/1/2034	655.65	360	360	80	8/1/2004	130000	1	0	0	1	6.475	8	6	8/1/2008	9/1/2006	6	6	1	12.475	6.475	655.65
61127692	1	O		6	5.05	637500	636741.06	9/1/2004	8/1/2034	3441.75	360	360	85	8/1/2004	750000	1	0	0	1	5.05	8	6	8/1/2007	9/1/2007	6	6	1	11.05	5.05	3441.75
61128096	1	N		1	9	89250	89201.25	9/1/2004	8/1/2034	718.13	360	360	85	8/1/2004	105000	1	0	0	1	9	8	6	8/1/2007	9/1/2007	6	6	1	15	9	718.13
61128674	1	N		1	8.4	135000	134916.51	9/1/2004	8/1/2034	1028.49	360	360	90	8/1/2004	150000	1	0	0	1	8.4	8	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1028.49
61128971	3	O		6	8.225	63750	63709.13	9/1/2004	8/1/2034	477.82	360	360	85	8/1/2004	75000	1	0	0	1	8.225	0	0			0	0	0	0	0	477.82
61129573	1	O		1	11.05	26000	25990.83	9/1/2004	8/1/2034	248.59	360	360	20	8/1/2004	130000	2	0	0	1	11.05	0	0			0	0	0	0	0	248.59
61130175	1	O		6	8.05	135000	134910.33	9/1/2004	8/1/2034	995.3	360	360	90	8/1/2004	150000	1	0	0	1	8.05	8	6	8/1/2006	9/1/2006	6	6	1	14.05	8.05	995.3
61132270	1	N		6	8.65	160200	160105.91	9/1/2004	8/1/2034	1248.87	360	360	90	8/1/2004	178000	1	0	0	1	8.65	8	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	1248.87
61133096	1	O		6	7.65	170000	169877.57	9/1/2004	8/1/2034	1206.18	360	360	79.07	8/1/2004	215000	1	0	0	1	7.65	0	0			0	0	0	0	0	1206.18
61133393	1	N		6	8.5	65700	65660.2	9/1/2004	8/1/2034	505.18	360	360	90	8/1/2004	73000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	505.18
61133872	1	O		1	8.95	110200	110139.17	9/1/2004	8/1/2034	882.74	360	360	95	8/1/2004	116000	1	0	0	1	8.95	8	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	882.74
61136834	5	O		1	11.55	29145	29135.78	9/1/2004	8/1/2034	289.74	360	360	20	8/1/2004	147000	2	0	0	1	11.55	0	0			0	0	0	0	0	289.74
61136933	1	O		1	10.85	91000	90966.47	9/1/2004	8/1/2034	856.32	360	360	20	8/1/2004	456000	2	0	0	1	10.85	0	0			0	0	0	0	0	856.32
61137352	1	O		6	7.35	135850	135746.11	9/1/2004	8/1/2034	935.97	360	360	94.34	8/1/2004	144000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	935.97
61137675	1	N		1	8.65	193500	193386.34	9/1/2004	8/1/2034	1508.47	360	360	90	8/1/2004	215000	1	0	0	1	8.65	0	0			0	0	0	0	0	1508.47
61139390	1	O		1	7.55	86520	86456.43	9/1/2004	8/1/2034	607.93	360	360	80	8/1/2004	108150	1	0	0	1	7.55	0	0			0	0	0	0	0	607.93
61139531	1	N		1	6.5	146700	146567.38	9/1/2004	8/1/2034	927.25	360	360	90	8/1/2004	163000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	927.25
61139770	1	O		6	5.7	434000	433542.56	9/1/2004	8/1/2034	2518.94	360	360	74.83	8/1/2004	580000	1	0	0	1	5.7	8	6	8/1/2006	9/1/2006	6	6	1	11.7	5.7	2518.94
61139812	1	O		6	6.45	148750	148614.21	9/1/2004	8/1/2034	935.32	360	360	85	8/1/2004	175000	1	0	0	1	6.45	8	6	8/1/2006	9/1/2006	6	6	1	12.45	6.45	935.32
61140794	1	O		6	7.05	281000	280771.93	9/1/2004	8/1/2034	1878.95	360	360	94.61	8/1/2004	297000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1878.95
61140877	1	O		6	6.65	144000	143711.82	9/1/2004	8/1/2024	1086.38	240	240	80	8/1/2004	180000	1	0	0	1	6.65	0	0			0	0	0	0	0	1086.38
61141693	1	N		1	8.7	232752	232616.69	9/1/2004	8/1/2034	1822.76	360	360	80	8/1/2004	290940	1	0	0	1	8.7	8	6	8/1/2007	9/1/2007	6	6	1	14.7	8.7	1822.76
61142139	1	O		1	8.1	80000	79947.4	9/1/2004	8/1/2034	592.6	360	360	59.7	8/1/2004	134000	1	0	0	1	8.1	0	0			0	0	0	0	0	592.6
61143178	1	O		6	7.2	68400	68346.1	9/1/2004	8/1/2034	464.3	360	360	95	8/1/2004	72000	1	0	0	1	7.2	0	0			0	0	0	0	0	464.3
61143335	1	O		6	7.5	100000	99925.78	9/1/2004	8/1/2034	699.22	360	360	75.76	8/1/2004	132000	1	0	0	1	7.5	0	0			0	0	0	0	0	699.22
61143657	1	O		1	7.55	102400	102324.76	9/1/2004	8/1/2034	719.51	360	360	80	8/1/2004	128000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	719.51
61144135	3	O		1	6.6	108000	107904.24	9/1/2004	8/1/2034	689.76	360	360	90	8/1/2004	120000	1	0	0	1	6.6	0	0			0	0	0	0	0	689.76
61144697	1	O		6	7.5	164050	163928.24	9/1/2004	8/1/2034	1147.07	360	360	85	8/1/2004	193000	1	0	0	1	7.5	0	0			0	0	0	0	0	1147.07
61148359	1	O		1	9.4	171000	170914.09	9/1/2004	8/1/2034	1425.41	360	360	95	8/1/2004	180000	1	0	0	1	9.4	0	0			0	0	0	0	0	1425.41
61149399	1	O		6	8.5	349600	349388.2	9/1/2004	8/1/2034	2688.13	360	360	95	8/1/2004	368000	1	0	0	1	8.5	8	6	8/1/2008	9/1/2006	6	6	1	14.5	8.5	2688.13
61150470	1	O		1	7.4	123500	123408.49	9/1/2004	8/1/2034	855.09	360	360	95	8/1/2004	130000	1	0	0	1	7.4	0	0			0	0	0	0	0	855.09
61150835	1	N		6	6.15	130500	130373.76	9/1/2004	8/1/2034	795.05	360	360	90	8/1/2004	145000	1	0	0	1	6.15	8	4.5	8/1/2008	9/1/2006	6	6	1	12.15	6.15	795.05
61151858	1	O		6	9.15	301500	301340.39	9/1/2004	8/1/2034	2458.55	360	360	90	8/1/2004	335000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	2458.55
61151973	1	O		6	8.1	275000	274819.19	9/1/2004	8/1/2034	2037.06	360	360	94.83	8/1/2004	290000	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	2037.06
61152658	1	O		1	8.25	355500	355273.3	9/1/2004	8/1/2034	2670.78	360	360	90	8/1/2004	395000	1	0	0	1	8.25	8	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	2670.78
61152674	1	O		6	7.875	67500	67453.54	9/1/2004	8/1/2034	489.43	360	360	81.33	8/1/2004	83000	1	0	0	1	7.875	0	0			0	0	0	0	0	489.43
61153151	1	O		6	6.2	85000	84820.35	9/1/2004	8/1/2034	618.82	240	240	85	8/1/2004	100000	1	0	0	1	6.2	0	0			0	0	0	0	0	618.82
61154134	1	N		1	7.5	76500	76443.23	9/1/2004	8/1/2034	534.9	360	360	90	8/1/2004	85000	1	0	0	1	7.5	8	6	8/1/2008	9/1/2006	6	6	1	13.5	7.5	534.9

61155818	1	O	6	7.65	72000	71948.14	9/1/2004	8/1/2034	510.86	360	360	90	8/1/2004	80000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	510.86
61156253	1	O	6	9.5	60000	59970.48	9/1/2004	8/1/2034	504.52	360	360	75	8/1/2004	80000	1	0	0	1	9.5	8	8	8/1/2006	9/1/2006	6	6	1	15.5	9.5	504.52
61156493	1	O	6	6.9	58500	58451.09	9/1/2004	8/1/2034	385.29	360	360	90	8/1/2004	65000	1	0	0	1	6.9	8	8	8/1/2006	9/1/2006	6	6	1	12.9	6.9	385.29
61156675	1	O	6	6.5	180000	179837.27	9/1/2004	8/1/2034	1137.73	360	360	75	8/1/2004	240000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1137.73
61157533	1	N	6	8.9	104000	103941.99	9/1/2004	8/1/2034	829.34	360	360	80	8/1/2004	130000	1	0	0	1	8.9	8	8	8/1/2006	9/1/2006	6	6	1	14.9	8.9	829.34
61158416	9	O	6	6.9	67500	67443.57	9/1/2004	8/1/2034	444.56	360	360	90	8/1/2004	75000	1	0	0	1	6.9	0	0			0	0	0	0	0	444.56
61158630	5	O	1	8.9	159590	159500.99	9/1/2004	8/1/2034	1272.64	360	360	95	8/1/2004	167990	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1272.64
61159497	1	O	6	7.35	133200	133098.13	9/1/2004	8/1/2034	917.72	360	360	90	8/1/2004	148000	1	0	0	1	7.35	8	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	917.72
61159612	1	O	1	12.5	21000	20994.62	9/1/2004	8/1/2034	224.13	360	360	20	8/1/2004	105000	2	0	0	1	12.5	0	0			0	0	0	0	0	224.13
61159794	1	N	6	7.55	108800	108720.05	9/1/2004	8/1/2034	764.48	360	360	80	8/1/2004	136000	1	0	0	1	7.55	8	6	8/1/2006	9/1/2006	6	6	1	13.55	7.55	764.48
61161170	1	O	6	9.45	101650	101599.46	9/1/2004	8/1/2034	851.03	360	360	95	8/1/2004	107000	1	0	0	1	9.45	8	8	8/1/2006	9/1/2006	6	6	1	15.45	9.45	851.03
61161279	1	O	6	7.05	548250	547805.02	9/1/2004	8/1/2034	3665.95	360	360	85	8/1/2004	645000	1	0	0	1	7.05	8	6	8/1/2006	9/1/2006	6	6	1	13.05	7.05	3665.95
61163937	1	O	6	7.5	284850	284638.59	9/1/2004	8/1/2034	1991.72	360	360	90	8/1/2004	316500	1	0	0	1	7.5	8	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1991.72
61165775	7	O	1	9.6	57000	56972.54	9/1/2004	8/1/2034	483.46	360	360	75	8/1/2004	76000	1	0	0	1	9.6	0	0			0	0	0	0	0	483.46
61165932	1	O	6	5.99	370000	369630.96	9/1/2004	8/1/2034	2215.96	360	360	79.57	8/1/2004	465000	1	0	0	1	5.99	0	0			0	0	0	0	0	2215.96
61166070	1	O	6	5.99	229500	229271.09	9/1/2004	8/1/2034	1374.5	360	360	85	8/1/2004	270000	1	0	0	1	5.99	0	0			0	0	0	0	0	1374.5
61166815	1	O	1	7.9	188000	187871.27	9/1/2004	8/1/2034	1366.4	360	360	90	8/1/2004	208900	1	0	0	1	7.9	8	6	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1366.4
61167136	1	O	6	9.3	94500	94451.52	9/1/2004	8/1/2034	780.86	360	360	75	8/1/2004	126000	1	0	0	1	9.3	8	6	8/1/2006	9/1/2006	6	6	1	15.3	9.3	780.86
61167417	3	N	1	8.1	157410	157256.27	9/1/2004	8/1/2034	953.9	360	360	90	8/1/2004	174900	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	12.1	6.1	953.9
61168530	1	O	6	6.2	327000	326686.72	9/1/2004	8/1/2034	2002.78	360	360	83.63	8/1/2004	391000	1	0	0	1	6.2	0	0			0	0	0	0	0	2002.78
61168837	1	O	6	5.8	541000	540440.49	9/1/2004	8/1/2034	3174.34	360	360	77.29	8/1/2004	700000	1	0	0	1	5.8	0	0			0	0	0	0	0	3174.34
61169819	5	O	6	8.99	132800	132727.3	9/1/2004	8/1/2034	1067.59	360	360	80	8/1/2004	166000	1	0	0	1	8.99	0	0			0	0	0	0	0	1067.59
61171138	1	O	6	7.3	85000	84934.34	9/1/2004	8/1/2034	582.74	360	360	48.3	8/1/2004	176000	1	0	0	1	7.3	0	0			0	0	0	0	0	582.74
61171690	5	O	6	6.99	95000	94921.96	9/1/2004	8/1/2034	631.4	360	360	89.62	8/1/2004	106000	1	0	0	1	6.99	8	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	631.4
61171831	1	O	6	7.65	265500	265308.79	9/1/2004	8/1/2034	1883.77	360	360	85.65	8/1/2004	310000	1	0	0	1	7.65	8	8	8/1/2007	9/1/2007	8	8	1	13.65	7.65	1883.77
61172854	1	O	6	6.9	80000	79933.11	9/1/2004	8/1/2034	526.89	360	360	80	8/1/2004	100000	1	0	0	1	6.9	0	0			0	0	0	0	0	526.89
61173431	1	N	1	5.6	150300	150138.55	9/1/2004	8/1/2034	862.85	360	360	90	8/1/2004	167000	1	0	0	1	5.6	8	6	8/1/2006	9/1/2006	6	6	1	11.6	5.6	862.85
61173779	1	O	6	7.7	209000	208850.99	9/1/2004	8/1/2034	1490.09	360	360	95	8/1/2004	220000	1	0	0	1	7.7	8	6	8/1/2007	9/1/2007	6	6	1	13.7	7.7	1490.09
61174738	2	N	6	7.7	63200	63154.93	9/1/2004	8/1/2034	450.6	360	360	80	8/1/2004	79000	1	0	0	2	7.7	8	6	8/1/2006	9/1/2006	6	6	1	13.7	7.7	450.6
61176657	1	N	1	7.4	108900	108817.54	9/1/2004	8/1/2034	754.01	360	360	90	8/1/2004	130000	1	0	0	1	7.4	8	6.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	754.01
61180618	1	N	6	8.35	373500	373286.85	9/1/2004	8/1/2034	2832.29	360	360	90	8/1/2004	415000	1	0	0	1	8.35	8	6	8/1/2007	9/1/2007	6	6	1	14.35	8.35	2832.29
61182218	1	O	6	7.65	104500	104424.74	9/1/2004	8/1/2034	741.45	360	360	95	8/1/2004	110000	1	0	0	1	7.65	8	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	741.45
61182598	1	N	6	8.05	84000	83944.2	9/1/2004	8/1/2034	619.3	360	360	80	8/1/2004	105000	1	0	0	1	8.05	0	0			0	0	0	0	0	619.3
61182838	1	N	8	8.5	122400	122325.84	9/1/2004	8/1/2034	941.16	360	360	90	8/1/2004	136000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	941.16
61182911	1	O	1	8.28	153900	153802.46	9/1/2004	8/1/2034	1159.45	360	360	95	8/1/2004	162000	1	0	0	1	8.28	8	6	8/1/2006	9/1/2006	6	6	1	14.28	8.28	1159.45
61183497	3	O	8	7.4	112800	112714.59	9/1/2004	8/1/2034	781.01	360	360	80	8/1/2004	141000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	781.01
61184297	3	O	6	11.65	28200	28191.29	9/1/2004	8/1/2034	282.5	360	360	20	8/1/2004	141000	2	0	0	1	11.65	0	0			0	0	0	0	0	282.5
61184958	1	O	6	8.925	110700	110638.58	9/1/2004	8/1/2034	884.75	360	360	90	8/1/2004	123000	1	0	0	1	8.925	8	6	8/1/2007	9/1/2007	6	6	1	14.925	8.925	884.75
61185575	1	O	6	7.4	51000	50961.38	9/1/2004	8/1/2034	353.12	360	360	85	8/1/2004	60000	1	0	0	1	7.4	8	6	8/1/2006	9/1/2006	6	6	1	13.4	7.4	353.12
61186052	1	O	6	7.15	109250	109163.06	9/1/2004	8/1/2034	737.89	360	360	95	8/1/2004	115000	1	0	0	1	7.15	8	8	8/1/2006	9/1/2006	6	6	1	13.15	7.15	737.89
61186490	2	O	8	7.4	300000	300000	10/1/2004	9/1/2034	2077.14	360	360	75	9/1/2004	400000	1	0	0	2	7.4	8	6	9/1/2006	10/1/2006	6	6	1	13.4	7.4	2077.14
61187181	1	O	6	6.65	200000	199824.4	9/1/2004	8/1/2034	1283.93	360	360	80	8/1/2004	250000	1	0	0	1	6.65	0	0			0	0	0	0	0	1283.93
61187431	1	N	8	9.15	63750	63716.24	9/1/2004	8/1/2034	519.85	360	360	75	8/1/2004	85000	1	0	0	1	9.15	8	6	8/1/2006	9/1/2006	6	6	1	15.15	9.15	519.85
61187977	2	N	1	9.05	72900	72860.59	9/1/2004	8/1/2034	589.2	360	360	90	8/1/2004	81000	1	0	0	2	9.05	8	6.5	8/1/2007	9/1/2007	6	6	1	15.05	9.05	589.2
61189379	7	O	6	6.95	80750	80683.15	9/1/2004	8/1/2034	534.53	360	360	85	8/1/2004	95000	1	0	0	1	6.95	0	0			0	0	0	0	0	534.53
61190179	1	O	6	5.8	199900	199693.26	9/1/2004	8/1/2034	1172.92	360	360	79.96	8/1/2004	250000	1	0	0	1	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	1172.92
61190930	1	O	6	7.25	96500	96424.71	9/1/2004	8/1/2034	658.31	360	360	63.49	8/1/2004	152000	1	0	0	1	7.25	0	0			0	0	0	0	0	658.31
61191094	1	O	6	7.25	207600	207438.05	9/1/2004	8/1/2034	1416.2	360	360	78.64	8/1/2004	264000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1416.2
61191912	1	O	6	6.65	101000	100914.72	9/1/2004	8/1/2034	661.82	360	360	74.81	8/1/2004	135000	1	0	0	1	6.65	0	0			0	0	0	0	0	661.82
61192159	1	N	1	7.2	72000	71943.27	9/1/2004	8/1/2034	488.73	360	360	90	8/1/2004	80000	1	0	0	1	7.2	8	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	488.73
61192654	1	O	6	6.75	240000	239793.36	9/1/2004	8/1/2034	1556.64	360	360	75	8/1/2004	320000	1	0	0	1	6.75	0	0			0	0	0	0	0	1556.64
61192753	1	O	6	6.4	544000	543498.57	9/1/2004	8/1/2034	3402.76	360	360	85	8/1/2004	640000	1	0	0	1	6.4	8	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	3402.76
61192852	1	O	6	6.05	80000	79921.11	9/1/2004	8/1/2034	482.22	360	360	83.33	8/1/2004	96000	1	0	0	1	6.05	8	6	8/1/2006	9/1/2006	6	6	1	12.05	6.05	482.22
61193918	1	O	6	5.8	459000	458506.97	9/1/2004	8/1/2034	2635.03	360	360	90	8/1/2004	510000	1	0	0	1	5.8	8	6	8/1/2006	9/1/2006	6	6	1	11.8	5.8	2635.03
61194791	1	O	6	7.8	190800	190666.68	9/1/2004	8/1/2034	1373.52	360	360	90	8/1/2004	212000	1	0	0	1	7.8	8	6	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1373.52
61194916	1	O	1	11.05	71000	70974.95	9/1/2004	8/1/2034	678.84	360	360	20	8/1/2004	355000	2	0	0	1	11.05	0	0			0	0	0	0	0	678.84
61195277	1	N	6	9.2	51300	51273.12	9/1/2004	8/1/2034	420.18	360	360	90	8/1/2004	57000	1	0	0	1	9.2	8	6	8/1/2006	9/1/2006	6	6	1	15.2	9.2	420.18
61195335	1	N	1	8.1	148275	148177.51	9/1/2004	8/1/2034	1098.35	360	360	89.48	8/1/2004	166000	1	0	0	1	8.1	0	0			0	0	0	0	0	1098.35
61197737	1	O	6	7.85	100350	100280.59	9/1/2004	8/1/2034	725.87	360	360	90	8/1/2004	111500	1	0	0	1	7.85	8	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	725.87
61198610	3	O	1	8.3	100890	100826.31	9/1/2004	8/1/2034	761.51	360	360	95	8/1/2004	110000	1	0	0	1	8.3	8	8	8/1/2006	9/1/2006	6	6	1	14.3	8.3	761.51
61198990	1	N	1	8.15	234000	233847.7	9/1/2004	8/1/2034	1741.55	360	360	90	8/1/2004	260000	1	0	0	1	8.15	8	8	8/1/2007	9/1/2007	6	6	1	14.15	8.15	1741.55
61200978	1	O	1	11.45	35180	35168.63	9/1/2004	8/1/2034	347.05	360	360	20	8/1/2004	175900	2	0	0	1	11.45	0	0			0	0	0	0	0	347.05
61203578	1	N	6	7.25	272000	271787.81	9/1/2004	8/1/2034	1855.52	360	360	78.62	8/1/2004	355000	1	0	0	1	7.25	8	6	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1855.52
61204236	5	O	1	8.1	168625	168514.13	9/1/2004	8/1/2034	1249.09	360	360	95	8/1/2004	177500	1	0	0	1	8.1	8	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	1249.09
61205936	1	O	1	8.9	150000	149916.34	9/1/2004	8/1/2034	1196.16	360	360	100	8/1/2004	150000	1	0	0	1	8.9	8	6	8/1/2006	9/1/2006	6	6	1	14.9	8.9	1196.16
61207171	5	O	6	8.45	175000	174892.88	9/1/2004	8/1/2034	1339.41	360	360	100	8/1/2004	175000	1	0	0	1	8.45	8	6	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1339.41
61207874	2	N	8	8	289750	289555.58	9/1/2004	8/1/2034	2126.09	360	360	95	8/1/2004	305000	1	0	0	2	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	2126.09
61208294	1	N	6	7.75	63000	62955.54	9/1/2004	8/1/2034	451.34	360	360	90	8/1/2004	70000	1	0	0	1	7.75	0	0			0	0	0	0	0	451.34
61210092	1	O	1	6.95	275400	275172.02	9/1/2004	8/1/2034	1823.01	360	360	90	8/1/2004	306000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1823.01
61211413	8	O	6	5.75	255000	254733.76	9/1/2004	8/1/2034	1488.12	360	360	85	8/1/2004	300000	1	0	0	1	5.75	8	6	8/1/2007	9/1/2007	6	6	1	11.75	5.75	1488.12
61214458	1	N	1	7.95	51300	51265.22	9/1/2004	8/1/2034	374.64	360	360	90	8/1/2004	57000	1	0	0	1	7.95	8	6	8/1/2006	9/1/2006	6	6	1	13.95	7.95	374.64
61214474	1	O	1	9.7	139500	139434.22	9/1/2004	8/1/2034	1193.41	360	360	90	8/1/2004	155000	1	0	0	1	9.7	8	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	1193.41
61215695	1	N	1	9.25	148500	148423.01	9/1/2004	8/1/2034	1221.68	360	360	90	8/1/2004	165000	1	0	0	1	9.25	8	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	1221.68
61217691	3	O	6	6.5	100800	100708.87	9/1/2004	8/1/2034	637.13	360	360	90	8/1/2004	112000	1	0	0	1	6.5	8	6	8/1/2006	9/1/2006	6	6	1	12.5	6.5	637.13
61217998	1	N	6	8	84000	83943.63	9/1/2004	8/1/2034	616.37	360	360	84.85	8/1/2004	99000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	616.37
61218491	2	O	1	8.9	420000	419648.87	9/1/2004	8/1/2034	2766.13	360	360	80	8/1/2004	530000	1	0	0	3	8.9	8	8	8/1/2006	9/1/2006	6	6	1	12.9	8.9	2766.13
61220117	1	O	1	7.75	279000	278803.08	9/1/2004	8/1/2034	1998.8	360	360	90	8/1/2004	310000	1	0	0	1	7.75	8	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1998.8

61220299	7	O		1	7.6	93075	93007.3	9/1/2004	8/1/2034	657.18	360	360	85	8/1/2004	109500	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	657.18
61220388	1	N		1	7.2	76000	75940.12	9/1/2004	8/1/2034	515.88	360	360	80	8/1/2004	95000	1	0	0	1	7.2	6	6	8/1/2007	9/1/2007	6	6	1	13.2	7.2	515.88
61220711	3	O		1	8.4	308750	308559.07	9/1/2004	8/1/2034	2352.18	360	360	95	8/1/2004	325000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	14.4	8.4	2352.18
61221594	1	N		1	7.5	57600	57557.25	9/1/2004	8/1/2034	402.75	360	360	90	8/1/2004	64000	1	0	0	1	7.5	6	6	8/1/2006	9/1/2006	6	6	1	13.5	7.5	402.75
61222691	1	O		6	7.3	75000	74942.07	9/1/2004	8/1/2034	514.18	360	360	59.52	8/1/2004	126000	1	0	0	1	7.3	0	0			0	0	0	0	0	514.18
61223137	3	O		1	7.55	154400	154286.55	9/1/2004	8/1/2034	1084.88	360	360	80	8/1/2004	193000	1	0	0	1	7.55	0	0			0	0	0	0	0	1084.88
61224077	1	N		1	7.65	58500	58457.87	9/1/2004	8/1/2034	415.07	360	360	90	8/1/2004	65000	1	0	0	1	7.65	6	6	8/1/2006	9/1/2006	6	6	1	13.65	7.65	415.07
61224812	3	O		1	11.55	38600	38587.8	9/1/2004	8/1/2034	383.73	360	360	20	8/1/2004	193000	2	0	0	1	11.55	0	0			0	0	0	0	0	383.73
61227534	3	N		1	9.55	55000	54973.23	9/1/2004	8/1/2034	464.48	360	360	89.87	8/1/2004	61200	1	0	0	1	9.55	6	6	8/1/2006	9/1/2006	6	6	1	15.55	9.55	464.48
61228474	1	N		1	6.9	63750	63696.7	9/1/2004	8/1/2034	419.86	360	360	85	8/1/2004	75000	1	0	0	1	6.9	6	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	419.86
61228672	1	O		1	9.85	112410	112358.65	9/1/2004	8/1/2034	974.05	360	360	90	8/1/2004	124900	1	0	0	1	9.85	6	6	8/1/2006	9/1/2006	6	6	1	15.85	9.85	974.05
61230215	5	N		1	8.35	135944	135859.06	9/1/2004	8/1/2034	1030.88	360	360	90	8/1/2004	151049	1	0	0	1	8.35	6	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1030.88
61230231	1	O		6	8.65	301500	301322.9	9/1/2004	8/1/2034	2350.41	360	360	90	8/1/2004	335000	1	0	0	1	8.65	6	6	8/1/2007	9/1/2007	6	6	1	14.65	8.65	2350.41
61230454	2	N		6	7.65	157000	156886.94	9/1/2004	8/1/2034	1113.94	360	360	89.71	8/1/2004	175000	1	0	0	2	7.65	6	6	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1113.94
61232617	1	N		8	9.8	131400	131339.34	9/1/2004	8/1/2034	1133.76	360	360	90	8/1/2004	146000	1	0	0	1	9.8	6	6	8/1/2007	9/1/2007	6	6	1	15.8	9.8	1133.76
61234233	1	O		6	6.8	352000	351699.69	9/1/2004	8/1/2034	2294.78	360	360	80	8/1/2004	440000	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	2294.78
61234852	1	O		6	5.9	150450	150297.33	9/1/2004	8/1/2034	892.38	360	360	85	8/1/2004	177000	1	0	0	1	5.9	0	0			0	0	0	0	0	892.38
61235958	2	O		1	8.35	206825	206495.91	9/1/2004	8/1/2034	1566.86	360	360	95	8/1/2004	217500	1	0	0	2	8.35	6	6	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1566.86
61236873	1	O		1	9.25	62840	62807.52	9/1/2004	8/1/2034	515.33	360	360	90	8/1/2004	69600	1	0	0	1	9.25	6	6	8/1/2006	9/1/2006	6	6	1	15.25	9.25	515.33
61236915	1	O		1	7.35	129200	129101.19	9/1/2004	8/1/2034	890.16	360	360	80	8/1/2004	161500	1	0	0	1	7.35	6	6	8/1/2006	9/1/2006	6	6	1	13.35	7.35	890.16
61237350	5	O		1	8.3	375250	375013.15	9/1/2004	8/1/2034	2832.33	360	360	95	8/1/2004	395000	1	0	0	1	8.3	6	6	8/1/2006	9/1/2006	6	6	1	14.3	8.3	2832.33
61237533	1	O		1	11.05	32300	32288.6	9/1/2004	8/1/2034	308.83	360	360	20	8/1/2004	161500	2	0	0	1	11.05	0	0			0	0	0	0	0	308.83
61238655	1	O		6	7.2	270000	269787.27	9/1/2004	8/1/2034	1832.73	360	360	90	8/1/2004	300000	1	0	0	1	7.2	6	6	8/1/2006	9/1/2006	6	6	1	13.2	7.2	1832.73
61242376	1	O		1	9.475	69750	69715.5	9/1/2004	8/1/2034	585.23	360	360	90	8/1/2004	77500	1	0	0	1	9.475	6	6	8/1/2006	9/1/2006	6	6	1	15.475	9.475	585.23
61249835	5	O		1	7.99	133600	133510.17	9/1/2004	8/1/2034	979.38	360	360	80	8/1/2004	167000	1	0	0	1	7.99	0	0			0	0	0	0	0	979.38
61249876	5	O		1	11.2	33400	33388.59	9/1/2004	8/1/2034	323.14	360	360	20	8/1/2004	167000	2	0	0	1	11.2	0	0			0	0	0	0	0	323.14
61250197	7	O		1	8.25	64600	64558.81	9/1/2004	8/1/2034	485.32	360	360	85	8/1/2004	76000	1	0	0	1	8.25	6	6	8/1/2007	9/1/2007	6	6	1	14.25	8.25	485.32
61251310	1	O		1	8.65	475000	474721	9/1/2004	8/1/2034	3702.96	360	360	100	8/1/2004	475000	1	0	0	1	8.65	6	6	8/1/2006	9/1/2006	6	6	1	14.65	8.65	3702.96
61251955	5	N		1	7.75	156591	156480.48	9/1/2004	8/1/2034	1121.84	360	360	90	8/1/2004	175000	1	0	0	1	7.75	6	6	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1121.84
61252771	2	N		1	8	258750	258576.38	9/1/2004	8/1/2034	1898.62	360	360	90	8/1/2004	291000	1	0	0	2	8	6	6	8/1/2006	9/1/2006	6	6	1	14	8	1898.62
61253191	1	O		1	8.8	114000	113935.08	9/1/2004	8/1/2034	900.92	360	360	100	8/1/2004	118500	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	900.92
61253357	1	O		1	8.28	375000	374762.33	9/1/2004	8/1/2034	2825.17	360	360	100	8/1/2004	375000	1	0	0	1	8.28	6	6	8/1/2007	9/1/2007	6	6	1	14.28	8.28	2825.17
61253373	1	O		6	6.875	75600	75536.49	9/1/2004	8/1/2034	496.64	360	360	88.04	8/1/2004	85000	1	0	0	1	6.875	6	6	8/1/2006	9/1/2006	6	6	1	12.875	6.875	496.64
61253431	2	N		6	7.2	251250	251052.04	9/1/2004	8/1/2034	1705.46	360	360	73.9	8/1/2004	340000	1	0	0	2	7.2	0	0			0	0	0	0	0	1705.46
61255436	1	N		1	8.1	51000	50966.46	9/1/2004	8/1/2034	377.79	360	360	85	8/1/2004	60000	1	0	0	1	8.1	6	6	8/1/2006	9/1/2006	6	6	1	14.1	8.1	377.79
61255535	1	N		1	7.6	114300	114216.85	9/1/2004	8/1/2034	807.05	360	360	90	8/1/2004	127000	1	0	0	1	7.6	6	6	8/1/2006	9/1/2006	6	6	1	13.6	7.6	807.05
61255691	3	O		1	8.6	181450	181342.31	9/1/2004	8/1/2034	1408.08	360	360	95	8/1/2004	191000	1	0	0	1	8.6	6	6	8/1/2006	9/1/2006	6	6	1	14.6	8.6	1408.08
61256277	1	O		1	8.8	125400	125328.59	9/1/2004	8/1/2034	991.01	360	360	95	8/1/2004	132000	1	0	0	1	8.8	6	6	8/1/2006	9/1/2006	6	6	1	14.8	8.8	991.01
61258232	1	N		1	7.9	234000	233839.77	9/1/2004	8/1/2034	1700.73	360	360	90	8/1/2004	260000	1	0	0	1	7.9	6	6	8/1/2007	9/1/2007	6	6	1	13.9	7.9	1700.73
61259552	1	N		6	7.55	81000	80940.49	9/1/2004	8/1/2034	569.14	360	360	90	8/1/2004	90000	1	0	0	1	7.55	6	6	8/1/2007	9/1/2007	6	6	1	13.55	7.55	569.14
61261210	1	O		1	5.99	281600	281319.12	9/1/2004	8/1/2034	1686.53	360	360	80	8/1/2004	352000	1	0	0	1	5.99	6	6	8/1/2006	9/1/2006	6	6	1	11.99	5.99	1686.53
61262218	1	O		1	6.675	117725	117622.14	9/1/2004	8/1/2034	757.71	360	360	85	8/1/2004	138500	1	0	0	1	6.675	6	6	8/1/2006	9/1/2006	6	6	1	12.675	6.675	757.71
61263838	1	O		1	10.99	70400	70374.84	9/1/2004	8/1/2034	669.91	360	360	20	8/1/2004	352000	2	0	0	1	10.99	0	0			0	0	0	0	0	669.91
61265013	2	O		1	12.75	99800	99775.86	9/1/2004	8/1/2034	1084.52	360	360	20	8/1/2004	499000	2	0	0	2	12.75	0	0			0	0	0	0	0	1084.52
61267019	1	O		1	9.05	51000	50972.43	9/1/2004	8/1/2034	412.2	360	360	85	8/1/2004	60000	1	0	0	1	9.05	6	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	412.2
61267878	1	O		1	11.3	26800	26791.05	9/1/2004	8/1/2034	261.32	360	360	20	8/1/2004	134000	2	0	0	1	11.3	0	0			0	0	0	0	0	261.32
61267936	9	O		1	6.8	203772	203598.26	9/1/2004	8/1/2034	1328.45	360	360	80	8/1/2004	254716	1	0	0	1	6.8	6	6	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1328.45
61268017	9	O		1	12.8	50900	50887.82	9/1/2004	8/1/2034	555.11	360	360	19.98	8/1/2004	254716	2	0	0	1	12.8	0	0			0	0	0	0	0	555.11
61271573	1	O		1	7.95	196000	195867.14	9/1/2004	8/1/2034	1431.36	360	360	80	8/1/2004	250000	1	0	0	1	7.95	0	0			0	0	0	0	0	1431.36
61272795	1	O		1	10.9	49000	48982.14	9/1/2004	8/1/2034	462.94	360	360	20	8/1/2004	245000	2	0	0	1	10.9	0	0			0	0	0	0	0	462.94
61273058	1	O		6	8.5	641250	640861.53	9/1/2004	8/1/2034	4930.66	360	360	95	8/1/2004	675000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	4930.66
61276275	2	N		1	7.25	171900	171765.89	9/1/2004	8/1/2034	1172.67	360	360	90	8/1/2004	191000	1	0	0	2	7.25	6	6	8/1/2007	9/1/2007	6	6	1	13.25	7.25	1172.67
61278396	2	N		6	10.45	82500	82466.86	8/1/2004	8/1/2034	751.58	360	360	75	8/1/2004	110000	1	0	0	4	10.45	6	6	8/1/2006	9/1/2006	6	6	1	16.45	10.45	751.58
61278677	1	N		8	7.8	140700	140601.89	9/1/2004	8/1/2034	1012.86	360	360	84.78	8/1/2004	166000	1	0	0	1	7.8	6	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	1012.86
61279592	3		2	6	8.5	304000	303815.83	8/1/2004	8/1/2034	2337.5	360	360	80	8/1/2004	380000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	2337.5
61280954	1	O		1	8.5	470700	470414.85	9/1/2004	8/1/2034	3619.28	360	360	90	8/1/2004	523000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	3619.28
61281612	1	N		6	6.99	290000	289761.82	9/1/2004	8/1/2034	1927.43	360	360	69.05	8/1/2004	420000	1	0	0	1	6.99	6	6	8/1/2006	9/1/2006	6	6	1	12.99	6.99	1927.43
61285136	1	N		1	7.05	126000	125897.73	9/1/2004	8/1/2034	842.52	360	360	90	8/1/2004	140000	1	0	0	1	7.05	6	4.5	8/1/2006	9/1/2006	6	6	1	13.05	7.05	842.52
61286078	5	N		6	7.85	105000	104927.37	9/1/2004	8/1/2034	759.51	360	360	66.67	8/1/2004	122000	1	0	0	1	7.85	6	6	8/1/2007	9/1/2007	6	6	1	13.85	7.85	759.51
61287894	1	O		1	6.55	95920	95834.12	9/1/2004	8/1/2034	609.44	360	360	80	8/1/2004	130000	1	0	0	1	6.55	6	6	8/1/2006	9/1/2006	6	6	1	12.55	6.55	609.44
61288676	1	O		1	12.2	23980	23973.44	9/1/2004	8/1/2034	250.38	360	360	20	8/1/2004	130000	2	0	0	1	12.2	0	0			0	0	0	0	0	250.38
61288973	1	N		1	8.5	50400	50369.48	9/1/2004	8/1/2034	387.54	360	360	90	8/1/2004	56000	1	0	0	1	8.5	6	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	387.54
61289690	1	N		8	7.5	270000	269799.62	9/1/2004	8/1/2034	1887.88	360	360	90	8/1/2004	300000	1	0	0	1	7.5	0	0			0	0	0	0	0	1887.88
61293759	1	N		1	6.9	76500	76436.05	9/1/2004	8/1/2034	503.83	360	360	85	8/1/2004	90000	1	0	0	1	6.9	6	6	8/1/2007	9/1/2007	6	6	1	12.9	6.9	503.83
61299137	1	O		6	8.15	100000	99934.92	9/1/2004	8/1/2034	744.25	360	360	66.67	8/1/2004	150000	1	0	0	1	8.15	0	0			0	0	0	0	0	744.25
61300935	1	O		1	6.825	107000	106909.21	9/1/2004	8/1/2034	699.35	360	360	84.25	8/1/2004	127000	1	0	0	1	6.825	6	6	8/1/2007	9/1/2007	6	6	1	12.825	6.825	699.35
61310595	5	O		1	9.05	173300	173206.31	9/1/2004	8/1/2034	1400.68	360	360	95	8/1/2004	182422	1	0	0	1	9.05	6	6	8/1/2006	9/1/2006	6	6	1	15.05	9.05	1400.68
61310710	1	O		6	9.8	351500	351337.73	9/1/2004	8/1/2034	3032.85	360	360	95	8/1/2004	370000	1	0	0	1	9.8	5	5	8/1/2006	9/1/2006	6	6	1	15.8	9.8	3032.85
61311114	3	O		1	6.65	186210	186046.5	9/1/2004	8/1/2034	1195.41	360	360	89.98	8/1/2004	207000	1	0	0	1	6.65	6	6	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1195.41
61311781	1	O		1	8.2	135600	135712.51	9/1/2004	8/1/2034	1015.46	360	360	94.97	8/1/2004	147995	1	0	0	1	8.2	6	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1015.46
61318416	1	O		1	11.7	20400	20393.78	9/1/2004	8/1/2034	205.14	360	360	20	8/1/2004	103000	2	0	0	1	11.7	0	0			0	0	0	0	0	205.14
61320057	1	O		1	8.95	131400	131327.47	9/1/2004	8/1/2034	1052.58	360	360	90	8/1/2004	146000	1	0	0	1	8.95	6	6	8/1/2006	9/1/2006	6	6	1	14.95	8.95	1052.58
61321519	1	O		1	9	156750	156684.38	9/1/2004	8/1/2034	1261.25	360	360	95	8/1/2004	165000	1	0	0	1	9	6	6	8/1/2007	9/1/2007	6	6	1	15	9	1261.25
61322871	1	O		1	7.375	89600	89531.82	8/1/2004	8/1/2034	618.85	360	360	80	8/1/2004	112000	1	0	0	1	7.375	6	6	8/1/2006	9/1/2006	6	6	1	13.375	7.375	618.85
61323390	1	O		1	8.4	248000	247771.41	9/1/2004	8/1/2034	1551.26	360	360	80	8/1/2004	310000	1	0	0	1	8.4	6	6	8/1/2006	9/1/2006	6	6	1	12.4	6.4	1551.26
61323739	5	O		1	7.3	354000	353726.57	9/1/2004	8/1/2034	2426.93	360	360	100	8/1/2004	354000	1	0	0	1	7.3	6	6	8/1/2006	9/1/2006	6	6	1	13.3	7.3	2426.93
61324299	1	O		1	11.2	22400	22392.35	9/1/2004	8/1/2034	216.72	360	360	20	8/1/2004	112000	2	0	0	1	11.2	0	0			0	0	0	0	0	216.72

81324398	1	O	1	11.1	62000	61978.36	9/1/2004	8/1/2034	595.14	360	360	20	8/1/2004	310000	2	0	0	1	11.1	0	0			0	0	0	0	0	595.14
81325098	1	O	1	6.9	64515	64461.06	9/1/2004	8/1/2034	424.9	360	360	85	8/1/2004	75900	1	0	0	1	6.9	8	6	8/1/2006	9/1/2006	6	6	1	12.9	6.9	424.9
81328118	5	O	1	8.15	193500	193374.06	9/1/2004	8/1/2034	1440.13	360	360	90	8/1/2004	215000	1	0	0	1	8.15	8	6	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1440.13
81331179	1	N	1	9.7	122400	122342.28	9/1/2004	8/1/2034	1047.12	360	360	90	8/1/2004	136000	1	0	0	1	9.7	8	6	8/1/2006	9/1/2006	6	6	1	15.7	9.7	1047.12
81334371	5	O	1	8.2	234000	233849.25	9/1/2004	8/1/2034	1749.75	360	360	90	8/1/2004	260000	1	0	0	1	8.2	8	6	8/1/2006	9/1/2006	6	6	1	14.2	8.2	1749.75
81341491	1	O	1	8.5	112500	112431.85	9/1/2004	8/1/2034	865.03	360	360	90	8/1/2004	125000	1	0	0	1	8.5	8	6	8/1/2006	9/1/2006	6	6	1	14.5	8.5	865.03
81348090	3	O	1	7.8	153000	152893.09	9/1/2004	8/1/2034	1101.41	360	360	90	8/1/2004	170000	1	0	0	1	7.8	8	6	8/1/2007	9/1/2007	6	6	1	13.8	7.8	1101.41
81351433	1	O	1	7.825	185600	185470.97	9/1/2004	8/1/2034	1339.3	360	360	80	8/1/2004	232000	1	0	0	1	7.825	8	6	8/1/2006	9/1/2006	6	6	1	13.825	7.825	1339.3
81352191	1	O	1	11.8	46400	46386.12	9/1/2004	8/1/2034	470.15	360	360	20	8/1/2004	232000	2	0	0	1	11.8	0	0			0	0	0	0	0	470.15
81353751	1	N	1	8.8	117000	116933.37	9/1/2004	8/1/2034	924.63	360	360	90	8/1/2004	130000	1	0	0	1	8.8	8	6	8/1/2007	9/1/2007	6	6	1	14.8	8.8	924.63
81358453	3	O	1	8.8	124200	124129.27	9/1/2004	8/1/2034	981.53	360	360	90	8/1/2004	138000	1	0	0	1	8.8	8	6	8/1/2008	9/1/2008	6	6	1	14.8	8.8	981.53
81359477	3	O	1	7.15	208000	207834.48	9/1/2004	8/1/2034	1404.85	360	360	80	8/1/2004	260000	1	0	0	1	7.15	8	6	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1404.85
81380754	3	O	1	8.1	114400	114324.78	9/1/2004	8/1/2034	847.42	360	360	80	8/1/2004	143000	1	0	0	1	8.1	8	6	8/1/2007	9/1/2007	6	6	1	14.1	8.1	847.42
81384517	3	O	1	12.75	28600	28593.08	9/1/2004	8/1/2034	310.8	360	360	20	8/1/2004	143000	2	0	0	1	12.75	0	0			0	0	0	0	0	310.8
81401477	3	O	1	8	115900	115822.23	9/1/2004	8/1/2034	850.44	360	360	95	8/1/2004	122000	1	0	0	1	8	8	6	8/1/2006	9/1/2006	6	6	1	14	8	850.44
81403598	1	O	1	6.95	110400	110308.6	9/1/2004	8/1/2034	730.8	360	360	80	8/1/2004	138000	1	0	0	1	6.95	8	6	8/1/2006	9/1/2006	6	6	1	12.95	6.95	730.8
81405114	1	O	1	11.8	27600	27591.74	9/1/2004	8/1/2034	279.66	360	360	20	8/1/2004	138000	2	0	0	1	11.8	0	0			0	0	0	0	0	279.66
82418728	1	O	1	8.75	80000	79573.08	1/1/2004	12/1/2033	629.37	360	360	100	7/1/2004	80000	1	2.23E+11	0	1	8.75	8	5.5	12/1/2005	1/1/2006	6	6	1	14.75	8.75	629.37
62661624	1	O	6	8.45	130500	129531.57	2/1/2004	1/1/2034	998.82	360	360	90	8/1/2004	145000	1	1.101E+10	0	1	8.45	8	5.5	1/1/2006	2/1/2006	6	6	1	14.45	8.45	998.82
62676408	1	O	6	8.35	207000	205939.85	2/1/2004	1/1/2034	1569.7	360	360	90	7/1/2004	230000	1	1.111E+10	0	1	8.35	8	5.5	1/1/2006	2/1/2006	6	6	1	14.35	8.35	1569.7
63439442	2	O	1	7.8	232750	231419.02	2/1/2004	1/1/2034	1675.5	360	360	95	7/1/2004	245000	1	2.222E+10	0	2	7.8	8	5.5	1/1/2006	2/1/2006	6	6	1	13.8	7.8	1675.5
63569321	1	O	6	7.2	405000	400933.83	2/1/2004	1/1/2034	2749.1	360	360	90	8/1/2004	450000	1	2.003E+10	0	1	7.2	0	0			0	0	0	0	0	2749.1
64705064	1	O	1	7.25	221000	219499.71	2/1/2004	1/1/2034	1507.61	360	360	100	7/1/2004	224000	1	1.243E+10	1	1	7.25	8	5.5	1/1/2007	2/1/2007	6	6	1	13.25	7.25	1507.61
65048209	1	O	1	5.99	299000	296572.04	2/1/2004	1/1/2034	1790.74	360	360	49.83	8/1/2004	600000	1	1.103E+10	0	1	5.99	0	0			0	0	0	0	0	1790.74
65903304	1	O	1	7.45	195700	194653.77	3/1/2004	2/1/2034	1361.67	360	360	95	7/1/2004	206000	1	2.229E+09	0	1	7.45	8	5.5	2/1/2006	3/1/2006	6	6	1	13.45	7.45	1361.67
66015785	1	O	6	5.85	185000	183653.76	3/1/2004	2/1/2034	1091.4	360	360	63.79	8/1/2004	290000	1	1.111E+09	0	1	5.85	0	0			0	0	0	0	0	1091.4
66144502	1	N	6	8.158	184500	183643.48	3/1/2004	2/1/2034	1374.18	360	360	90	8/1/2004	205000	1	1.111E+09	0	1	8.158	8	5.5	2/1/2006	3/1/2006	6	6	1	14.158	8.158	1374.18
66197884	7	O	6	7.49	89000	88596.61	4/1/2004	3/1/2034	621.7	360	360	55.62	7/1/2004	160000	1	111100000	0	1	7.49	0	0			0	0	0	0	0	621.7
67410720	2	O	1	11.5	26000	25856.72	5/1/2004	4/1/2024	277.28	240	240	20	7/1/2004	130000	2	12100000	0	2	11.5	0	0			0	0	0	0	0	277.28
67786822	1	O	6	7.65	101000	99164.7	4/1/2004	3/1/2019	944.92	180	180	30.15	8/1/2004	335000	1	111110000	0	1	7.65	0	0			0	0	0	0	0	944.92
68016526	1	O	1	6.25	522000	518478.26	3/1/2004	2/1/2034	3214.05	360	360	90	7/1/2004	580000	1	2.122E+09	0	1	6.25	8	5.5	2/1/2006	3/1/2006	6	6	1	12.25	6.25	3214.05
68055045	1	O	6	7.35	178650	177875.91	3/1/2004	2/1/2034	1230.85	360	360	90	7/1/2004	198500	1	1.112E+09	0	1	7.35	8	5.5	2/1/2006	3/1/2006	6	6	1	13.35	7.35	1230.85
68263425	2	N	6	6.25	320000	318154.33	4/1/2004	3/1/2034	1970.3	360	360	80	8/1/2004	400000	1	111110000	0	4	6.25	0	0			0	0	0	0	0	1970.3
68400027	3	O	6	7.85	147600	147082.76	5/1/2004	4/1/2034	1067.65	360	360	90	7/1/2004	164000	1	12100000	0	1	7.85	8	5.5	4/1/2006	5/1/2006	6	6	1	13.85	7.85	1067.65
68427160	1	O	1	7.05	116720	116045	3/1/2004	2/1/2034	780.47	360	360	80	8/1/2004	145900	1	1.111E+09	0	1	7.05	0	0			0	0	0	0	0	780.47
68651066	1	O	1	10.15	96000	95790.84	5/1/2004	4/1/2034	853.13	360	360	80	7/1/2004	120000	1	12400000	0	1	10.15	8	5.5	4/1/2006	5/1/2006	6	6	1	16.15	10.15	853.13
68926225	1	O	6	10.35	112000	111283.09	5/1/2004	4/1/2024	1106.93	240	240	20	7/1/2004	560000	2	23200000	0	1	10.35	0	0			0	0	0	0	0	1106.93
68972165	1	O	8	6.25	235800	234439.92	4/1/2004	3/1/2034	1451.87	360	360	89.97	7/1/2004	337000	1	122200000	0	1	6.25	0	0			0	0	0	0	0	1451.87
69022200	1	O	8	7.9	211500	210616.62	4/1/2004	3/1/2034	1537.2	360	360	90	7/1/2004	235000	1	112400000	0	1	7.9	8	5.5	3/1/2006	4/1/2006	6	6	1	13.9	7.9	1537.2
69061620	1	O	6	8.6	131040	130564.94	4/1/2004	3/1/2034	1016.89	360	360	90	7/1/2004	145600	1	122300000	0	1	8.6	8	5.5	3/1/2006	4/1/2006	6	6	1	14.6	8.6	1016.89
69211688	1	O	1	8.25	130000	129579.73	5/1/2004	4/1/2034	976.65	360	360	100	7/1/2004	130000	1	11100000	0	1	8.25	8	5.5	4/1/2006	5/1/2006	6	6	1	14.25	8.25	976.65
69371862	1	O	6	6.15	183400	182321.84	4/1/2004	3/1/2034	1117.33	360	360	70	7/1/2004	262000	1	224300000	0	1	6.15	8	6.5	3/1/2006	4/1/2006	6	6	1	12.15	6.15	1117.33
69955425	1	O	6	8.4	154000	153465.25	5/1/2004	4/1/2034	1173.23	360	360	84.62	7/1/2004	182000	1	11280000	0	1	8.4	0	0			0	0	0	0	0	1173.23
69963444	2	O	6	9.2	400000	398936.05	5/1/2004	4/1/2024	3276.22	360	360	64	7/1/2004	625000	1	13400000	0	4	9.2	0	0			0	0	0	0	0	3276.22
70104989	2	O	6	6.95	485000	482555.89	4/1/2004	3/1/2034	3210.45	360	360	74.62	7/1/2004	650000	1	111200000	0	2	6.95	0	0			0	0	0	0	0	3210.45
70185681	1	O	6	7.4	211500	210689.36	5/1/2004	4/1/2034	1464.39	360	360	90	8/1/2004	235000	1	11210000	0	1	7.4	0	0			0	0	0	0	0	1464.39
70537568	3	O	6	5.75	100000	99365.93	4/1/2004	3/1/2034	583.58	360	360	41.32	7/1/2004	242000	1	121100000	0	1	5.75	0	0			0	0	0	0	0	583.58
70608161	1	O	1	11.5	23000	22873.28	5/1/2004	4/1/2024	245.28	240	240	20	7/1/2004	115000	2	11100000	0	1	11.5	0	0			0	0	0	0	0	245.28
70778808	1	O	1	6.75	117600	116983.83	4/1/2004	3/1/2034	762.76	360	360	80	7/1/2004	147000	1	121100000	0	1	6.75	8	5.5	3/1/2008	4/1/2008	6	6	1	12.75	6.75	762.76
70801949	1	O	6	8.35	198000	197372.78	5/1/2004	4/1/2034	1501.46	360	360	89.59	7/1/2004	221000	1	22200000	0	1	8.35	8	5.5	4/1/2006	5/1/2006	6	6	1	14.35	8.35	1501.46
71035505	2	O	1	11.25	40000	39818.63	6/1/2004	5/1/2024	419.71	240	240	20	8/1/2004	200000	2	2110000	0	2	11.25	0	0			0	0	0	0	0	419.71
71058281	1	O	1	11.35	107065	106463.36	5/1/2004	4/1/2024	1130.73	240	240	20	8/1/2004	540000	2	11110000	0	1	11.35	0	0			0	0	0	0	0	1130.73
71084422	5	O	1	11.25	72400	71902.96	4/1/2004	3/1/2024	759.67	240	240	20	8/1/2004	362000	2	111110000	0	1	11.25	0	0			0	0	0	0	0	759.67
71310080	1	O	1	9.15	72000	71806.48	5/1/2004	4/1/2034	587.12	360	360	90	7/1/2004	80000	1	11300000	0	1	9.15	8	6.5	4/1/2006	5/1/2006	6	6	1	15.15	9.15	587.12
71533889	7	O	6	9	84000	83907.68	8/1/2004	7/1/2034	675.89	360	360	70	8/1/2004	120000	1	10000	0	1	9	0	0			0	0	0	0	0	675.89
71634901	1	O	6	8.2	202500	201838.72	5/1/2004	4/1/2034	1514.21	360	360	90	7/1/2004	225000	1	25400000	1	1	8.2	8	5.5	4/1/2006	5/1/2006	6	6	1	14.2	8.2	1514.21
71636765	1	O	6	5.75	244000	238624.75	5/1/2004	4/1/2034	1423.92	360	360	80	8/1/2004	305000	1	11110000	0	1	5.75	0	0			0	0	0	0	0	1423.92
71655542	5	O	1	7.4	472500	470689.04	5/1/2004	4/1/2034	3271.5	360	360	70	7/1/2004	675000	1	11100000	0	1	7.4	0	0			0	0	0	0	0	3271.5
71756625	3	O	1	11.5	28400	28243.52	5/1/2004	4/1/2024	302.87	240	240	20	8/1/2004	142000	2	11110000	0	1	11.5	0	0			0	0	0	0	0	302.87
71868467	1	O	6	6.99	144800	144198.38	5/1/2004	4/1/2034	962.39	360	360	86.71	7/1/2004	167000	1	12400000	0	1	6.99	8	5.5	4/1/2007	5/1/2007	6	6	1	12.99	6.99	962.39
71933345	3	O	6	5.99	227250	224783.19	5/1/2004	4/1/2024	1826.78	240	240	90	8/1/2004	252500	1	11110000	0	1	5.99	0	0			0	0	0	0	0	1826.78
72030141	1	O	1	6.4	208000	207031.08	5/1/2004	4/1/2034	1301.06	360	360	80	7/1/2004	260000	1	22200000	0	1	6.4	0	0			0	0	0	0	0	1301.06
72056948	7	O	6	8.8	84000	83815.08	5/1/2004	4/1/2024	505.78	360	360	80	8/1/2004	80000	1	11110000	0	1	8.8	0	0			0	0	0	0	0	505.78
72093503	3	O	1	11.35	27790	27633.81	5/1/2004	4/1/2024	293.5	240	240	20	7/1/2004	138950	2	22200000	0	1	11.35	0	0			0	0	0	0	0	293.5
72322589	1	O	1	10.99	99000	98416.79	5/1/2004	4/1/2024	1021.2	240	240	20	8/1/2004	495000	2	11110000	0	1	10.99	0	0			0	0	0	0	0	1021.2
72436843	1	O	8	7.8	145800	145262.94	5/1/2004	4/1/2034	1029.46	360	360	90	7/1/2004	162000	1	11100000	0	1	7.8	8	5.5	4/1/2007	5/1/2007	6	6	1	13.8	7.8	1029.46
72444185	1	O	8	5.65	310500	308832.46	5/1/2004	4/1/2034	1792.32	360	360	90	7/1/2004	345000	1	39200000	0	1	5.65	8	5.5	4/1/2006	5/1/2006	6	6	1	11.65	5.65	1792.32
72472244	1	O	8	7.25	342000	340649.79	5/1/2004	4/1/2034	2333.05	360	360	90	7/1/2004	380000	1	11200000	0	1	7.25	8	5.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	2333.05
72557606	5	O	1	7.99	520200	518427.75	5/1/2004	4/1/2034	3813.42	360	360	90	7/1/2004	578000	1	11900000	0	1	7.99	8	5.5	4/1/2006	5/1/2006	6	6	1	13.99	7.99	3813.42
72567886	1	O	1	9.85	68000	67842.11	5/1/2004	4/1/2034	589.23	360	360	100	8/1/2004	69000	1	11110000	0	1	9.85	8	5.5	4/1/2006	5/1/2006	6	6	1	15.85	9.85	589.23
72583685	1	O	6	6.95	247500	246463.61	5/1/2004	4/1/2034	1638.33	360	360	90	7/1/2004	275000	1	23200000	0	1	6.95	8	6	4/1/2006	5/1/2006	6	6	1	12.95	6.95	1638.33
72750482	1	O	6	11.5	50000	49615.81	5/1/2004	4/1/2024	533.22	240	240	20	8/1/2004	250000	2	25210000	1	1	11.5	0	0			0	0	0	0	0	533.22
72760747	5	O	1	11.5	39000	38828.92	6/1/2004	5/1/2024	415.91	240	240	20	7/1/2004	195000	2	3200000	0	1	11.5	0	0			0	0	0	0	0	415.91
72780448	2	O	1	7.25	304000	303042.75	6/1/2004	5/1/2034	2073.82	360	360	80	7/1/2004	380000	1	2200000	0	4	7.25	8	5.5	5/1/2006	6/1/2006	6	6	1	13.25	7.25	2073.82
72878382	2	O	1	6.9	192800	192149.65	6/1/2004	5/1/2034	1269.79	360	360	80	7/1/2004	241000	1	1100000	0	2	6.9	8	5.5	5/1/2006	6/1/2006	6	6	1	12.9	6.9	1269.79
72880180	2	O	1	11.35	48200	47984.33	6/1/2004	5/1/2024	509.05	240	240	20	7/1/2004	241000	2	1100000	0	2	11.35	0	0			0	0	0	0	0	509.05
72919384	2	N	6	8.65	192000	191427.92	5/1/2004	4/1/2034	1496.78	360	360	80	7/1/2004	240000	1	19500000	1	2	8.65	0	0			0	0	0	0	0	1496.78

72959109	1	O	1	7.35	170000	169341.93	5/1/2004	4/1/2034	1171.26	360	360	100	7/1/2004	190000	1	11200000	0	1	7.35	8	5.5	4/1/2006	5/1/2006	6	6	1	13.35	7.35	1171.26
73026643	7	O	1	7.25	125375	124880.02	5/1/2004	4/1/2034	855.28	360	360	85	8/1/2004	150000	1	11110000	0	1	7.25	8	5.5	4/1/2006	5/1/2006	6	6	1	13.25	7.25	855.28
73041808	1	O	1	7.75	104000	103778.37	7/1/2004	6/1/2034	745.07	360	360	83.03	7/1/2004	180000	1	100000	0	1	7.75	0	0			0	0	0	0	0	745.07
73155467	1	O	1	8.125	168000	167555.92	6/1/2004	5/1/2034	1247.4	360	360	100	9/1/2004	168000	1	1111000	0	1	8.125	0	0			0	0	0	0	0	1247.4
73157026	1	O	8	8.25	70550	70459.71	8/1/2004	7/1/2034	530.02	360	360	78.39	7/1/2004	90000	1	0	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	530.02
73178360	7	O	6	8.5	72800	72670.97	8/1/2004	7/1/2034	559.77	360	360	80	8/1/2004	91000	1	10000	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	559.77
73293623	5	O	8	8.6	65000	64461.96	7/1/2004	6/1/2019	643.9	180	180	81.9	8/1/2004	105000	1	110000	0	1	8.6	0	0			0	0	0	0	0	643.9
73385345	7	O	8	9.7	91200	91024.83	8/1/2004	5/1/2034	780.21	360	360	80	8/1/2004	114000	1	1110000	0	1	9.7	0	0			0	0	0	0	0	780.21
73396103	2	O	6	6.5	265000	264033.9	8/1/2004	5/1/2034	1674.99	360	360	67.95	7/1/2004	390000	1	2200000	0	2	6.5	0	0			0	0	0	0	0	1674.99
73488965	1	O	8	6.25	76800	76431.79	5/1/2004	4/1/2034	472.88	360	360	80	7/1/2004	96000	1	12200000	0	1	6.25	0	0			0	0	0	0	0	472.88
73502247	1	O	1	7.5	348500	347190.51	5/1/2004	4/1/2034	2436.77	360	360	85	7/1/2004	410000	1	12200000	0	1	7.5	0	0			0	0	0	0	0	2436.77
73624041	1	O	1	6.5	264000	262455.12	5/1/2004	4/1/2034	1668.66	360	360	80	8/1/2004	330000	1	11110000	0	1	6.5	8	5.5	4/1/2006	5/1/2006	6	6	1	12.5	6.5	1668.66
73639205	1	O	1	10.6	43460	43190.67	5/1/2004	4/1/2024	436.82	240	240	20	7/1/2004	217300	2	34400000	0	1	10.6	0	0			0	0	0	0	0	436.82
73655243	1	O	6	8.8	216000	215624.46	7/1/2004	6/1/2034	1707	360	360	80	8/1/2004	270000	1	110000	0	1	8.8	8	7.125	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1707
73751729	3	O	6	7.99	260000	259293.73	8/1/2004	5/1/2034	1905.98	360	360	65	7/1/2004	400000	1	1100000	0	1	7.99	0	0			0	0	0	0	0	1905.98
73766628	1	O	6	8.9	88000	87851.66	7/1/2004	6/1/2034	701.75	360	360	67.69	7/1/2004	130000	1	100000	0	1	8.9	0	0			0	0	0	0	0	701.75
73800542	7	N	6	7.8	75000	74841.75	7/1/2004	6/1/2034	539.91	360	360	79.79	8/1/2004	94000	1	110000	0	1	7.8	0	0			0	0	0	0	0	539.91
73825881	1	O	6	7.15	265000	263933	5/1/2004	4/1/2034	1789.83	360	360	89.83	7/1/2004	295000	1	44400000	0	1	7.15	8	5.5	4/1/2006	5/1/2006	6	6	1	13.15	7.15	1789.83
73862401	1	O	6	10	138750	138501.36	6/1/2004	5/1/2034	1217.64	360	360	75	7/1/2004	185000	1	1200000	0	1	10	0	0			0	0	0	0	0	1217.64
73865941	5	O	1	9.4	161600	161187.68	5/1/2004	4/1/2034	1347.05	360	360	80	7/1/2004	202000	1	22400000	0	1	9.4	8	5.5	4/1/2006	5/1/2006	6	6	1	15.4	9.4	1347.05
73869406	1	O	1	6.25	183200	182321.74	5/1/2004	4/1/2034	1128	360	360	80	8/1/2004	229000	1	11110000	0	1	6.25	0	0			0	0	0	0	0	1128
73939142	1	O	6	7.7	75000	74784.02	6/1/2004	5/1/2034	534.73	360	360	51.72	7/1/2004	145000	1	1100000	0	1	7.7	8	5.5	5/1/2006	6/1/2006	6	6	1	13.7	7.7	534.73
74017187	1	O	1	7.55	168750	168249.33	6/1/2004	5/1/2034	1185.71	360	360	75	8/1/2004	225000	1	1110000	0	1	7.55	0	0			0	0	0	0	0	1185.71
74052481	1	O	6	10.5	71500	71414.01	7/1/2004	6/1/2034	654.04	360	360	63.27	7/1/2004	113000	1	200000	0	1	10.5	8	7.125	6/1/2006	7/1/2006	6	6	1	16.5	10.5	654.04
74064965	1	O	6	6.99	182000	181483.09	6/1/2004	5/1/2034	1076.71	360	360	90	7/1/2004	180000	1	2200000	0	1	6.99	0	0			0	0	0	0	0	1076.71
74072307	3	O	1	10.35	61998	61601.13	5/1/2004	4/1/2024	612.75	240	240	20	8/1/2004	318000	2	11110000	0	1	10.35	0	0			0	0	0	0	0	612.75
74116385	1	O	8	8.1	76500	76399.05	8/1/2004	7/1/2034	566.68	360	360	90	7/1/2004	85000	1	0	0	1	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	566.68
74178288	2	O	6	9.45	301000	300240.01	5/1/2004	4/1/2034	2520	360	360	70	7/1/2004	430000	1	59400000	1	3	9.45	8	6.5	4/1/2006	5/1/2006	6	6	1	15.45	9.45	2520
74216680	1	O	6	10.25	243000	242691.67	7/1/2004	6/1/2034	2177.53	360	360	69.43	7/1/2004	350000	1	100000	0	1	10.25	0	0			0	0	0	0	0	2177.53
74232604	1	N	1	7.99	215050	214317.32	5/1/2004	4/1/2034	1576.47	360	360	85	7/1/2004	253000	1	31100000	0	1	7.99	8	5.5	4/1/2006	5/1/2006	6	6	1	13.99	7.99	1576.47
74272386	5	O	6	5.5	421000	419611.2	7/1/2004	6/1/2034	2390.4	360	360	64.77	7/1/2004	650000	1	100000	0	1	5.5	0	0			0	0	0	0	0	2390.4
74280066	1	O	1	5.95	192000	191222.3	6/1/2004	5/1/2034	1144.98	360	360	80	7/1/2004	240000	1	1200000	0	1	5.95	8	5.5	5/1/2006	6/1/2006	6	6	1	11.95	5.95	1144.98
74389941	1	O	1	6.4	600000	596992.71	5/1/2004	4/1/2034	3753.04	360	360	100	7/1/2004	610000	1	49300000	0	1	6.4	8	5.5	4/1/2006	5/1/2006	6	6	1	12.4	6.4	3753.04
74419425	1	N	6	7.95	111800	111493.84	6/1/2004	5/1/2034	816.46	360	360	65	7/1/2004	172000	1	2100000	0	1	7.95	8	7.125	5/1/2006	6/1/2006	6	6	1	13.95	7.95	816.46
74421868	7	O	6	7.5	127500	127113.1	7/1/2004	6/1/2034	891.5	360	360	85	7/1/2004	150000	1	100000	0	1	7.5	0	0			0	0	0	0	0	891.5
74439266	1	N	6	7.95	84500	84268.6	6/1/2004	5/1/2034	617.09	360	360	85	7/1/2004	130000	1	2200000	0	1	7.95	8	7.125	5/1/2006	6/1/2006	6	6	1	13.95	7.95	617.09
74519802	1	O	1	7.65	184000	183734.14	8/1/2004	7/1/2034	1305.51	360	360	80	7/1/2004	230000	1	0	0	1	7.65	8	5.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1305.51
74641465	5	O	1	6.4	168817	168504.94	8/1/2004	7/1/2034	1055.97	360	360	90	7/1/2004	187575	1	0	0	1	6.4	8	5.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1055.97
74835828	7	O	6	7	188000	186434.38	8/1/2004	7/1/2034	1250.77	360	360	80	8/1/2004	235000	1	10000	0	1	7	0	0			0	0	0	0	0	1250.77
74844168	1	O	6	8.75	244000	243718.21	8/1/2004	7/1/2034	1919.55	360	360	80	7/1/2004	305000	1	0	0	1	8.75	0	0			0	0	0	0	0	1919.55
74928268	1	O	6	6.55	147000	146736.07	8/1/2004	7/1/2034	933.98	360	360	70	8/1/2004	210000	1	10000	0	1	6.55	0	0			0	0	0	0	0	933.98
74977604	1	O	6	8.6	100160	98369.76	6/1/2004	5/1/2034	777.26	360	360	80	7/1/2004	125200	1	2400000	0	1	8.6	8	5.5	5/1/2006	6/1/2006	6	6	1	14.6	8.6	777.26
74997909	1	O	1	10.35	33200	33030.71	6/1/2004	5/1/2024	328.13	240	240	20	8/1/2004	166500	2	1110000	0	1	10.35	0	0			0	0	0	0	0	328.13
75022806	1	O	1	6.99	210000	209127.5	5/1/2004	4/1/2034	1395.73	360	360	100	8/1/2004	210000	1	11110000	0	1	6.99	8	5.5	4/1/2007	5/1/2007	6	6	1	12.99	6.99	1395.73
75031963	1	O	6	8.5	184000	183329.21	8/1/2004	5/1/2034	1163.01	360	360	46.59	8/1/2004	395000	1	2210000	0	1	8.5	8	5.5	5/1/2006	6/1/2006	6	6	1	12.5	8.5	1163.01
75069609	1	O	6	8.2	115200	114900.06	6/1/2004	5/1/2034	861.42	360	360	80	7/1/2004	144000	1	4400000	0	1	8.2	8	5.5	5/1/2006	6/1/2006	6	6	1	14.2	8.2	861.42
75127183	1	O	6	8.65	65600	65483.57	7/1/2004	6/1/2034	511.4	360	360	80	7/1/2004	82000	1	100000	0	1	8.65	8	5.5	6/1/2006	7/1/2006	6	6	1	14.65	8.65	511.4
75127928	1	O	6	9.9	93800	93407.68	6/1/2004	5/1/2034	814.5	360	360	80	7/1/2004	117000	1	1100000	0	1	9.9	8	5.5	5/1/2006	6/1/2006	6	6	1	15.9	9.9	814.5
75183665	1	O	6	9	86250	86107.6	7/1/2004	6/1/2034	693.99	360	360	75	7/1/2004	115000	1	400000	0	1	9	8	7.125	6/1/2006	7/1/2006	6	6	1	15	9	693.99
75191940	1	O	1	11.25	24400	24289.37	6/1/2004	5/1/2024	256.02	240	240	20	7/1/2004	122000	2	2200000	0	1	11.25	0	0			0	0	0	0	0	256.02
75198564	7	O	6	7.95	120000	119255.52	6/1/2004	5/1/2034	876.34	360	360	63.16	7/1/2004	190000	1	4300000	0	1	7.95	8	5.5	5/1/2006	6/1/2006	6	6	1	13.95	7.95	876.34
75210203	1	O	8	8.475	92500	92385.61	8/1/2004	7/1/2034	709.61	360	360	88.1	8/1/2004	105000	1	10000	0	1	8.475	0	0			0	0	0	0	0	709.61
75221929	7	O	6	8.9	88000	87801.47	8/1/2004	5/1/2034	701.75	360	360	80	7/1/2004	110000	1	1100000	0	1	8.9	0	0			0	0	0	0	0	701.75
75253468	1	O	6	11.25	49200	48976.92	6/1/2004	5/1/2024	516.24	240	240	20	8/1/2004	246000	2	1110000	0	1	11.25	0	0			0	0	0	0	0	516.24
75257063	1	O	6	9.15	77500	77333.98	6/1/2004	5/1/2034	631.97	360	360	79.08	7/1/2004	98000	1	1200000	0	1	9.15	8	5.5	5/1/2006	6/1/2006	6	6	1	15.15	9.15	631.97
75310688	5	O	8	8.55	116000	115718.77	8/1/2004	5/1/2034	896.06	360	360	80	7/1/2004	145000	1	3200000	0	1	8.55	0	0			0	0	0	0	0	896.06
75323907	3	O	1	10.35	26900	26762.85	8/1/2004	5/1/2024	265.86	240	240	20	8/1/2004	135000	2	1110000	0	1	10.35	0	0			0	0	0	0	0	265.86
75346429	1	O	6	9.15	66400	66257.74	6/1/2004	5/1/2034	541.46	360	360	80	7/1/2004	83000	1	1100000	0	1	9.15	0	0			0	0	0	0	0	541.46
75346627	1	O	6	10.99	82000	81615.32	6/1/2004	5/1/2024	845.84	240	240	20	7/1/2004	410000	2	5900000	1	1	10.99	0	0			0	0	0	0	0	845.84
75387365	1	O	6	8.25	165000	164788.85	8/1/2004	7/1/2034	1239.59	360	360	75	7/1/2004	220000	1	0	0	1	8.25	8	7.125	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1239.59
75472506	1	O	1	10.99	49000	48886.67	8/1/2004	5/1/2024	505.44	240	240	20	7/1/2004	245000	2	1200000	0	1	10.99	0	0			0	0	0	0	0	505.44
75492140	1	O	6	6.85	126000	125678.03	7/1/2004	6/1/2034	825.63	360	360	81.29	7/1/2004	155000	1	200000	0	1	6.85	8	5.5	6/1/2006	7/1/2006	6	6	1	12.85	6.85	825.63
75517722	7	O	6	7	260000	257524.74	7/1/2004	8/1/2019	2338.96	180	180	80	7/1/2004	325000	1	100000	0	1	7	8	5.5	5/1/2006	6/1/2006	6	6	1	13.75	7.75	2915.8
75589986	1	O	6	7.7	232500	231999.51	7/1/2004	6/1/2034	1657.64	360	360	31	7/1/2004	750000	1	100000	0	1	7.7	0	0			0	0	0	0	0	1657.64
75605782	1	O	8	7.65	176250	175866.78	7/1/2004	6/1/2034	1250.52	360	360	75	7/1/2004	235000	1	100000	0	1	7.65	8	7.125	6/1/2006	7/1/2006	6	6	1	13.65	7.65	1250.52
75634248	1	N	1	10.35	224250	223877.04	6/1/2004	5/1/2034	2026.2	360	360	75	7/1/2004	299000	1	1500000	1	1	10.35	0	0			0	0	0	0	0	2026.2
75693481	2	O	1	10.99	53000	52751.37	6/1/2004	5/1/2024	546.7	240	240	19.85	8/1/2004	267000	2	1110000	0	2	10.99	0	0			0	0	0	0	0	546.7
75832709	7	O	6	8	73600	73243.79	7/1/2004	6/1/2034	540.06	360	360	80	8/1/2004	92000	1	110000	0	1	8	8	5.5	6/1/2006	7/1/2006	6	6	1	14	8	540.06
75850248	1	O	6	7.35	144000	143555.48	6/1/2004	5/1/2034	992.12	360	360	90	7/1/2004	160000	1	2900000	0	1	7.35	8	5.5	5/1/2006	6/1/2006	6	6	1	13.35	7.35	992.12
75926606	7	O	6	6.15	500000	498541.6	7/1/2004	6/1/2034	3048.15	360	360	62.11	8/1/2004	805000	1	110000	0	1	6.15	8	5.5	6/1/2006	7/1/2006	6	6	1	12.15	6.15	3048.15
75930362	1	O	8	8.15	78500	78345.68	7/1/2004	6/1/2034	584.24	360	360	66.24	7/1/2004	118500	1	100000	0	1	8.15	8	5.5	6/1/2006	7/1/2006	6	6	1	14.15	8.15	584.24
75970129	5	N	6	9.7	80000	79923.64	8/1/2004	7/1/2034	684.39	360	360	80	8/1/2004	100000	1	10000	0	1	9.7	8	5.5	7/1/2007	8/1/2007	6	6	1	15.7	9.7	684.39
76060987	1	O	6	8.5	70000	69826.56	8/1/2004	5/1/2034	538.24	360	360	63.64	8/1/2004	110000	1	1110000	0	1	8.5	0	0			0	0	0	0	0	538.24
76062769	7	O	8	9	281250	280785.63	7/1/2004	6/1/2034	2263.01	360	360	75	7/1/2004	375000	1	900000	0	1	9	8	5.5	6/1/2006	7/1/2006	6	6	1	15	9	2263.01
76063187	1	O	6	6.15	160000	158628.79	6/1/2004	5/1/2024	1160.18	240	240	37.65	7/1/2004	425000	1	1100000	0	1	6.15	0	0			0	0	0	0	0	1160.18
76098581	1	O	6	8.35	126000	125842.01	8/1/2004	7/1/2034	955.47	360	360	75	8/1/2004	168000	1	10000	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	955.47

76146220	5	O		6	8.65	263700	263250.87	7/1/2004	6/1/2034	2093.4	360	360	89.39	7/1/2004	295000	1	200000	0	1	8.85	0	0			0	0	0	0	0	2093.4
76203545	1	O		6	9.95	125000	124887.75	8/1/2004	7/1/2034	1092.35	360	360	65.79	7/1/2004	190000	1	0	0	1	9.95	8	7.125	7/1/2006	8/1/2006	6	6	1	15.95	9.95	1092.35
76216407	7	O		1	7.99	120000	119673.01	6/1/2004	5/1/2034	879.69	360	360	80	7/1/2004	150000	1	1200000	0	1	7.99	8	5.5	5/1/2006	6/1/2006	6	6	1	13.99	7.99	879.69
76249388	3	O		1	10.85	23000	22877.96	6/1/2004	5/1/2024	235.06	240	240	20	7/1/2004	115000	2	5200000	1	1	10.85	0	0			0	0	0	0	0	235.06
76269240	1	O		6	7.99	116000	115843.5	8/1/2004	7/1/2034	850.36	360	360	80	8/1/2004	145000	1	10000	0	1	7.99	8	6.5	7/1/2007	8/1/2007	6	6	1	13.99	7.99	850.36
76295567	2	O		1	9.5	63000	62732.39	7/1/2004	6/1/2024	587.25	240	240	20	7/1/2004	315000	2	200000	0	2	9.5	0	0			0	0	0	0	0	587.25
76306887	1	O		6	7.45	87000	86736.65	6/1/2004	5/1/2034	605.35	360	360	46.77	8/1/2004	186000	1	1110000	0	1	7.45	0	0			0	0	0	0	0	605.35
76309665	1	O		6	10.45	140000	139829.8	7/1/2004	6/1/2034	1275.41	360	360	70	7/1/2004	200000	1	200000	0	1	10.45	0	0			0	0	0	0	0	1275.41
76334663	1	O		6	8.35	202000	201489.88	6/1/2004	5/1/2034	1531.79	360	360	79.84	7/1/2004	253000	1	1100000	0	1	8.35	8	5.5	5/1/2006	6/1/2006	6	6	1	14.35	8.35	1531.79
76361781	1	O		1	8.7	247500	247068.4	8/1/2004	7/1/2034	1597.07	360	360	90	8/1/2004	275000	1	10000	0	1	8.7	8	5.5	7/1/2006	8/1/2006	6	6	1	12.7	8.7	1597.07
76383066	1	O		6	7.9	104000	103784.96	7/1/2004	6/1/2034	755.88	360	360	78.79	8/1/2004	132000	1	210000	0	1	7.9	8	5.5	6/1/2006	7/1/2006	6	6	1	13.9	7.9	755.88
76388107	3	O		1	8.95	182893	182587.88	7/1/2004	6/1/2034	1465.03	360	360	53.01	7/1/2004	345000	1	100000	0	1	8.95	0	0			0	0	0	0	0	1465.03
76394444	7	O		1	7.5	99900	99676.18	7/1/2004	6/1/2034	698.52	360	360	71.41	7/1/2004	139900	1	200000	0	1	7.5	0	0			0	0	0	0	0	698.52
76423169	1	O		6	8.7	573200	572531.14	8/1/2004	7/1/2034	4488.92	360	360	80	8/1/2004	716500	1	10000	0	1	8.7	8	6.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	4488.92
76432483	1	O		6	5.99	75000	74698.5	6/1/2004	5/1/2034	449.19	360	360	83.33	7/1/2004	90000	1	3200000	0	1	5.99	8	5.5	5/1/2007	6/1/2007	6	6	1	11.99	5.99	449.19
76437820	1	O		6	8.6	115000	114755.81	7/1/2004	6/1/2034	892.42	360	360	69.7	7/1/2004	165000	1	1100000	0	1	8.6	0	0			0	0	0	0	0	892.42
76466283	1	O		6	7.325	101000	100688.63	8/1/2004	7/1/2034	694.15	360	360	81.21	8/1/2004	165000	1	4110000	0	1	7.325	8	6.5	5/1/2006	6/1/2006	6	6	1	13.325	7.325	694.15
76489426	1	O		6	8.99	160000	159469.74	6/1/2004	5/1/2034	1063.41	360	360	58.18	7/1/2004	275000	1	1100000	0	1	8.99	8	5.5	5/1/2006	6/1/2006	6	6	1	12.99	8.99	1063.41
76507326	1	O		6	9.8	275000	274733.5	8/1/2004	7/1/2034	2332.44	360	360	68.75	8/1/2004	400000	1	10000	0	1	9.8	8	7.125	7/1/2006	8/1/2006	6	6	1	15.8	9.8	2332.44
76528108	3	O		6	8.3	300000	299583.72	8/1/2004	7/1/2034	2264.36	360	360	80	8/1/2004	375000	1	10000	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	2264.36
76529486	1	O		1	5.99	750000	736645.6	7/1/2004	6/1/2034	4491.81	360	360	72.82	8/1/2004	1030000	1	110000	0	1	5.99	0	0			0	0	0	0	0	4491.81
76532381	1	O		1	10.35	54600	54321.8	6/1/2004	5/1/2024	539.63	240	240	20	8/1/2004	273000	2	1110000	0	1	10.35	0	0			0	0	0	0	0	539.63
76538263	3	O		6	8.35	210000	209603.65	7/1/2004	6/1/2034	1592.45	360	360	58.82	7/1/2004	357000	1	2000000	0	1	8.35	8	5.5	6/1/2006	7/1/2006	6	6	1	14.35	8.35	1592.45
76558121	3	O		6	9.25	108750	107813.06	8/1/2004	5/1/2019	1119.25	180	180	75	8/1/2004	145000	1	1110000	0	1	9.25	0	0			0	0	0	0	0	1119.25
76583764	1	O		6	9.4	125600	125344.8	6/1/2004	5/1/2034	1046.97	360	360	80	8/1/2004	157000	1	1110000	0	1	9.4	8	5.5	5/1/2006	6/1/2006	6	6	1	15.4	9.4	1046.97
76652924	1	O		8	5.99	126000	125621.07	7/1/2004	6/1/2034	754.63	360	360	44.21	8/1/2004	285000	1	210000	0	1	5.99	0	0			0	0	0	0	0	754.63
76664127	3	O		6	8.95	159250	158894.44	6/1/2004	5/1/2034	1275.64	360	360	65	7/1/2004	245000	1	1200000	0	1	8.95	0	0			0	0	0	0	0	1275.64
76664200	1	O		6	5.25	260000	258148.38	7/1/2004	6/1/2024	1752	240	240	55.32	8/1/2004	470000	1	111000	0	1	5.25	0	0			0	0	0	0	0	1752
76736362	1	O		1	8.9	210000	209784.89	8/1/2004	7/1/2034	1674.62	360	360	75	7/1/2004	280000	1	0	0	1	8.9	8	5.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	1674.62
76750249	1	O		6	7.35	225000	224480.64	7/1/2004	6/1/2034	1550.19	360	360	90	7/1/2004	250000	1	200000	0	1	7.35	8	5.5	6/1/2006	7/1/2006	6	6	1	13.35	7.35	1550.19
76772623	5	O		1	7.55	148410	147969.65	6/1/2004	5/1/2034	1042.8	360	360	90	8/1/2004	168000	1	4110000	0	1	7.55	8	5.5	5/1/2006	6/1/2006	6	6	1	13.55	7.55	1042.8
76815240	1	O		6	7.05	200000	199344.94	6/1/2004	5/1/2034	1337.33	360	360	50	8/1/2004	400000	1	2110000	0	1	7.05	8	5.5	5/1/2006	6/1/2006	6	6	1	13.05	7.05	1337.33
76824804	9	O		6	8.6	306000	305181.62	7/1/2004	6/1/2034	1954.3	360	360	90	8/1/2004	340000	1	110000	0	1	8.6	8	5.5	6/1/2006	7/1/2006	6	6	1	12.6	8.6	1954.3
76842681	1	O		6	7.85	61900	61361.41	7/1/2004	6/1/2034	445.58	360	360	80	8/1/2004	77000	1	110000	0	1	7.85	0	0			0	0	0	0	0	445.58
76869007	1	O		1	5.7	320000	318983.32	7/1/2004	6/1/2034	1857.29	360	360	80	7/1/2004	400000	1	290000	0	1	5.7	8	5.5	6/1/2006	7/1/2006	6	6	1	11.7	5.7	1857.29
76875806	2	O		6	7.25	335000	333707.12	6/1/2004	5/1/2034	2285.3	360	360	82.31	7/1/2004	407000	1	2200000	0	4	7.25	0	0			0	0	0	0	0	2285.3
76882422	1	O		1	7.75	182000	181481.15	6/1/2004	5/1/2034	1303.88	360	360	100	7/1/2004	183000	1	1200000	0	1	7.75	8	5.5	5/1/2006	6/1/2006	6	6	1	13.75	7.75	1303.88
76884287	7	O		6	7.9	252000	251653.24	8/1/2004	7/1/2034	1831.55	360	360	70	8/1/2004	360000	1	10000	0	1	7.9	8	5.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1831.55
76913607	5	O		1	7.875	220000	219542.79	7/1/2004	6/1/2034	1595.16	360	360	100	8/1/2004	220000	1	210000	0	1	7.875	8	5.5	6/1/2006	7/1/2006	6	6	1	13.875	7.875	1595.16
76925189	1	O		1	7.65	153000	152667.34	7/1/2004	6/1/2034	1085.56	360	360	75	8/1/2004	204000	1	110000	0	1	7.65	8	5.5	6/1/2006	7/1/2006	6	6	1	13.65	7.65	1085.56
76926583	2	N		6	7.5	130000	129806.44	8/1/2004	7/1/2034	908.98	360	360	52	7/1/2004	250000	1	0	0	2	7.5	0	0			0	0	0	0	0	908.98
76926668	2		2	1	6.35	241500	240593.79	6/1/2004	5/1/2034	1502.7	360	360	70	8/1/2004	345000	1	1210000	0	4	6.35	8	5.5	5/1/2006	6/1/2006	6	6	1	12.35	6.35	1502.7
76950824	7	O		1	9.7	64800	64738.63	8/1/2004	7/1/2034	554.36	360	360	80	8/1/2004	81000	1	10000	0	1	9.7	0	0			0	0	0	0	0	554.36
76965060	1	O		6	6.75	189000	188343.55	6/1/2004	5/1/2034	1225.86	360	360	54.78	8/1/2004	345000	1	1110000	0	1	6.75	8	5.5	5/1/2006	6/1/2006	6	6	1	12.75	6.75	1225.86
76983022	1	O		6	7.6	110400	110157.54	7/1/2004	6/1/2034	779.51	360	360	80	7/1/2004	138000	1	100000	0	1	7.6	8	7.125	6/1/2007	7/1/2007	6	6	1	13.6	7.6	779.51
77043404	5	O		1	9.35	149463	149155.9	6/1/2004	5/1/2034	1240.45	360	360	100	8/1/2004	149463	1	1110000	0	1	9.35	8	5.5	5/1/2006	6/1/2006	6	6	1	15.35	9.35	1240.45
77057941	1	O		6	7.85	140000	139805.69	8/1/2004	7/1/2034	1012.67	360	360	68.29	8/1/2004	205000	1	10000	0	1	7.85	8	7.125	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1012.67
77070928	1	O		1	11.25	44000	43850.75	7/1/2004	6/1/2024	461.68	240	240	20	7/1/2004	232000	2	200000	0	1	11.25	0	0			0	0	0	0	0	461.68
77075885	7	O		1	8.45	60900	60725.3	8/1/2004	7/1/2034	465.35	360	360	80	7/1/2004	76000	1	0	0	1	8.45	0	0			0	0	0	0	0	465.35
77081263	5	O		1	10.99	75400	75005.37	6/1/2004	5/1/2024	777.76	240	240	20	7/1/2004	377000	2	2200000	0	1	10.99	0	0			0	0	0	0	0	777.76
77098366	1	O		6	8.5	176400	176185.5	8/1/2004	7/1/2034	1356.37	360	360	70	8/1/2004	252000	1	10000	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1356.37
77106284	5	O		6	9.5	105600	105389.72	6/1/2004	5/1/2034	887.95	360	360	80	8/1/2004	132000	1	1100000	0	1	9.5	8	5.5	5/1/2006	6/1/2006	6	6	1	15.5	9.5	887.95
77213643	2	O		1	6.45	224000	223175.46	6/1/2004	5/1/2034	1408.48	360	360	80	7/1/2004	285000	1	1200000	0	2	6.45	8	5.5	5/1/2006	6/1/2006	6	6	1	12.45	6.45	1408.48
77218485	1	O		6	5.75	469000	467523.94	7/1/2004	6/1/2034	2736.96	360	360	63.38	7/1/2004	740000	1	100000	0	1	5.75	0	0			0	0	0	0	0	2738.96
77287969	5	O		6	7.7	195000	194418.78	6/1/2004	5/1/2034	1390.28	360	360	61.9	8/1/2004	315000	1	1110000	0	1	7.7	8	6.5	5/1/2006	6/1/2006	6	6	1	13.7	7.7	1390.28
77290567	1	O		6	6.99	236000	235217.88	6/1/2004	5/1/2034	1568.53	360	360	80	7/1/2004	295000	1	2200000	0	1	6.99	0	0			0	0	0	0	0	1568.53
77355121	1	O		6	7.5	152150	151809.11	7/1/2004	6/1/2034	1063.86	360	360	85	7/1/2004	179000	1	200000	0	1	7.5	8	5.5	6/1/2006	7/1/2006	6	6	1	13.5	7.5	1063.86
77362069	5	O		6	11.525	157500	157399.39	8/1/2004	7/1/2034	1562.72	360	360	84.95	7/1/2004	242500	1	0	0	1	11.525	8	7.125	7/1/2007	8/1/2007	6	6	1	17.525	11.525	1562.72
77398881	2	O		6	6.85	391000	388642.79	6/1/2004	5/1/2034	2562.07	360	360	85	8/1/2004	460000	1	1110000	0	3	6.85	0	0			0	0	0	0	0	2562.07
77411064	7	O		8	8.3	123750	123434.3	6/1/2004	5/1/2034	934.05	360	360	75	7/1/2004	165000	1	1900000	0	1	8.3	8	5.5	5/1/2006	6/1/2006	6	6	1	14.3	8.3	934.05
77416089	7	O		6	8.1	145000	144711.12	7/1/2004	6/1/2034	1074.09	360	360	76.32	8/1/2004	190000	1	110000	0	1	8.1	8	5.5	6/1/2007	7/1/2007	6	6	1	14.1	8.1	1074.09
77427706	1		2	6	8.6	100000	99820.66	7/1/2004	6/1/2034	776.02	360	360	71.43	8/1/2004	140000	1	110000	0	1	8.6	0	0			0	0	0	0	0	776.02
77434702	1	O		6	6.45	245000	244325.45	7/1/2004	6/1/2034	1540.52	360	360	70	8/1/2004	350000	1	110000	0	1	6.45	0	0			0	0	0	0	0	1540.52
77436483	1	O		6	5.7	183000	182418.57	7/1/2004	6/1/2034	1062.14	360	360	52.29	8/1/2004	350000	1	110000	0	1	5.7	0	0			0	0	0	0	0	1062.14
77437127	1	O		8	6.6	118000	117578.05	6/1/2004	5/1/2034	753.62	360	360	77.12	7/1/2004	153000	1	1200000	0	1	6.6	0	0			0	0	0	0	0	753.62
77442523	1	O		8	7.45	133600	133297.66	7/1/2004	6/1/2034	929.59	360	360	80	8/1/2004	167000	1	110000	0	1	7.45	0	0			0	0	0	0	0	929.59
77487801	7	O		1	9.99	176250	176013.63	7/1/2004	6/1/2034	1545.42	360	360	75	7/1/2004	252500	1	100000	0	1	9.99	0	0			0	0	0	0	0	1545.42
77492924	3	O		6	8.5	200000	199510.17	6/1/2004	5/1/2034	1537.63	360	360	80	8/1/2004	250000	1	1110000	0	1	8.5	8	5.5	5/1/2006	6/1/2006	6	6	1	14.5	8.5	1537.63
77500528	1	O		6	10.4	84500	84396.16	7/1/2004	6/1/2034	766.65	360	360	66.02	8/1/2004	128000	1	110000	0	1	10.4	8	7.125	6/1/2006	7/1/2006	6	6	1	16.4	10.4	766.65
77505287	5	O		6	10.15	63600	63517.56	7/1/2004	6/1/2034	565.2	360	360	60	7/1/2004	106000	1	2000000	0	1	10.15	8	6.5	6/1/2006	7/1/2006	6	6	1	16.15	10.15	565.2
77511129	1	O		6	9.4	68800	68660.09	6/1/2004	5/1/2034	573.5	360	360	80	7/1/2004	86000	1	1200000	0	1	9.4	8	5.5	5/1/2006	6/1/2006	6	6	1	15.4	9.4	573.5
77555548	1	O		8	7.5	199749	199298.11	7/1/2004	6/1/2034	1396.68	360	360	85	7/1/2004	235000	1	200000	0	1	7.5	0	0			0	0	0	0	0	1396.68
77583102	3	N		1	8.25	108000	107721.67	6/1/2004	5/1/2034	811.37	360	360	80	7/1/2004	135000	1	2400000	0	1	8.25	8	5.5	5/1/2006	6/1/2006	6	6	1	14.25	8.25	811.37
77603082	1	O		6	6.9	108000	107809.71	9/1/2004	8/1/2034	711.29	360	360	80	8/1/2004	135000	1	0	0	1	6.9	0	0			0	0	0	0	0	711.29
77625127	1	N		6	7.99	150000	149899.14	9/1/2004	8/1/2034	1099.61	360	360	62.5	8/1/2004	240000	1	0	0	1	7.99	8	5.5	8/1/2006	9/1/2006	6	6	1	13.99	7.99	1099.61
77628204	7	O		6	8.45	284400	283974.07	7/1/2004	6/1/2034	2178.73	360	360	72	7/1/2004	395000	1	100000	0	1	8.45	8	5.5	6/1/2006	7/1/2006	6	6	1	14.45	8.45	2176.73
77634723	1	O		6	6.2	162500	161872.41	6/1/2004	5/1/2034	995.27	360	360	65	8/1/2004	250000	1	1110000	0	1	6.2	0	0			0	0	0	0	0	995.27

77637569	1	O		6	9.45	177600	177242.64	6/1/2004	5/1/2034	1488.89	360	360	80	7/1/2004	222000	1	1100000	0	1	9.45	6	5.5	5/1/2006	6/1/2006	6	6	1	15.45	9.45	1488.89
77649382	1	O		6	7.25	60000	59858.73	7/1/2004	6/1/2034	409.31	360	360	22.64	12/1/2004	265000	1	111111	0	1	7.25	6	5.5	6/1/2006	7/1/2006	6	6	1	13.25	7.25	409.31
77658466	1	O		6	5.7	138000	137414	6/1/2004	5/1/2034	800.96	360	360	79.77	8/1/2004	173000	1	1210000	0	1	5.7	0	0			0	0	0	0	0	800.96
77668606	5	O		1	8.25	73655	73008.41	9/1/2004	8/1/2034	548.84	360	360	95	8/1/2004	76950	1	0	0	1	8.25	6	5.5	8/1/2006	9/1/2006	6	6	1	14.25	8.25	548.84
77691487	1	O		6	8.9	198955	198283.92	6/1/2004	5/1/2034	1310.32	360	360	71.06	8/1/2004	280000	1	1110000	0	1	8.9	0	0			0	0	0	0	0	1310.32
77702660	1	O		6	7.85	72800	72698.95	8/1/2004	7/1/2034	526.59	360	360	80	8/1/2004	91000	1	10000	0	1	7.85	6	5.5	7/1/2007	8/1/2007	6	6	1	13.85	7.85	526.59
77711984	5	O		6	8.4	264000	263340.07	8/1/2004	7/1/2034	2011.26	360	360	80	7/1/2004	330000	1	2200000	0	1	8.4	0	0			0	0	0	0	0	2011.26
77760387	1	N		6	6.75	365500	364550.61	7/1/2004	6/1/2034	2370.63	360	360	85	8/1/2004	430000	1	110000	0	1	6.75	0	0			0	0	0	0	0	2370.63
77777308	1	O		6	5.8	142000	141557.29	7/1/2004	6/1/2034	833.19	360	360	66.67	8/1/2004	213000	1	110000	0	1	5.8	0	0			0	0	0	0	0	833.19
77787448	1	O		6	8.1	76000	75774.26	7/1/2004	6/1/2034	562.97	360	360	80	8/1/2004	95000	1	110000	0	1	8.1	0	0			0	0	0	0	0	562.97
77797548	1	O		6	8.6	261000	260889.09	8/1/2004	7/1/2034	2025.4	360	360	90	7/1/2004	290000	1	0	0	1	8.6	6	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	2025.4
77804722	5	O		6	9.75	93500	93368.07	7/1/2004	6/1/2034	803.31	360	360	29.68	8/1/2004	315000	1	110000	0	1	9.75	0	0			0	0	0	0	0	803.31
77808681	1	O		6	7.85	300000	299583.62	8/1/2004	7/1/2034	2170.01	360	360	73.17	8/1/2004	410000	1	10000	0	1	7.85	6	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2170.01
77812428	1	O		1	10.75	69200	68865.05	8/1/2004	5/1/2024	702.54	240	240	20	8/1/2004	346000	2	1110000	0	1	10.75	0	0			0	0	0	0	0	702.54
77816783	1	O		8	5.95	189000	188234.46	8/1/2004	5/1/2034	1127.09	360	360	90	7/1/2004	210000	1	1200000	0	1	5.95	8	5.5	5/1/2006	6/1/2006	6	6	1	11.95	5.95	1127.09
77838787	1	O		1	8.1	144500	144309.33	8/1/2004	7/1/2034	1070.39	360	360	85	7/1/2004	170000	1	0	0	1	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1070.39
77840080	1	O		8	9.15	137700	137553.65	8/1/2004	7/1/2034	1122.86	360	360	90	7/1/2004	153000	1	0	0	1	9.15	8	6.5	7/1/2006	8/1/2006	6	6	1	15.15	9.15	1122.86
77864320	5	O		6	5.74	143000	142549.07	7/1/2004	6/1/2034	833.61	360	360	46.89	7/1/2004	305000	1	100000	0	1	5.74	0	0			0	0	0	0	0	833.61
77871267	1	O		8	5.85	232000	231042.34	6/1/2004	5/1/2034	1368.67	360	360	76.07	7/1/2004	305000	1	2200000	0	1	5.85	0	0			0	0	0	0	0	1368.67
77916183	1	O		6	8.85	259000	258707	8/1/2004	7/1/2034	2056.09	360	360	70	8/1/2004	370000	1	10000	0	1	8.85	8	5.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	2056.09
77923423	1	O		6	10.1	63750	63668.48	7/1/2004	6/1/2034	564.17	360	360	75	7/1/2004	85000	1	100000	0	1	10.1	8	6.5	8/1/2007	7/1/2007	6	6	1	16.1	10.1	564.17
77928968	1	O		6	5.7	146000	145531.17	7/1/2004	6/1/2034	847.39	360	360	63.48	8/1/2004	230000	1	110000	0	1	5.7	0	0			0	0	0	0	0	847.39
77947125	1	O		6	6.25	212500	212298.37	9/1/2004	8/1/2034	1308.4	360	360	85	8/1/2004	250000	1	0	0	1	6.25	8	5.5	8/1/2007	9/1/2007	6	6	1	12.25	6.25	1308.4
77955789	1	O		6	9.99	180000	179736.73	7/1/2004	6/1/2034	1578.3	360	360	64.75	8/1/2004	278000	1	210000	0	1	9.99	8	7.125	8/1/2006	7/1/2006	6	6	1	15.99	9.99	1578.3
77993665	5	O		6	7	122850	122648	8/1/2004	7/1/2034	817.33	360	360	65	7/1/2004	189000	1	0	0	1	7	0	0			0	0	0	0	0	817.33
78012368	1	O		6	7.75	111000	110783.44	7/1/2004	6/1/2034	795.22	360	360	60	7/1/2004	185000	1	100000	0	1	7.75	8	5.5	6/1/2006	7/1/2006	6	6	1	13.75	7.75	795.22
78035904	1	O		1	10.99	34000	33880.9	7/1/2004	6/1/2024	350.72	240	240	20	8/1/2004	170000	2	110000	0	1	10.99	0	0			0	0	0	0	0	350.72
78044104	5	O		6	11.65	74800	73968.65	7/1/2004	6/1/2034	749.32	360	360	69.91	8/1/2004	107000	1	110000	0	1	11.65	8	7.125	6/1/2006	7/1/2006	6	6	1	17.65	11.65	749.32
78046208	5	O		6	7.95	84000	83885.74	8/1/2004	7/1/2034	613.44	360	360	80	8/1/2004	105000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	613.44
78073005	1	O		6	8.35	63750	63670.05	8/1/2004	7/1/2034	483.43	360	360	85	7/1/2004	75000	1	0	0	1	8.35	0	0			0	0	0	0	0	483.43
78082963	1	O		6	8.8	368000	367579.38	8/1/2004	7/1/2034	2908.21	360	360	80	7/1/2004	460000	1	0	0	1	8.8	8	7.125	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2908.21
78092566	1	O		1	6.9	158400	158000.42	7/1/2004	6/1/2034	1043.23	360	360	80	7/1/2004	198000	1	200000	0	1	6.9	8	5.5	6/1/2006	7/1/2006	6	6	1	12.9	6.9	1043.23
78110145	2	O		1	9.2	187000	186703.83	7/1/2004	6/1/2034	1531.64	360	360	100	8/1/2004	200000	1	110000	0	2	9.2	8	5.5	6/1/2006	7/1/2006	6	6	1	15.2	9.2	1531.64
78115862	1	O		8	5.7	256000	255186.66	7/1/2004	6/1/2034	1485.83	360	360	80	8/1/2004	320000	1	110000	0	1	5.7	0	0			0	0	0	0	0	1485.83
78123488	1	O		8	9.35	73650	73079.89	7/1/2004	6/1/2019	762.42	180	180	81.83	7/1/2004	90000	1	200000	0	1	9.35	0	0			0	0	0	0	0	762.42
78129285	1	O		6	6.75	150000	149604.08	7/1/2004	6/1/2034	972.8	360	360	56.6	8/1/2004	265000	1	110000	0	1	6.75	0	0			0	0	0	0	0	972.8
78132107	1	O		6	8.8	136000	135765.95	7/1/2004	6/1/2034	1074.78	360	360	80	8/1/2004	170000	1	110000	0	1	8.8	8	6.5	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1074.78
78133329	1	O		6	8.45	60000	59889.03	7/1/2004	6/1/2034	459.23	360	360	20	8/1/2004	300000	1	110000	0	1	8.45	8	5.5	6/1/2006	7/1/2006	6	6	1	14.45	8.45	459.23
78181062	1	O		6	10.85	34000	33878.19	7/1/2004	6/1/2024	347.48	240	240	20	7/1/2004	170000	2	100000	0	1	10.85	0	0			0	0	0	0	0	347.48
78181344	1	O		1	7.5	134100	133900.33	8/1/2004	7/1/2034	937.65	360	360	90	8/1/2004	149000	1	10000	0	1	7.5	8	5.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	937.65
78182508	7	O		6	8.4	147900	147716.44	8/1/2004	7/1/2034	1126.76	360	360	85	8/1/2004	174000	1	10000	0	1	8.4	8	5.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1126.76
78190121	7	O		6	8.45	83500	83397.42	8/1/2004	7/1/2034	639.09	360	360	64.23	8/1/2004	130000	1	10000	0	1	8.45	8	5.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	639.09
78205820	1	O		6	8.35	112800	112587.09	7/1/2004	6/1/2034	855.38	360	360	80	7/1/2004	141000	1	100000	0	1	8.35	8	5.5	6/1/2006	7/1/2006	6	6	1	14.35	8.35	855.38
78212040	1	O		6	7.65	123000	122732.55	7/1/2004	6/1/2034	872.71	360	360	64.23	7/1/2004	191500	1	200000	0	1	7.65	0	0			0	0	0	0	0	872.71
78212925	7	O		6	8.65	77000	76883.34	7/1/2004	6/1/2034	600.27	360	360	70	8/1/2004	110000	1	210000	0	1	8.65	8	5.5	6/1/2007	7/1/2007	6	6	1	14.65	8.65	600.27
78216108	1	O		6	7.4	104550	104391.19	8/1/2004	7/1/2034	723.89	360	360	85	8/1/2004	123000	1	10000	0	1	7.4	8	5.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	723.89
78217544	1	O		1	8.05	74250	74151.01	8/1/2004	7/1/2034	547.42	360	360	90	8/1/2004	83000	1	10000	0	1	8.05	8	5.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	547.42
78229986	5	N		6	5.99	78000	77190.65	7/1/2004	6/1/2019	657.79	180	180	58.65	7/1/2004	133000	1	100000	0	1	5.99	0	0			0	0	0	0	0	657.79
78241505	2	O		6	8.35	425000	423405.2	8/1/2004	5/1/2034	2644.51	360	360	60.71	7/1/2004	700000	1	2200000	0	2	6.35	0	0			0	0	0	0	0	2644.51
78245560	1	O		6	8.1	201600	201199.66	7/1/2004	6/1/2034	1493.35	360	360	90	8/1/2004	224000	1	110000	0	1	8.1	8	5.5	6/1/2006	7/1/2006	6	6	1	14.1	8.1	1493.35
78251147	1	O		6	5.75	388000	386681.84	7/1/2004	6/1/2034	2264.27	360	360	67.24	7/1/2004	577000	1	200000	0	1	5.75	0	0			0	0	0	0	0	2264.27
78256587	1	O		6	7.85	136000	135715.93	7/1/2004	6/1/2034	983.74	360	360	80	7/1/2004	170000	1	100000	0	1	7.85	0	0			0	0	0	0	0	983.74
78260783	1	O		8	5.99	205700	205081.4	7/1/2004	6/1/2034	1231.96	360	360	85	8/1/2004	242000	1	110000	0	1	5.99	0	0			0	0	0	0	0	1231.96
78307147	1	O		6	7.6	350200	349430.91	7/1/2004	6/1/2034	2472.68	360	360	85	7/1/2004	412000	1	200000	0	1	7.6	8	5.5	6/1/2006	7/1/2006	6	6	1	13.6	7.6	2472.68
78316361	1	O		8	5.75	137000	135549.44	7/1/2004	6/1/2019	1137.67	180	180	40.29	8/1/2004	340000	1	110000	0	1	5.75	0	0			0	0	0	0	0	1137.67
78356466	1	O		6	6.25	195000	194240.46	7/1/2004	6/1/2034	1200.65	360	360	61.9	8/1/2004	315000	1	110000	0	1	6.25	0	0			0	0	0	0	0	1200.65
78358603	1	O		6	8.45	209700	209442.39	8/1/2004	7/1/2034	1604.99	360	360	90	8/1/2004	233000	1	10000	0	1	8.45	8	6.5	7/1/2007	8/1/2007	6	6	1	14.45	8.45	1604.99
78365889	1	O		6	7.25	116000	115818.46	8/1/2004	7/1/2034	791.33	360	360	81.69	8/1/2004	142000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	791.33
78383064	2	O		1	8.2	122000	121842.28	8/1/2004	7/1/2034	912.27	360	360	100	7/1/2004	122000	1	0	0	2	8.2	8	5.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	912.27
78404225	3	O		6	7.8	182000	181744.83	8/1/2004	7/1/2034	1310.17	360	360	65	7/1/2004	280000	1	0	0	1	7.8	8	7.125	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1310.17
78448968	1	O		6	5.55	133000	131567.84	7/1/2004	6/1/2019	1090.26	180	180	70	7/1/2004	190000	1	200000	0	1	5.55	0	0			0	0	0	0	0	1090.26
78458108	5	O		1	6.75	369668	369029.65	8/1/2004	7/1/2034	2397.66	360	360	90	7/1/2004	421554	1	0	0	1	6.75	8	5.5	7/1/2006	8/1/2006	6	6	1	12.75	6.75	2397.66
78458940	1	O		6	6.95	71000	70548.74	8/1/2004	7/1/2019	636.19	180	180	64.55	8/1/2004	110000	1	10000	0	1	6.95	0	0			0	0	0	0	0	636.19
78468469	1	N		1	8.5	245700	245551.15	9/1/2004	8/1/2034	1889.23	360	360	90	8/1/2004	273000	1	0	0	1	8.5	8	5.5	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1889.23
78473865	1	O		6	8.4	193300	192938.86	7/1/2004	6/1/2034	1472.64	360	360	78.9	7/1/2004	245000	1	200000	0	1	8.4	8	7.125	6/1/2006	7/1/2006	6	6	1	14.4	8.4	1472.64
78492485	1	O		1	5.8	229600	229123.94	8/1/2004	7/1/2034	1347.19	360	360	80	8/1/2004	287000	1	10000	0	1	5.8	8	5.5	7/1/2006	8/1/2006	6	6	1	11.8	5.8	1347.19
78494143	5	O		6	8.35	67200	67073.15	7/1/2004	6/1/2034	509.59	360	360	80	8/1/2004	84000	1	110000	0	1	8.35	8	5.5	6/1/2006	7/1/2006	6	6	1	14.35	8.35	509.59
78495702	5	O		6	10.2	268500	268273.1	8/1/2004	7/1/2034	2378.22	360	360	65	8/1/2004	410000	1	10000	0	1	10.2	8	7.125	7/1/2006	8/1/2006	6	6	1	16.2	10.2	2378.22
78515426	1	O		6	8.35	374000	373301.98	8/1/2004	7/1/2034	2327.17	360	360	85	7/1/2004	440000	1	0	0	1	8.35	0	0			0	0	0	0	0	2327.17
78526522	1	O		6	8.8	221000	220603.7	7/1/2004	6/1/2034	1714.99	360	360	85	7/1/2004	260000	1	400000	0	1	8.8	8	5.5	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1714.99
78527405	3	O		6	6.99	72000	71821.55	7/1/2004	6/1/2034	478.54	360	360	62.61	8/1/2004	115000	1	210000	0	1	6.99	8	5.5	6/1/2006	7/1/2006	6	6	1	12.99	6.99	478.54
78528668	5	O		1	6.6	186276	185944.79	8/1/2004	7/1/2034	1189.67	360	360	80	8/1/2004	232846	1	10000	0	1	6.6	8	5.5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1189.67
78547387	1	O		6	8.15	301500	301106.22	8/1/2004	7/1/2034	2243.91	360	360	90	8/1/2004	335000	1	10000	0	1	8.15	8	5.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2243.91
78576345	1	O		6	6.25	60000	59842.73	7/1/2004	6/1/2034	369.44	360	360	30.77	8/1/2004	195000	1	111000	0	1	6.25	0	0			0	0	0	0	0	369.44
78597887	2		2	1	7.75	279000	278604.87	8/1/2004	7/1/2034	1998.8	360	360	90	8/1/2004	310000	1	10000	0	4	7.75	8	5.5	7/1/2008	8/1/2008	6	6	1	13.75	7.75	1998.8
78603668	2	N		1	7.125	216000	215653.49	8/1/2004	7/1/2034	1455.24	360	360	90	7/1/2004	241000	1	0	0	2	7.125	8	5.5	7/1/2006	8/1/2006	6	6	1	13.125	7.125	1455.24
78638764	1	O		6	6	78000	77758.49	7/1/2004	6/1/2034	467.65	360	360	70.91	8/1/2004	110000	1	210000	0	1	6	8	5.5	6/1/2007	7/1/2007	6	6	1	12	6	467.65

78641602	1	N		1	6.85	60300	60197.87	8/1/2004	7/1/2034	395.13	360	360	90	7/1/2004	67000	1	0	0	1	6.85	8	5.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	395.13
78672680	5	O		6	8.65	94640	94472.02	7/1/2004	6/1/2034	737.79	360	360	80	8/1/2004	118300	1	110000	0	1	8.65	8	5.5	6/1/2007	7/1/2007	6	6	1	14.65	8.65	737.79
78674405	1	O		6	8.9	65120	65047.07	8/1/2004	7/1/2034	519.3	360	360	74	8/1/2004	88000	1	10000	0	1	8.9	0	0			0	0	0	0	0	519.3
78680683	1	N		6	7.35	175500	175230.05	8/1/2004	7/1/2034	1209.15	360	360	90	8/1/2004	195000	1	10000	0	1	7.35	8	5.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1209.15
78691185	1	O		1	8.99	141213	141057.82	8/1/2004	7/1/2034	1135.22	360	360	85	7/1/2004	167000	1	0	0	1	8.99	8	5.5	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1135.22
78692225	1	N		6	7.6	96000	95859.86	8/1/2004	7/1/2034	677.84	360	360	80	8/1/2004	134000	1	10000	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	677.84
78697703	1	O		8	8.65	117000	116792.33	7/1/2004	6/1/2034	912.1	360	360	79.59	8/1/2004	147000	1	110000	0	1	8.65	0	0			0	0	0	0	0	912.1
78701307	7	O		1	9.7	88900	88815.82	8/1/2004	7/1/2034	760.53	360	360	70	8/1/2004	127000	1	10000	0	1	9.7	8	5.5	7/1/2006	8/1/2006	6	6	1	15.7	9.7	760.53
78713104	1	O		6	6.35	149000	148581.75	7/1/2004	6/1/2034	927.14	360	360	48.06	7/1/2004	310000	1	200000	0	1	6.35	0	0			0	0	0	0	0	927.14
78725629	1	O		1	8.09	300000	299603.37	8/1/2004	7/1/2034	2220.15	360	360	88.24	7/1/2004	340000	1	0	0	1	8.09	8	5.5	7/1/2006	8/1/2006	6	6	1	14.09	8.09	2220.15
78735685	1	O		6	8.25	267000	266658.3	8/1/2004	7/1/2034	2005.89	360	360	82.15	8/1/2004	325000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	2005.89
78738101	1	O		8	7.5	101250	101023.14	7/1/2004	6/1/2034	707.96	360	360	84.38	7/1/2004	120000	1	200000	0	1	7.5	0	0			0	0	0	0	0	707.96
78751583	5	O		8	7.8	142500	142300.21	8/1/2004	7/1/2034	1025.82	360	360	95	7/1/2004	150000	1	0	0	1	7.8	8	5.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1025.82
78756285	1	O		6	6.5	185000	184664.8	8/1/2004	7/1/2034	1169.33	360	360	53.94	7/1/2004	343000	1	0	0	1	6.5	0	0			0	0	0	0	0	1169.33
78761327	1	O		6	6.6	180000	179518.59	7/1/2004	6/1/2034	1149.59	360	360	47.37	7/1/2004	380000	1	200000	0	1	6.6	0	0			0	0	0	0	0	1149.59
78761883	1	O		1	5.95	151200	150741.83	7/1/2004	6/1/2034	901.67	360	360	80	8/1/2004	189000	1	110000	0	1	5.95	8	5.5	6/1/2006	7/1/2006	6	6	1	11.95	5.95	901.67
78766847	7	O		6	8.3	112000	111786.45	7/1/2004	6/1/2034	845.38	360	360	70	7/1/2004	160000	1	300000	0	1	8.3	8	5.5	6/1/2006	7/1/2006	6	6	1	14.3	8.3	845.38
78774528	7	O		1	7.2	66600	66441.62	7/1/2004	6/1/2034	452.08	360	360	30	8/1/2004	222000	1	110000	0	1	7.2	8	5.5	6/1/2006	7/1/2006	6	6	1	13.2	7.2	452.08
78776721	1	O		6	11.1	141500	141350.51	7/1/2004	6/1/2034	1358.25	360	360	65.81	7/1/2004	215000	1	200000	0	1	11.1	8	7.125	6/1/2006	7/1/2006	6	6	1	17.1	11.1	1358.25
78790045	1	N		1	7.25	445500	444451.07	7/1/2004	6/1/2034	3039.1	360	360	90	7/1/2004	500000	1	200000	0	1	7.25	8	5.5	6/1/2006	7/1/2006	6	6	1	13.25	7.25	3039.1
78800109	1	O		6	10.15	253750	253531.64	8/1/2004	7/1/2034	2255.02	360	360	70	7/1/2004	362500	1	0	0	1	10.15	8	7.125	7/1/2006	8/1/2006	6	6	1	16.15	10.15	2255.02
78814605	1	O		6	7.85	130400	130127.63	7/1/2004	6/1/2034	943.23	360	360	80	8/1/2004	163000	1	210000	0	1	7.85	8	5.5	6/1/2006	7/1/2006	6	6	1	13.85	7.85	943.23
78836145	1	O		6	5.5	650000	648573.82	8/1/2004	7/1/2034	3690.63	360	360	59.09	8/1/2004	1100000	1	10000	0	1	5.5	0	0			0	0	0	0	0	3690.63
78843026	2	N		6	8.7	106200	106078.07	8/1/2004	7/1/2034	831.69	360	360	84.96	8/1/2004	125000	1	10000	0	2	8.7	0	0			0	0	0	0	0	831.69
78863628	1	O		6	7.65	208800	208346.01	7/1/2004	6/1/2034	1481.47	360	360	80	7/1/2004	261000	1	900000	0	1	7.65	8	5.5	6/1/2006	7/1/2006	6	6	1	13.65	7.65	1481.47
78863982	1	O		6	7.5	149000	148742.02	7/1/2004	6/1/2034	1041.83	360	360	63.4	8/1/2004	235000	1	110000	0	1	7.5	0	0			0	0	0	0	0	1041.83
78866682	1	O		1	5.3	276000	275371.31	8/1/2004	7/1/2034	1532.65	360	360	80	7/1/2004	345000	1	0	0	1	5.3	8	5.5	7/1/2006	8/1/2006	6	6	1	11.3	5.3	1532.65
78887247	1	O		6	7.75	500000	498934.44	7/1/2004	6/1/2034	3582.07	360	360	76.92	7/1/2004	650000	1	200000	0	1	7.75	8	5.5	6/1/2006	7/1/2006	6	6	1	13.75	7.75	3582.07
78913902	3	O		1	7.25	289750	289296.56	8/1/2004	7/1/2034	1976.61	360	360	95	7/1/2004	305000	1	0	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1976.61
78922580	1	O		6	6.85	270000	269312.24	7/1/2004	6/1/2034	1789.2	360	360	90	8/1/2004	300000	1	110000	0	1	6.85	8	5.5	6/1/2006	7/1/2006	6	6	1	12.85	6.85	1769.2
78927944	1	O		6	8.1	114000	113773.6	7/1/2004	6/1/2034	844.46	360	360	76.51	7/1/2004	149000	1	200000	0	1	8.1	8	5.5	6/1/2006	7/1/2006	6	6	1	14.1	8.1	844.46
78933363	5	O		6	7.9	162400	162064.17	7/1/2004	6/1/2034	1180.34	360	360	80	8/1/2004	203000	1	110000	0	1	7.9	0	0			0	0	0	0	0	1180.34
78957388	1	O		6	7.7	60000	59642.78	8/1/2004	7/1/2019	563.05	180	180	72.29	7/1/2004	83000	1	0	0	1	7.7	0	0			0	0	0	0	0	563.05
78958923	5	O		6	8.8	132000	131772.83	7/1/2004	6/1/2034	1043.17	360	360	80	7/1/2004	165000	1	100000	0	1	8.8	8	6.5	6/1/2006	7/1/2006	6	6	1	14.8	8.8	1043.17
78961648	7	O		8	9.35	74900	74823.68	8/1/2004	7/1/2034	621.62	360	360	70	8/1/2004	107000	1	10000	0	1	9.35	8	5.5	7/1/2006	8/1/2006	6	6	1	15.35	9.35	621.62
78964327	5	O		1	8.8	95200	95036.18	7/1/2004	6/1/2034	752.35	360	360	80	8/1/2004	119000	1	110000	0	1	8.8	8	5.5	6/1/2006	7/1/2006	6	6	1	14.8	8.8	752.35
78965589	1	O		6	8.65	82025	81879.39	7/1/2004	6/1/2034	639.45	360	360	85	7/1/2004	96500	1	400000	0	1	8.65	0	0			0	0	0	0	0	639.45
78965761	1	O		6	8.95	468750	467968.01	7/1/2004	6/1/2034	3754.82	360	360	75	7/1/2004	625000	1	100000	0	1	8.95	8	5.5	6/1/2006	7/1/2006	6	6	1	14.95	8.95	3754.82
78968724	5	O		1	9.8	70200	70134.92	8/1/2004	7/1/2034	605.71	360	360	90	8/1/2004	78000	1	10000	0	1	9.8	0	0			0	0	0	0	0	605.71
78975483	1	O		6	5.9	212500	211649.93	7/1/2004	6/1/2034	1260.42	360	360	58.87	7/1/2004	375000	1	100000	0	1	5.9	0	0			0	0	0	0	0	1260.42
78992245	1	O		8	6.99	101000	100749.69	7/1/2004	6/1/2034	671.28	360	360	40.4	7/1/2004	250000	1	400000	0	1	6.99	0	0			0	0	0	0	0	671.28
78994860	1	O		6	9.1	63500	63431.79	8/1/2004	7/1/2034	515.52	360	360	73.84	7/1/2004	86000	1	0	0	1	9.1	0	0			0	0	0	0	0	515.52
78995768	5	O		8	8.3	105000	104837.13	7/1/2004	6/1/2034	867.62	360	360	75	7/1/2004	140000	1	100000	0	1	9.3	8	7.125	6/1/2007	7/1/2007	6	6	1	15.3	9.3	867.62
79005484	2	O		6	6.9	224000	223624.38	8/1/2004	7/1/2034	1475.27	360	360	80	8/1/2004	280000	1	10000	0	2	6.9	0	0			0	0	0	0	0	1475.27
79006003	1	O		6	8.5	280000	279659.55	8/1/2004	7/1/2034	2152.96	360	360	76.29	7/1/2004	367000	1	0	0	1	8.5	8	5.5	7/1/2007	8/1/2007	6	6	1	14.5	8.5	2152.96
79034328	5	N		1	7.75	112050	111811.22	7/1/2004	6/1/2034	802.74	360	360	90	8/1/2004	155000	1	110000	0	1	7.75	8	5.5	6/1/2006	7/1/2006	6	6	1	13.75	7.75	802.74
79040549	1	O		6	10.75	21000	20923.28	7/1/2004	6/1/2024	213.2	240	240	20	7/1/2004	105000	2	200000	0	1	10.75	0	0			0	0	0	0	0	213.2
79056941	1	O		6	8.35	180000	179774.3	8/1/2004	7/1/2034	1364.96	360	360	80	7/1/2004	225000	1	0	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1364.96
79059267	5	O		6	7.45	163000	162631.15	7/1/2004	6/1/2034	1134.15	360	360	88.11	7/1/2004	185000	1	500000	1	1	7.45	0	0			0	0	0	0	0	1134.15
79070108	1	O		6	5.74	116000	114770.76	7/1/2004	6/1/2019	962.66	180	180	52.25	7/1/2004	222000	1	100000	0	1	5.74	0	0			0	0	0	0	0	962.66
79073102	1	O		6	9.35	165000	164831.82	8/1/2004	7/1/2034	1369.39	360	360	75	8/1/2004	220000	1	10000	0	1	9.35	8	5.5	7/1/2006	8/1/2006	6	6	1	15.35	9.35	1369.39
79087102	5	N		1	7.95	73350	73250.22	8/1/2004	7/1/2034	535.67	360	360	90	7/1/2004	84000	1	0	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	535.67
79096400	1	O		1	8.8	67200	67084.35	7/1/2004	6/1/2034	531.07	360	360	70	7/1/2004	97000	1	100000	0	1	8.8	8	5.5	6/1/2006	7/1/2006	6	6	1	14.8	8.8	531.07
79117289	5	O		6	7.9	140000	139807.65	8/1/2004	7/1/2034	1017.53	360	360	80	8/1/2004	175000	1	10000	0	1	7.9	0	0			0	0	0	0	0	1017.53
79127502	1	O		6	7.95	60000	59752.29	7/1/2004	6/1/2034	438.17	360	360	38.71	8/1/2004	155000	1	110000	0	1	7.95	0	0			0	0	0	0	0	438.17
79134706	1	O		6	8.65	60000	59929.25	8/1/2004	7/1/2034	467.75	360	360	80	8/1/2004	75000	1	10000	0	1	8.65	8	5.5	7/1/2006	8/1/2006	6	6	1	14.65	8.65	467.75
79138384	1	O		6	10.4	66500	66445.75	8/1/2004	7/1/2034	603.34	360	360	70	8/1/2004	95000	1	10000	0	1	10.4	8	7.125	7/1/2006	8/1/2006	6	6	1	16.4	10.4	603.34
79152328	1	O		6	7.9	281250	280858.54	8/1/2004	7/1/2034	2044.15	360	360	75	8/1/2004	375000	1	10000	0	1	7.9	8	5.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2044.15
79153748	1	O		6	8.75	85600	85103.94	8/1/2004	7/1/2034	673.42	360	360	80	8/1/2004	107000	1	10000	0	1	8.75	8	7.125	7/1/2006	8/1/2006	6	6	1	14.75	8.75	673.42
79173662	1	N		6	8.1	86250	86138.19	8/1/2004	7/1/2034	638.9	360	360	71.88	7/1/2004	120000	1	0	0	1	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	638.9
79174009	1	O		6	10.75	66500	66199.24	8/1/2004	7/1/2019	745.44	180	180	70	7/1/2004	95000	1	0	0	1	10.75	0	0			0	0	0	0	0	745.44
79181525	1	O		6	7.95	122000	121750.25	7/1/2004	6/1/2034	890.95	360	360	56.22	8/1/2004	217000	1	110000	0	1	7.95	0	0			0	0	0	0	0	890.95
79181665	1	O		6	5.9	147875	146846.62	8/1/2004	7/1/2019	1239.68	180	180	65	7/1/2004	227500	1	0	0	1	5.9	0	0			0	0	0	0	0	1239.68
79182325	5	O		6	7.85	132800	132522.62	7/1/2004	6/1/2034	960.59	360	360	80	8/1/2004	166000	1	110000	0	1	7.85	8	5.5	6/1/2006	7/1/2006	6	6	1	13.85	7.85	960.59
79182507	5	O		6	9.45	100000	99900.19	8/1/2004	7/1/2034	837.21	360	360	69.44	8/1/2004	144000	1	10000	0	1	9.45	0	0			0	0	0	0	0	837.21
79182606	5	O		1	7.5	189000	188718.58	8/1/2004	7/1/2034	1321.52	360	360	90	8/1/2004	215000	1	10000	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1321.52
79184727	1	O		1	6	154000	153692.61	8/1/2004	7/1/2034	923.31	360	360	80	8/1/2004	192500	1	10000	0	1	6	8	5.5	7/1/2006	8/1/2006	6	6	1	12	6	923.31
79204947	1	O		6	8.25	148500	148309.94	8/1/2004	7/1/2034	1115.64	360	360	90	7/1/2004	165000	1	0	0	1	8.25	8	5.5	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1115.64
79209961	1	O		1	5.85	195857	195454.72	8/1/2004	7/1/2034	1155.45	360	360	80	8/1/2004	244822	1	10000	0	1	5.85	0	0			0	0	0	0	0	1155.45
79227781	1	N		1	7.3	103500	103258.29	7/1/2004	6/1/2034	709.57	360	360	90	7/1/2004	115000	1	100000	0	1	7.3	8	5.5	6/1/2006	7/1/2006	6	6	1	13.3	7.3	709.57
79230383	1	O		6	10.85	249900	249621.29	7/1/2004	6/1/2034	2351.58	360	360	70	7/1/2004	357000	1	100000	0	1	10.85	8	7.125	6/1/2006	7/1/2006	6	6	1	16.85	10.85	2351.58
79248084	1	O		6	8.7	168000	167559.33	7/1/2004	6/1/2034	1084.07	360	360	70	8/1/2004	240000	1	110000	0	1	8.7	0	0			0	0	0	0	0	1084.07
79268884	1	O		6	5.99	325000	322878.72	7/1/2004	6/1/2024	2326.53	240	240	59.09	8/1/2004	550000	1	110000	0	1	5.99	0	0			0	0	0	0	0	2326.53
79272969	1	O		6	6.99	351000	350421.75	8/1/2004	7/1/2034	2332.86	360	360	90	7/1/2004	390000	1	0	0	1	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	2332.86
79273322	1	O		6	6.5	167000	165972.67	7/1/2004	6/1/2024	1245.11	240	240	69.01	7/1/2004	242000	1	100000	0	1	6.5	0	0			0	0	0	0	0	1245.11
79273629	1		2	6	7.4	65000	64901.26	8/1/2004	7/1/2034	450.05	360	360	84.53	8/1/2004	76900	1	10000	0	1	7.4	0	0			0	0	0	0	0	450.05
79290300	1	O		8	8.1	90950	90769.36	7/1/2004	6/1/2034	673.72	360	360	85	8/1/2004	107000	1	110000	0	1	8.1	8	5.5	6/1/2006	7/1/2006	6	6	1	14.1	8.1	673.72

79291748	1	O		6	7.85	200000	199722.42	8/1/2004	7/1/2034	1446.67	360	360	80	8/1/2004	250000	1	10000	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1446.67
79307948	5	O		6	7.15	564000	562845.56	7/1/2004	6/1/2034	3809.3	360	360	80	7/1/2004	705000	1	200000	0	1	7.15	8	5.5	6/1/2006	7/1/2006	6	6	1	13.15	7.15	3809.3
79312104	1	O		8	6.15	143200	142754.44	7/1/2004	6/1/2034	872.42	360	360	77.83	8/1/2004	184000	1	210000	0	1	6.15	8	5.5	6/1/2006	7/1/2006	6	6	1	12.15	6.15	872.42
79312500	1	O		1	8.7	160000	159813.29	8/1/2004	7/1/2034	1253.02	360	360	80	8/1/2004	200000	1	10000	0	1	8.7	8	5.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1253.02
79317723	5	O		6	9.55	200000	199602.68	7/1/2004	6/1/2034	1689.01	360	360	80	7/1/2004	250000	1	400000	0	1	9.55	8	6.5	6/1/2006	7/1/2006	6	6	1	15.55	9.55	1689.01
79333084	1	O		6	9.6	89600	89430.87	7/1/2004	6/1/2034	759.96	360	360	80	7/1/2004	112000	1	300000	0	1	9.6	0	0			0	0	0	0	0	759.98
79337002	5	O		6	7.5	69600	69395.73	8/1/2004	7/1/2034	486.68	360	360	80	8/1/2004	87000	1	10000	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	486.68
79343067	1	O		6	6.75	188000	187510.39	7/1/2004	6/1/2034	1219.37	360	360	80	8/1/2004	235000	1	110000	0	1	6.75	0	0			0	0	0	0	0	1219.37
79356788	1	O		6	5.8	300000	299063.23	7/1/2004	6/1/2034	1760.26	360	360	60	8/1/2004	500000	1	110000	0	1	5.8	0	0			0	0	0	0	0	1760.26
79358544	2	O		6	6.45	480000	478878.41	7/1/2004	6/1/2034	3018.17	360	360	73.62	7/1/2004	652000	1	100000	0	4	6.45	0	0			0	0	0	0	0	3018.17
79374161	3	N		1	7.3	184500	184214.12	8/1/2004	7/1/2034	1264.88	360	360	90	7/1/2004	205000	1	0	0	1	7.3	8	5.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1264.88
79394227	1	O		6	7.75	127000	126820.14	8/1/2004	7/1/2034	909.85	360	360	67.47	7/1/2004	145280	1	0	0	1	7.75	8	5.5	7/1/2007	8/1/2007	6	6	1	13.75	7.75	909.85
79412482	1	N		1	7.4	67500	67397.46	8/1/2004	7/1/2034	467.36	360	360	90	7/1/2004	78000	1	0	0	1	7.4	8	5.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	467.36
79417945	1	N		1	8.999	114750	114624.13	8/1/2004	7/1/2034	923.23	360	360	85	7/1/2004	135000	1	0	0	1	8.999	8	5.5	7/1/2006	8/1/2006	6	6	1	14.999	8.999	923.23
79419305	1	O		8	5.75	208800	208142.84	7/1/2004	6/1/2034	1218.51	360	360	80	8/1/2004	261000	1	110000	0	1	5.75	0	0			0	0	0	0	0	1218.51
79421004	1	N		1	7.5	103500	103345.89	8/1/2004	7/1/2034	723.69	360	360	90	7/1/2004	115000	1	0	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	723.69
79431987	1	N		1	6.5	288000	287214.68	7/1/2004	6/1/2034	1820.36	360	360	90	7/1/2004	320000	1	100000	0	1	6.5	8	5.5	6/1/2006	7/1/2006	6	6	1	12.5	6.5	1820.36
79433587	1	O		6	7.6	422750	421821.58	7/1/2004	6/1/2034	2984.94	360	360	89	8/1/2004	475000	1	110000	0	1	7.6	8	5.5	6/1/2006	7/1/2006	6	6	1	13.6	7.6	2984.94
79435103	1	O		6	8.1	96000	95809.35	7/1/2004	6/1/2034	711.12	360	360	79.67	8/1/2004	120500	1	110000	0	1	8.1	0	0			0	0	0	0	0	711.12
79440202	2	O		1	7.5	357000	356200.17	7/1/2004	6/1/2034	2496.2	360	360	85	7/1/2004	420000	1	100000	0	2	7.5	8	5.5	6/1/2006	7/1/2006	6	6	1	13.5	7.5	2496.2
79440285	3	O		8	8.35	182000	181886.29	9/1/2004	8/1/2034	1380.13	360	360	100	8/1/2004	182000	1	0	0	1	8.35	8	5.5	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1380.13
79444388	1	O		6	5.99	136500	135063.45	7/1/2004	6/1/2019	1151.13	180	180	53.53	7/1/2004	255000	1	200000	0	1	5.99	0	0			0	0	0	0	0	1151.13
79444907	7	O		1	11.1	78750	78666.79	7/1/2004	6/1/2034	755.92	360	360	75	7/1/2004	105000	1	200000	0	1	11.1	0	0			0	0	0	0	0	755.92
79446720	1	O		8	7.8	150400	150082.68	7/1/2004	6/1/2034	1082.69	360	360	80	7/1/2004	188000	1	100000	0	1	7.8	0	0			0	0	0	0	0	1082.69
79465860	5	O		1	8.5	108000	107888.68	8/1/2004	7/1/2034	830.43	360	360	79.41	8/1/2004	136000	1	10000	0	1	8.5	0	0			0	0	0	0	0	830.43
79473807	1	O		6	5.75	220000	219307.59	7/1/2004	6/1/2034	1283.87	360	360	61.11	7/1/2004	360000	1	100000	0	1	5.75	0	0			0	0	0	0	0	1283.87
79473880	5	O		6	7.75	128700	128517.73	8/1/2004	7/1/2034	922.03	360	360	90	8/1/2004	143000	1	10000	0	1	7.75	0	0			0	0	0	0	0	922.03
79486221	1	O		6	8.05	102400	102263.51	8/1/2004	7/1/2034	754.95	360	360	80	7/1/2004	128000	1	0	0	1	8.05	8	5.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	754.95
79492989	1	O		6	10.4	296000	295636.27	7/1/2004	6/1/2034	2685.53	360	360	58.04	8/1/2004	510000	1	110000	0	1	10.4	8	5.5	6/1/2006	7/1/2006	6	6	1	16.4	10.4	2685.53
79516805	1	O		8	7.6	119000	118738.67	7/1/2004	6/1/2034	840.23	360	360	85	8/1/2004	140000	1	110000	0	1	7.6	8	5.5	6/1/2006	7/1/2006	6	6	1	13.6	7.6	840.23
79521720	1	O		8	9.3	140000	139782.84	7/1/2004	6/1/2034	1156.83	360	360	80	7/1/2004	175000	1	100000	0	1	9.3	8	6.5	6/1/2006	7/1/2006	6	6	1	15.3	9.3	1156.83
79532768	1	O		8	5.5	366000	364736.28	7/1/2004	6/1/2034	2078.11	360	360	77.54	8/1/2004	472000	1	110000	0	1	5.5	0	0			0	0	0	0	0	2078.11
79550323	1	O		6	7.85	77600	77492.29	8/1/2004	7/1/2034	561.31	360	360	80	8/1/2004	97000	1	10000	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	561.31
79556502	1	O		1	8.45	75000	74907.87	8/1/2004	7/1/2034	574.03	360	360	100	7/1/2004	75000	1	0	0	1	8.45	8	5.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	574.03
79559886	1	O		6	6.85	166500	166218.06	8/1/2004	7/1/2034	1091.01	360	360	75	8/1/2004	222000	1	10000	0	1	6.85	8	5.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1091.01
79567004	1	O		6	6.7	139000	138879.14	9/1/2004	8/1/2034	896.94	360	360	49.64	8/1/2004	280000	1	0	0	1	6.7	0	0			0	0	0	0	0	896.94
79568044	1	O		1	6.75	109600	109410.73	8/1/2004	7/1/2034	710.87	360	360	80	7/1/2004	155000	1	0	0	1	6.75	8	5.5	7/1/2006	8/1/2006	6	6	1	12.75	6.75	710.87
79572467	3	N		1	7.55	130500	130210.52	7/1/2004	6/1/2034	916.95	360	360	90	7/1/2004	145000	1	800000	0	1	7.55	8	5.5	6/1/2006	7/1/2006	6	6	1	13.55	7.55	916.95
79573226	1	O		8	6.95	343200	342630.13	8/1/2004	7/1/2034	2271.81	360	360	80	8/1/2004	429000	1	10000	0	1	6.95	8	7.125	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2271.81
79574281	1	O		8	5.7	141500	140543.59	7/1/2004	6/1/2024	989.42	240	240	56.6	8/1/2004	250000	1	110000	0	1	5.7	0	0			0	0	0	0	0	989.42
79580668	1	O		6	5.7	211500	210828.05	7/1/2004	6/1/2034	1227.55	360	360	69.34	8/1/2004	305000	1	110000	0	1	5.7	0	0			0	0	0	0	0	1227.55
79589545	1	O		6	8.6	160000	159809.42	8/1/2004	7/1/2034	1241.62	360	360	71.11	8/1/2004	225000	1	10000	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1241.62
79596862	3	N		1	8.55	279000	278494.54	7/1/2004	6/1/2034	2155.17	360	360	90	7/1/2004	310000	1	200000	0	1	8.55	8	5.5	6/1/2006	7/1/2006	6	6	1	14.55	8.55	2155.17
79604005	1	O		1	7.5	188000	187720.07	8/1/2004	7/1/2034	1314.53	360	360	80	8/1/2004	235000	1	10000	0	1	7.5	0	0			0	0	0	0	0	1314.53
79605945	7	O		6	7.15	149500	149261.35	8/1/2004	7/1/2034	1009.74	360	360	65	7/1/2004	230000	1	0	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1009.74
79606828	1	O		1	6.65	166400	166107	8/1/2004	7/1/2034	1068.23	360	360	80	7/1/2004	208000	1	0	0	1	6.65	8	5.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1068.23
79613840	1	O		6	8.5	288000	287472.84	7/1/2004	6/1/2034	2214.48	360	360	80	8/1/2004	360000	1	110000	0	1	8.5	8	5.5	6/1/2007	7/1/2007	6	6	1	14.5	8.5	2214.48
79620829	1	O		8	8.05	204850	204576.95	8/1/2004	7/1/2034	1510.27	360	360	85	8/1/2004	241000	1	10000	0	1	8.05	8	6.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	1510.27
79625141	1		2	6	5.99	64000	63872	8/1/2004	7/1/2034	383.31	360	360	80	8/1/2004	80000	1	10000	0	1	5.99	8	5.5	7/1/2006	8/1/2006	6	6	1	11.99	5.99	383.31
79634127	5	O		1	8.6	133875	133715.53	8/1/2004	7/1/2034	1038.89	360	360	85	8/1/2004	157500	1	10000	0	1	8.6	8	7.125	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1038.89
79638144	1	O		6	5.99	110000	109669.21	7/1/2004	6/1/2034	658.8	360	360	62.86	8/1/2004	175000	1	110000	0	1	5.99	0	0			0	0	0	0	0	658.8
79638904	1	O		6	5.875	148000	147545.09	7/1/2004	6/1/2034	875.48	360	360	80	7/1/2004	185000	1	100000	0	1	5.875	8	5.5	6/1/2006	7/1/2006	6	6	1	11.875	5.875	875.48
79650347	1	O		6	5.5	350000	348845.42	7/1/2004	6/1/2034	1987.27	360	360	64.81	8/1/2004	540000	1	110000	0	1	5.5	0	0			0	0	0	0	0	1987.27
79682409	1	O		6	5.99	178000	177484.71	7/1/2004	6/1/2034	1066.06	360	360	68.46	7/1/2004	260000	1	200000	0	1	5.99	0	0			0	0	0	0	0	1066.06
79666525	7	O		8	7.8	108700	108289.78	8/1/2004	7/1/2034	767.51	360	360	84.92	8/1/2004	128000	1	10000	0	1	7.8	0	0			0	0	0	0	0	767.51
79669644	1	N		6	6.65	160000	158956.45	8/1/2004	7/1/2019	1407	180	180	78.43	8/1/2004	204000	1	10000	0	1	6.65	0	0			0	0	0	0	0	1407
79670543	1	N		6	6.65	160000	158956.45	8/1/2004	7/1/2019	1407	180	180	80	8/1/2004	200000	1	10000	0	1	6.65	0	0			0	0	0	0	0	1407
79670881	1	N		6	6.65	144000	143060.8	8/1/2004	7/1/2019	1266.3	180	180	80	9/1/2004	180000	1	11000	0	1	6.65	0	0			0	0	0	0	0	1266.3
79677605	1	O		8	6.85	194000	193505.81	7/1/2004	6/1/2034	1271.21	360	360	69.29	8/1/2004	280000	1	110000	0	1	6.85	0	0			0	0	0	0	0	1271.21
79681300	3	O		6	8.7	176250	175940.36	7/1/2004	6/1/2034	1380.28	360	360	75	8/1/2004	235000	1	110000	0	1	8.7	8	5.5	6/1/2006	7/1/2006	6	6	1	14.7	8.7	1380.28
79686408	3	N		6	8.5	88000	87875.51	7/1/2004	6/1/2034	522.87	360	360	80	8/1/2004	85000	1	110000	0	1	8.5	0	0			0	0	0	0	0	522.87
79692448	1	O		6	10.75	185900	185688.12	7/1/2004	6/1/2034	1735.35	360	360	65	7/1/2004	286000	1	100000	0	1	10.75	8	7.125	6/1/2006	7/1/2006	6	6	1	16.75	10.75	1735.35
79696027	7	O		6	8.8	90000	89948.75	9/1/2004	8/1/2034	711.25	360	360	75	8/1/2004	120000	1	0	0	1	8.8	8	5.5	8/1/2006	9/1/2006	6	6	1	14.8	8.8	711.25
79716924	1	O		6	7.9	214200	213905.69	8/1/2004	7/1/2034	1556.82	360	360	90	7/1/2004	238000	1	0	0	1	7.9	8	5.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1556.82
79717203	1	N		1	8.25	70000	69865.18	7/1/2004	6/1/2034	525.89	360	360	32.27	7/1/2004	217000	1	100000	0	1	8.25	0	0			0	0	0	0	0	525.89
79717849	1	O		6	5.99	147000	145985.67	8/1/2004	7/1/2019	1239.68	180	180	50.69	9/1/2004	290000	1	11000	0	1	5.99	0	0			0	0	0	0	0	1239.68
79723482	5	O		6	8.7	180000	179527.85	7/1/2004	6/1/2034	1161.51	360	360	80	8/1/2004	225000	1	110000	0	1	8.7	0	0			0	0	0	0	0	1161.51
79729281	1	O		6	6.75	151000	150739.24	8/1/2004	7/1/2034	979.39	360	360	83.89	8/1/2004	180000	1	10000	0	1	6.75	8	5.5	7/1/2007	8/1/2007	6	6	1	12.75	6.75	979.39
79730321	1	O		6	7.1	259000	258371.84	7/1/2004	6/1/2034	1740.57	360	360	77.89	7/1/2004	332500	1	200000	0	1	7.1	8	5.5	6/1/2006	7/1/2006	6	6	1	13.1	7.1	1740.57
79733848	1	O		8	9.15	418400	418178.5	9/1/2004	8/1/2034	3411.8	360	360	88.08	8/1/2004	475000	1	0	0	1	9.15	8	6.5	8/1/2006	9/1/2006	6	6	1	15.15	9.15	3411.8
79734844	1	O		6	5.75	286000	285099.89	7/1/2004	6/1/2034	1669.02	360	360	81.71	7/1/2004	350000	1	100000	0	1	5.75	0	0			0	0	0	0	0	1669.02
79735429	2	O		6	6.4	207400	206823.43	7/1/2004	6/1/2034	1297.3	360	360	85	8/1/2004	244000	1	110000	0	2	6.4	0	0			0	0	0	0	0	1297.3
79783486	5	O		6	8.7	198000	197768.95	8/1/2004	7/1/2034	1550.61	360	360	68.28	8/1/2004	290000	1	10000	0	1	8.7	8	5.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1550.61
79784203	1	O		1	6.5	322100	321221.69	7/1/2004	6/1/2034	2035.9	360	360	90	7/1/2004	357900	1	200000	0	1	6.5	8	5.5	6/1/2006	7/1/2006	6	6	1	12.5	6.5	2035.9
79792529	1	O		1	7.35	199200	198894.39	8/1/2004	7/1/2034	1372.44	360	360	80	7/1/2004	253000	1	0	0	1	7.35	8	5.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1372.44
79800280	1	O		8	6.8	142000	141428.67	7/1/2004	6/1/2034	908.9	360	360	76.76	8/1/2004	185000	1	110000	0	1	6.8	0	0			0	0	0	0	0	908.9
79801262	7	N		8	7.6	75000	74890.53	8/1/2004	7/1/2034	529.56	360	360	71.43	7/1/2004	105000	1	0	0	1	7.6	8	5.5	7/1/2007	8/1/2007	6	6	1	13.6	7.6	529.56

79840781	1	O		6	8.85	256000	255710.4	8/1/2004	7/1/2034	2032.27	360	360	80	7/1/2004	320000	1	0	0	1	8.85	8	7.125	7/1/2006	8/1/2006	6	6	1	14.85	8.85	2032.27
79842043	1	O		6	7.7	118500	117819.25	7/1/2004	6/1/2024	969.18	240	240	57.05	8/1/2004	207700	1	110000	0	1	7.7	0	0			0	0	0	0	0	0	969.18
79852646	1	O		1	7.95	93000	92873.5	8/1/2004	7/1/2034	679.17	360	360	100	10/1/2004	93000	1	11100	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	679.17
79854204	1	O		6	5.75	261000	260453.68	8/1/2004	7/1/2034	1523.13	360	360	90	7/1/2004	290000	1	0	0	1	5.75	8	5.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1523.13
79860268	1	O		6	6.75	288000	287502.67	8/1/2004	7/1/2034	1867.97	360	360	90	7/1/2004	320000	1	0	0	1	6.75	0	0			0	0	0	0	0	0	1867.97
79863361	5	O		6	10.75	116000	115912.28	8/1/2004	7/1/2034	1082.84	360	360	66.67	7/1/2004	174000	1	0	0	1	10.75	8	7.125	7/1/2006	8/1/2006	6	6	1	16.75	10.75	1082.84
79866562	1	O		6	7.85	360000	359248.07	7/1/2004	6/1/2034	2604.01	360	360	78.26	8/1/2004	460000	1	110000	0	1	7.85	8	5.5	6/1/2006	7/1/2006	6	6	1	13.85	7.85	2604.01
79867545	1	O		6	6.99	163000	162566.74	7/1/2004	6/1/2034	1083.35	360	360	85.79	7/1/2004	190000	1	200000	0	1	6.99	8	5.5	6/1/2006	7/1/2006	6	6	1	12.99	6.99	1083.35
79871729	5	O		6	8.3	176000	175777.04	8/1/2004	7/1/2034	1328.43	360	360	80	7/1/2004	220000	1	0	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1328.43
79876603	1	O		6	7.2	61600	61453.51	7/1/2004	6/1/2034	418.14	360	360	80	8/1/2004	77000	1	110000	0	1	7.2	0	0			0	0	0	0	0	0	418.14
79878062	1	O		6	7	240000	239406.36	7/1/2004	6/1/2034	1596.73	360	360	57.69	8/1/2004	416000	1	110000	0	1	7	0	0			0	0	0	0	0	0	1596.73
79882089	1	O		1	7.99	500000	499325.42	8/1/2004	7/1/2034	3665.34	360	360	100	8/1/2004	500000	1	10000	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	3665.34
79885349	1	O		1	8.75	72000	71918.84	8/1/2004	7/1/2034	566.43	360	360	90	8/1/2004	84000	1	10000	0	1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	566.43
79896403	1	O		6	7.2	120000	119810.33	8/1/2004	7/1/2034	814.55	360	360	74.07	8/1/2004	162000	1	10000	0	1	7.2	0	0			0	0	0	0	0	0	814.55
79901328	7	O		6	8.1	140000	139721.98	7/1/2004	6/1/2034	1037.05	360	360	80	7/1/2004	175000	1	100000	0	1	8.1	8	5.5	6/1/2006	7/1/2006	6	6	1	14.1	8.1	1037.05
79903449	1	N		6	8.5	138750	138496.03	7/1/2004	6/1/2034	1066.87	360	360	75	7/1/2004	185000	1	200000	0	1	8.5	8	5.5	6/1/2006	7/1/2006	6	6	1	14.5	8.5	1066.87
79908901	1	O		6	6.99	117000	116710.04	7/1/2004	6/1/2034	777.62	360	360	63.24	7/1/2004	185000	1	200000	0	1	6.99	0	0			0	0	0	0	0	0	777.62
79928404	1	O		1	6.85	131920	131583.96	7/1/2004	6/1/2034	864.42	360	360	80	7/1/2004	164900	1	200000	0	1	6.85	8	5.5	6/1/2006	7/1/2006	6	6	1	12.85	6.85	864.42
79931863	5	O		6	7.85	386750	386213.23	8/1/2004	7/1/2034	2797.5	360	360	85	7/1/2004	455000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2797.5
79934048	1	O		6	6.5	131000	130642.79	7/1/2004	6/1/2034	828.01	360	360	58.22	7/1/2004	225000	1	100000	0	1	6.5	0	0			0	0	0	0	0	0	828.01
79934923	1	O		1	11.1	32980	32866.14	7/1/2004	6/1/2024	342.67	240	240	20	7/1/2004	164900	2	200000	0	1	11.1	0	0			0	0	0	0	0	0	342.67
79937488	2	O		1	7.95	413250	412687.91	8/1/2004	7/1/2034	3017.9	360	360	95	8/1/2004	435000	1	10000	0	2	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	3017.9
79942785	5	O		8	6	98000	97324.36	8/1/2004	7/1/2019	826.98	180	180	84.48	7/1/2004	116000	1	0	0	1	6	0	0			0	0	0	0	0	0	826.98
79945622	1	O		6	6.05	151000	150701.45	8/1/2004	7/1/2034	910.19	360	360	69.59	8/1/2004	217000	1	10000	0	1	6.05	0	0			0	0	0	0	0	0	910.19
79946604	5	O		6	8.6	91500	91390.99	8/1/2004	7/1/2034	710.06	360	360	75	8/1/2004	122000	1	10000	0	1	8.6	8	6.5	7/1/2006	8/1/2008	6	6	1	14.6	8.6	710.06
79947982	1	N		6	6.45	92000	91389.56	8/1/2004	7/1/2019	798.9	180	180	76.67	7/1/2004	120000	1	0	0	1	6.45	0	0			0	0	0	0	0	0	798.9
79979423	1	O		6	6	416000	415169.65	8/1/2004	7/1/2034	2494.14	360	360	80	8/1/2004	520000	1	10000	0	1	6	8	5.5	7/1/2006	8/1/2006	6	6	1	12	6	2494.14
79986626	1	O		1	8.7	122400	122257.16	8/1/2004	7/1/2034	958.56	360	360	85	7/1/2004	144000	1	0	0	1	8.7	8	5.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	958.56
79998845	3	N		1	7.25	175491	175077.81	7/1/2004	6/1/2034	1197.16	360	360	90	8/1/2004	194990	1	110000	0	1	7.25	8	5.5	6/1/2006	7/1/2006	6	6	1	13.25	7.25	1197.16
80005309	1	O		6	8.7	219235	218849.88	7/1/2004	6/1/2034	1716.9	360	360	81.5	7/1/2004	269000	1	100000	0	1	8.7	8	5.5	6/1/2006	7/1/2006	6	6	1	14.7	8.7	1716.9
80021066	2	O		1	6.99	449910	449168.8	8/1/2004	7/1/2034	2990.25	360	360	90	8/1/2004	499900	1	10000	0	3	6.99	8	5.5	7/1/2007	8/1/2007	6	6	1	12.99	6.99	2990.25
80036221	2	O		6	5.99	260500	259979.04	8/1/2004	7/1/2034	1560.16	360	360	63.54	8/1/2004	410000	1	10000	0	2	5.99	0	0			0	0	0	0	0	0	1560.16
80041403	1	O		6	6.95	85000	84858.86	8/1/2004	7/1/2034	562.66	360	360	60.71	7/1/2004	140000	1	0	0	1	6.95	8	5.5	7/1/2007	8/1/2007	6	6	1	12.95	6.95	562.66
80044704	1	N		6	7.95	108000	107853.09	8/1/2004	7/1/2034	788.71	360	360	74.48	7/1/2004	145000	1	0	0	1	7.95	8	8.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	788.71
80053788	1	O		6	7.7	210000	209547.95	7/1/2004	6/1/2034	1497.22	360	360	71.67	8/1/2004	293000	1	110000	0	1	7.7	8	5.5	6/1/2006	7/1/2006	6	6	1	13.7	7.7	1497.22
80058862	1	O		8	8.1	192500	192246.02	8/1/2004	7/1/2034	1425.94	360	360	83.7	8/1/2004	230000	1	10000	0	1	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1425.94
80059520	1	N		1	6.9	134300	133961.24	7/1/2004	6/1/2034	884.5	360	360	85	7/1/2004	158000	1	200000	0	1	6.9	8	5.5	6/1/2006	7/1/2006	6	6	1	12.9	6.9	884.5
80071541	1	O		6	8.99	192000	191681.82	7/1/2004	6/1/2034	1543.5	360	360	80	7/1/2004	240000	1	200000	0	1	8.99	8	5.5	6/1/2006	7/1/2006	6	6	1	14.99	8.99	1543.5
80078827	2	N		6	7.4	320000	319513.93	8/1/2004	7/1/2034	2215.62	360	360	84.21	8/1/2004	380000	1	10000	0	3	7.4	0	0			0	0	0	0	0	0	2215.62
80079221	3	O		1	8.3	298000	297622.52	8/1/2004	7/1/2034	2249.26	360	360	100	8/1/2004	298000	1	10000	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	2249.26
80083389	1	O		6	9.49	273750	273478.9	8/1/2004	7/1/2034	2299.85	360	360	75	8/1/2004	365000	1	10000	0	1	9.49	8	7.125	7/1/2006	8/1/2006	6	6	1	15.49	9.49	2299.85
80088404	1	O		6	7.8	129600	129326.55	7/1/2004	6/1/2034	932.96	360	360	90	8/1/2004	144000	1	110000	0	1	7.8	8	5.5	6/1/2006	7/1/2006	6	6	1	13.8	7.8	932.96
80094626	1	O		1	6.6	268200	267482.7	7/1/2004	6/1/2034	1712.89	360	360	90	7/1/2004	298000	1	200000	0	1	6.6	8	5.5	6/1/2007	7/1/2007	6	6	1	12.6	6.6	1712.89
80107667	1	N		1	7.74	60975	60844.77	7/1/2004	6/1/2034	436.42	360	360	90	7/1/2004	140000	1	100000	0	1	7.74	8	5.5	6/1/2006	7/1/2006	6	6	1	13.74	7.74	436.42
80111347	3	N		1	8.25	127710	127548.56	8/1/2004	7/1/2034	959.45	360	360	90	8/1/2004	141900	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	959.45
80115348	1	O		1	7.5	109600	109636.51	8/1/2004	7/1/2034	767.74	360	360	90	7/1/2004	122000	1	0	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	767.74
80115967	1	O		6	7.95	126000	125028.61	8/1/2004	7/1/2034	920.16	360	360	90	8/1/2004	140000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	920.16
80123003	2	O		6	6.95	401600	400596.84	7/1/2004	6/1/2034	2658.39	360	360	80	8/1/2004	502000	1	210000	0	4	6.95	8	5.5	6/1/2006	7/1/2006	6	6	1	12.95	6.95	2658.39
80128143	1	N		1	9.35	67500	67431.19	8/1/2004	7/1/2034	560.21	360	360	90	7/1/2004	75000	1	0	0	1	9.35	0	0			0	0	0	0	0	0	560.21
80129604	2	O		6	6.49	198000	197640.33	8/1/2004	7/1/2034	1250.2	360	360	47.14	8/1/2004	420000	1	10000	0	2	6.49	0	0			0	0	0	0	0	0	1250.2
80136468	1	O		6	6.8	210000	209334.4	7/1/2004	6/1/2034	1369.05	360	360	70	8/1/2004	300000	1	110000	0	1	6.8	0	0			0	0	0	0	0	0	1369.05
80141542	1	O		1	6	116000	115651.82	7/1/2004	6/1/2034	695.48	360	360	80	7/1/2004	145000	1	100000	0	1	6	8	5.5	8/1/2006	7/1/2006	6	6	1	12	6	695.48
80143209	1	O		6	6	180000	179640.7	8/1/2004	7/1/2034	1079.2	360	360	73.47	8/1/2004	245000	1	10000	0	1	6	0	0			0	0	0	0	0	0	1079.2
80149248	1	N		6	7.9	103500	103357.78	8/1/2004	7/1/2034	752.25	360	360	90	8/1/2004	115000	1	10000	0	1	7.9	0	0			0	0	0	0	0	0	752.25
80150261	1	O		6	6	525000	523424.2	7/1/2004	6/1/2034	3147.65	360	360	66.88	8/1/2004	785000	1	210000	0	1	6	0	0			0	0	0	0	0	0	3147.65
80154701	1		2	8	6.2	156000	155700.31	8/1/2004	7/1/2034	955.46	360	360	43.33	7/1/2004	360000	1	0	0	1	6.2	8	5.5	7/1/2006	8/1/2006	6	6	1	12.2	6.2	955.46
80154841	1	N		1	8.4	76950	76854.49	8/1/2004	7/1/2034	586.24	360	360	90	7/1/2004	85500	1	0	0	1	8.4	8	5.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	586.24
80155344	1		2	1	7.95	180000	179755.17	8/1/2004	7/1/2034	1314.51	360	360	90	7/1/2004	200000	1	0	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1314.51
80158462	1	O		6	6.2	221000	220575.45	8/1/2004	7/1/2034	1353.56	360	360	44.2	7/1/2004	500000	1	0	0	1	6.2	8	5.5	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1353.56
80159825	3	O		1	6.25	134313	134185.56	9/1/2004	8/1/2034	826.99	360	360	80	8/1/2004	168000	1	0	0	1	6.25	8	5.5	8/1/2006	9/1/2006	6	6	1	12.25	6.25	826.99
80164643	1	O		6	6.25	139000	138501.22	7/1/2004	6/1/2034	855.85	360	360	57.32	7/1/2004	242500	1	200000	0	1	6.25	0	0			0	0	0	0	0	0	855.85
80168347	1	O		6	7.9	308000	307576.81	8/1/2004	7/1/2034	2238.57	360	360	82.13	8/1/2004	375000	1	10000	0	1	7.9	8	5.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	2238.57
80168842	1	O		6	7.15	135000	134783.68	8/1/2004	7/1/2034	911.8	360	360	73.37	8/1/2004	184000	1	10000	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	911.8
80171440	1	O		1	9.8	124000	123942.76	9/1/2004	8/1/2034	1069.91	360	360	80	8/1/2004	155000	1	0	0	1	9.8	8	5.5	8/1/2006	9/1/2006	6	6	1	15.8	9.8	1069.91
80173669	1	O		1	7.5	250750	250376.83	8/1/2004	7/1/2034	1753.29	360	360	85	8/1/2004	295000	1	10000	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1753.29
80174824	1	O		6	8.25	189750	189507.17	8/1/2004	7/1/2034	1425.53	360	360	75	8/1/2004	253000	1	10000	0	1	8.25	8	7.125	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1425.53
80176324	5	O		1	8.3	70900	70810.17	8/1/2004	7/1/2034	535.15	360	360	100	7/1/2004	72000	1	0	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	535.15
80178260	1	O		8	7.125	223000	222642.27	8/1/2004	7/1/2034	1502.4	360	360	73.11	7/1/2004	305000	1	0	0	1	7.125	0	0			0	0	0	0	0	0	1502.4
80182843	1	O		1	7.4	180000	179588.6	7/1/2004	6/1/2034	1246.29	360	360	100	7/1/2004	180000	1	100000	0	1	7.4	8	5.5	6/1/2006	7/1/2006	6	6	1	13.4	7.4	1246.29
80188386	1	O		6	6.8	272000	270248.7	8/1/2004	7/1/2019	2414.51	180	180	80	8/1/2004	340000	1	10000	0	1	6.8	0	0			0	0	0	0	0	0	2414.51
80191588	2	O		6	6.35	425000	424206.8	8/1/2004	7/1/2034	2644.51	360	360	67.46	7/1/2004	630000	1	0	0	2	6.35	8	5.5	7/1/2007	8/1/2007	6	6	1	12.35	6.35	2644.51
80194863	1	N		6	7.5	130000	128814.77	7/1/2004	6/1/2019	1205.12	180	180	68.42	8/1/2004	190000	1	110000	0	1	7.5	0	0			0	0	0	0	0	0	1205.12
80196068	1	O		1	8.55	96000	95884.45	8/1/2004	7/1/2034	741.57	360	360	100	7/1/2004	96000	1	0	0	1	8.55	8	5.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	741.57
80198807	1	O		1	5.9	146400	145952.13	7/1/2004	6/1/2034	868.36	360	360	80	7/1/2004	183000	1	200000	0	1	5.9	0	0			0	0	0	0	0	0	868.36
80200462	1	O		6	6.99	255000	254579.91	8/1/2004	7/1/2034	1694.81	360	360	78.46	7/1/2004	325000	1	0	0	1	6.99	8	5.5	7/1/2007	8/1/2007	6	6	1	12.99	6.99	1694.81
80204209	1	O		6	6.35	152000	151472.29	7/1/2004	6/1/2034	945.8	360	360	80	7/1/2004	190000	1	100000	0	1	6.35	8	5.5	8/1/2006	7/1/2006	6	6	1	12.35	6.35	945.8
80206121	1	N		1	8.95	151200	151032.46	8/1/2004	7/1/2034	1211.16	360	360	90	7/1/2004	168000	1	0	0	1	8.95	8	6.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1211.16

80212988	5	O	1	7.45	144000	143674.14	7/1/2004	6/1/2034	1001.95	360	360	90	8/1/2004	160000	1	110000	0	1	7.45	8	5.5	6/1/2006	7/1/2006	6	6	1	13.45	7.45	1001.95
80217383	1	O	6	9.85	157500	157355.53	8/1/2004	7/1/2034	1364.75	360	360	75	8/1/2004	210000	1	10000	0	1	9.85	0	0			0	0	0	0	0	1364.75
80218043	1	O	6	6.25	320000	319391.15	8/1/2004	7/1/2034	1970.3	360	360	59.26	7/1/2004	540000	1	0	0	1	6.25	0	0			0	0	0	0	0	1970.3
80219728	1	O	6	7.35	270750	270334.62	8/1/2004	7/1/2034	1865.4	360	360	95	7/1/2004	285000	1	0	0	1	7.35	8	5.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1865.4
80222383	1	O	6	6.5	548800	547805.07	8/1/2004	7/1/2034	3468.79	360	360	80	8/1/2004	686000	1	10000	0	1	6.5	0	0			0	0	0	0	0	3468.79
80228869	5	O	6	7.25	153000	152639.77	7/1/2004	6/1/2034	1043.73	360	360	78.46	7/1/2004	195000	1	200000	0	1	7.25	8	5.5	6/1/2006	7/1/2006	6	6	1	13.25	7.25	1043.73
80230907	1	O	6	9.05	63000	62931.61	8/1/2004	7/1/2034	509.19	360	360	57.27	7/1/2004	110000	1	0	0	1	9.05	8	5.5	7/1/2006	8/1/2006	6	6	1	15.05	9.05	509.19
80235187	1	N	1	7.5	130500	130189.88	7/1/2004	6/1/2034	912.48	360	360	90	7/1/2004	145000	1	200000	0	1	7.5	8	5.5	6/1/2006	7/1/2006	6	6	1	13.5	7.5	912.48
80242662	1	O	6	9.2	93000	92852.69	7/1/2004	6/1/2034	761.73	360	360	75	7/1/2004	124000	1	200000	0	1	9.2	8	5.5	6/1/2006	7/1/2006	6	6	1	15.2	9.2	761.73
80245269	1	N	1	8	153000	152794	8/1/2004	7/1/2034	1122.68	360	360	90	8/1/2004	170000	1	10000	0	1	8	8	5.5	7/1/2007	8/1/2007	6	6	1	14	8	1122.68
80245806	1	O	6	11	113500	113418.68	8/1/2004	7/1/2034	1080.89	360	360	59.74	7/1/2004	190000	1	0	0	1	11	8	7.125	7/1/2006	8/1/2006	6	6	1	17	11	1080.89
80246762	1	O	6	6.5	215000	214810.21	8/1/2004	7/1/2034	1358.95	360	360	83.98	8/1/2004	256000	1	10000	0	1	6.5	0	0			0	0	0	0	0	1358.95
80247687	1	O	1	5.5	212000	211534.83	8/1/2004	7/1/2034	1203.72	360	360	80	8/1/2004	265000	1	10000	0	1	5.5	8	5.5	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1203.72
80249949	1	O	6	6.3	130400	130154.26	8/1/2004	7/1/2034	807.15	360	360	80	8/1/2004	163000	1	10000	0	1	6.3	8	5.5	7/1/2006	8/1/2006	6	6	1	12.3	6.3	807.15
80250624	1	N	6	9	207400	207172.57	8/1/2004	7/1/2034	1668.79	360	360	85	7/1/2004	244000	1	0	0	1	9	8	6.5	7/1/2008	8/1/2006	6	6	1	15	9	1668.79
80250905	1	O	6	5.85	300000	299073.51	7/1/2004	6/1/2034	1769.83	360	360	80	8/1/2004	375000	1	110000	0	1	5.85	0	0			0	0	0	0	0	1769.83
80251044	3	O	6	10.9	68000	67975.22	9/1/2004	8/1/2034	642.45	360	360	57.63	8/1/2004	118000	1	0	0	1	10.9	8	7.125	8/1/2006	9/1/2006	6	6	1	16.9	10.9	642.45
80255466	1	O	6	5.75	125000	124738.35	8/1/2004	7/1/2034	729.47	360	360	53.19	7/1/2004	235000	1	0	0	1	5.75	0	0			0	0	0	0	0	729.47
80257405	1	O	6	7.3	243000	242623.48	8/1/2004	7/1/2034	1665.94	360	360	90	7/1/2004	270000	1	0	0	1	7.3	8	5.5	7/1/2007	8/1/2007	6	6	1	13.3	7.3	1665.94
80262520	1	O	6	8.6	68000	67919	8/1/2004	7/1/2034	527.69	360	360	68	7/1/2004	100000	1	0	0	1	8.6	0	0			0	0	0	0	0	527.69
80268885	5	O	6	8.35	61200	60855.91	8/1/2004	7/1/2019	597.3	180	180	79.48	7/1/2004	77000	1	0	0	1	8.35	0	0			0	0	0	0	0	597.3
80271168	5	O	6	8.05	100000	99866.7	8/1/2004	7/1/2034	737.26	360	360	80	7/1/2004	125000	1	0	0	1	8.05	8	7.125	7/1/2008	8/1/2006	6	6	1	14.05	8.05	737.26
80278161	1	O	6	5.5	141370	140353.33	8/1/2004	7/1/2019	1155.12	180	180	55.44	7/1/2004	255000	1	0	0	1	5.5	0	0			0	0	0	0	0	1155.12
80291248	7	O	6	8.35	217319	216709	7/1/2004	6/1/2034	1352.24	360	360	84.23	7/1/2004	258000	1	400000	0	1	8.35	0	0			0	0	0	0	0	1352.24
80294663	1	O	6	12	224000	223871.16	8/1/2004	7/1/2034	2304.1	360	360	68.87	7/1/2004	335000	1	0	0	1	12	8	7.125	7/1/2006	8/1/2006	6	6	1	18	12	2304.1
80295363	1	O	6	8.55	106000	105872.43	8/1/2004	7/1/2034	818.81	360	360	58.89	7/1/2004	180000	1	0	0	1	8.55	0	0			0	0	0	0	0	818.81
80295884	7	O	1	9.85	88200	88115.2	8/1/2004	7/1/2034	764.26	360	360	84	8/1/2004	105000	1	10000	0	1	9.85	0	0			0	0	0	0	0	764.26
80300502	1	O	6	10.99	112500	112419.21	8/1/2004	7/1/2034	1070.52	360	360	68.18	8/1/2004	165000	1	10000	0	1	10.99	8	7.125	7/1/2006	8/1/2006	6	6	1	16.99	10.99	1070.52
80300924	1	O	6	10.25	200000	199831.53	8/1/2004	7/1/2034	1792.21	360	360	59.7	8/1/2004	335000	1	10000	0	1	10.25	8	7.125	7/1/2006	8/1/2006	6	6	1	16.25	10.25	1792.21
80304728	1	O	1	7.35	104000	103840.43	8/1/2004	7/1/2034	716.54	360	360	80	8/1/2004	130000	1	10000	0	1	7.35	8	5.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	716.54
80318389	1	O	6	7.75	86000	85818.71	7/1/2004	6/1/2034	616.12	360	360	63.7	7/1/2004	135000	1	200000	0	1	7.75	8	5.5	6/1/2006	7/1/2006	6	6	1	13.75	7.75	616.12
80320625	5	O	6	8.85	70000	69920.81	8/1/2004	7/1/2034	555.7	360	360	63.64	7/1/2004	110000	1	0	0	1	8.85	8	7.125	7/1/2006	8/1/2006	6	6	1	14.85	8.85	555.7
80321441	1	O	1	7.8	133000	132516.79	7/1/2004	6/1/2034	957.43	360	360	100	7/1/2004	133000	1	200000	0	1	7.8	8	5.5	6/1/2006	7/1/2006	6	6	1	13.8	7.8	957.43
80330160	1	O	6	5.75	203500	203074.03	8/1/2004	7/1/2034	1187.58	360	360	72.68	7/1/2004	280000	1	0	0	1	5.75	8	5.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1187.58
80341167	1	O	6	5.6	345000	343683.06	7/1/2004	6/1/2034	1980.58	360	360	78.77	7/1/2004	438000	1	100000	0	1	5.6	8	5.5	6/1/2006	7/1/2006	6	6	1	11.6	5.6	1980.58
80345242	7	O	6	10.2	101250	101163.79	8/1/2004	7/1/2034	903.55	360	360	79.1	7/1/2004	128000	1	0	0	1	10.2	0	0			0	0	0	0	0	903.55
80348840	1	O	6	6.1	248000	247514.36	8/1/2004	7/1/2034	1502.87	360	360	80	7/1/2004	310000	1	0	0	1	6.1	0	0			0	0	0	0	0	1502.87
80349525	2	O	1	8.5	255000	254689.95	8/1/2004	7/1/2034	1960.73	360	360	100	8/1/2004	255000	1	10000	0	2	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1960.73
80350267	1	O	6	6.7	161500	161218.37	8/1/2004	7/1/2034	1042.13	360	360	65.92	7/1/2004	245000	1	0	0	1	6.7	0	0			0	0	0	0	0	1042.13
80350903	1	O	6	10.55	182400	182206.75	7/1/2004	6/1/2034	1491.62	360	360	70	7/1/2004	232000	1	100000	0	1	10.55	0	0			0	0	0	0	0	1491.62
80356587	1	O	6	8.8	259000	258554.28	7/1/2004	6/1/2034	2046.82	360	360	70	7/1/2004	370000	1	200000	0	1	8.8	8	5.5	6/1/2006	7/1/2006	6	6	1	14.8	8.8	2046.82
80356744	1	O	6	5.85	233000	232521.45	8/1/2004	7/1/2034	1374.57	360	360	61.32	8/1/2004	380000	1	10000	0	1	5.85	0	0			0	0	0	0	0	1374.57
80360324	1	O	1	7.49	175000	174506.52	7/1/2004	6/1/2034	1222.43	360	360	100	8/1/2004	175000	1	110000	0	1	7.49	8	5.5	6/1/2007	7/1/2007	6	6	1	13.49	7.49	1222.43
80372606	1	O	6	8.6	327000	326413.64	7/1/2004	6/1/2034	2537.56	360	360	84.94	8/1/2004	385000	1	110000	0	1	8.6	8	5.5	6/1/2006	7/1/2006	6	6	1	14.6	8.6	2537.56
80372923	1	O	6	8.35	189000	188763	8/1/2004	7/1/2034	1433.21	360	360	90	8/1/2004	210000	1	10000	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1433.21
80375041	5	O	8	7.75	130500	130315.19	8/1/2004	7/1/2034	934.92	360	360	90	8/1/2004	145000	1	10000	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	934.92
80375942	1	O	8	5.9	316800	316155.5	8/1/2004	7/1/2034	1879.06	360	360	80	8/1/2004	396000	1	10000	0	1	5.9	0	0			0	0	0	0	0	1879.06
80377401	5	O	8	8	120000	119838.42	8/1/2004	7/1/2034	880.52	360	360	80	8/1/2004	150000	1	10000	0	1	8	0	0			0	0	0	0	0	880.52
80378763	2	O	6	8.1	223250	222812.82	8/1/2004	7/1/2034	1352.89	360	360	95	8/1/2004	235000	1	10000	0	2	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	12.1	8.1	1352.89
80379266	1	O	6	7.9	253000	252652.38	8/1/2004	7/1/2034	1838.82	360	360	69.7	8/1/2004	363000	1	10000	0	1	7.9	8	7.125	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1838.82
80379605	1	O	6	7.85	500000	498955.65	7/1/2004	6/1/2034	3616.68	360	360	82.41	7/1/2004	606700	1	200000	0	1	7.85	8	5.5	6/1/2006	7/1/2006	6	6	1	13.85	7.85	3616.68
80381387	1	O	6	8.5	76500	76406.98	8/1/2004	7/1/2034	588.22	360	360	90	8/1/2004	85000	1	10000	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	588.22
80381809	1	O	6	6.9	110500	110314.7	8/1/2004	7/1/2034	727.76	360	360	65	7/1/2004	170000	1	0	0	1	6.9	8	5.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	727.76
80391923	1	O	1	8.25	232110	231812.95	8/1/2004	7/1/2034	1743.77	360	360	90	7/1/2004	257900	1	0	0	1	8.25	8	5.5	7/1/2007	8/1/2007	6	6	1	14.25	8.25	1743.77
80395064	1	O	6	6.95	99000	98835.62	8/1/2004	7/1/2034	655.33	360	360	52.68	8/1/2004	188000	1	10000	0	1	6.95	8	5.5	7/1/2006	8/1/2006	6	6	1	12.95	6.95	655.33
80395320	1	N	8	6.25	288750	288200.61	8/1/2004	7/1/2034	1777.89	360	360	74.04	8/1/2004	390000	1	10000	0	1	6.25	0	0			0	0	0	0	0	1777.89
80400047	5	N	1	8.6	158100	157911.67	8/1/2004	7/1/2034	1226.88	360	360	85	7/1/2004	186000	1	0	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1226.88
80404767	1	O	6	6.375	263500	262763.93	7/1/2004	6/1/2034	1643.9	360	360	65	6/1/2004	310000	1	110000	0	1	6.375	0	0			0	0	0	0	0	1643.9
80405301	1	O	6	7.7	160000	159771.12	8/1/2004	7/1/2034	1140.74	360	360	80	7/1/2004	200000	1	0	0	1	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1140.74
80408701	7	O	6	8.15	72250	71836.54	8/1/2004	7/1/2019	696.73	180	180	85	8/1/2004	85000	1	10000	0	1	8.15	0	0			0	0	0	0	0	696.73
80415169	1	O	6	5.85	220000	219548.14	8/1/2004	7/1/2034	1297.88	360	360	45.83	8/1/2004	480000	1	10000	0	1	5.85	0	0			0	0	0	0	0	1297.88
80415680	1	O	6	5.99	149000	147453.84	7/1/2004	6/1/2019	1256.55	180	180	51.38	8/1/2004	290000	1	110000	0	1	5.99	0	0			0	0	0	0	0	1256.55
80418882	1	O	6	6.65	183520	183196.84	8/1/2004	7/1/2034	1178.14	360	360	80	7/1/2004	229400	1	0	0	1	6.65	8	5.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1178.14
80428022	1	O	6	7.75	120600	120429.2	8/1/2004	7/1/2034	864	360	360	90	7/1/2004	134000	1	0	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	864
80429327	5	O	6	7.5	246400	246033.12	8/1/2004	7/1/2034	1722.87	360	360	80	7/1/2004	308000	1	0	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1722.87
80431281	1	O	1	5.7	304000	303034.17	7/1/2004	6/1/2034	1764.42	360	360	80	7/1/2004	380000	1	200000	0	1	5.7	8	5.5	6/1/2006	7/1/2006	6	6	1	11.7	5.7	1764.42
80435508	1	O	6	7.8	290000	289388.15	7/1/2004	6/1/2034	2087.63	360	360	64.44	8/1/2004	450000	1	110000	0	1	7.8	8	5.5	6/1/2006	7/1/2006	6	6	1	13.8	7.8	2087.63
80443203	1	O	1	5.99	310000	309380.05	8/1/2004	7/1/2034	1856.62	360	360	72.09	8/1/2004	430000	1	10000	0	1	5.99	0	0			0	0	0	0	0	1858.62
80443849	1	O	6	6.9	164500	164123.59	8/1/2004	7/1/2034	1083.4	360	360	70	8/1/2004	235000	1	10000	0	1	6.9	0	0			0	0	0	0	0	1083.4
80446448	1	O	6	7.875	85400	85280.53	8/1/2004	7/1/2034	619.21	360	360	58.9	8/1/2004	145000	1	10000	0	1	7.875	8	5.5	7/1/2007	8/1/2007	6	6	1	13.875	7.875	619.21
80455983	1	O	6	6.45	142000	141740.04	8/1/2004	7/1/2034	892.88	360	360	78.89	8/1/2004	180000	1	10000	0	1	6.45	0	0			0	0	0	0	0	892.88
80461080	1	O	6	7.2	140250	140028.32	8/1/2004	7/1/2034	952.01	360	360	85	8/1/2004	165000	1	10000	0	1	7.2	0	0			0	0	0	0	0	952.01
80463664	1	O	6	6.3	123500	123267.28	8/1/2004	7/1/2034	764.44	360	360	35.29	7/1/2004	350000	1	0	0	1	6.3	0	0			0	0	0	0	0	764.44
80467947	1	O	6	8.7	208000	207757.28	8/1/2004	7/1/2034	1628.92	360	360	69.33	8/1/2004	300000	1	10000	0	1	8.7	8	6.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1628.92
80468788	1	O	6	8.25	224200	223773.43	8/1/2004	7/1/2034	1380.44	360	360	72.32	8/1/2004	310000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1380.44
80476021	1	O	1	8	342000	341317.38	8/1/2004	7/1/2034	2050.47	360	360	95	8/1/2004	360000	1	10000	0	1	8	8	5.5	7/1/2007	8/1/2007	6	6	1	12	6	2050.47
80480387	1	O	6	5.49	262500	261822.96	8/1/2004	7/1/2034	1488.8	360	360	70	7/1/2004	375000	1	0	0	1	5.49	8	5.5	7/1/2006	8/1/2006	6	6	1	11.49	5.49	1488.8

80489263	1	O		6	8.15	268000	265652.57	8/1/2004	7/1/2034	1979.71	360	360	95	7/1/2004	280000	1	0	0	1	8.15	0	0			0	0	0	0	0	1979.71
80489701	1	N		1	7.15	82799	82666.82	8/1/2004	7/1/2034	559.24	360	360	90	7/1/2004	91999	1	0	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	559.24
80491988	1	O		6	5.7	75000	74841.5	8/1/2004	7/1/2034	435.31	360	360	37.13	8/1/2004	202000	1	10000	0	1	5.7	0	0			0	0	0	0	0	435.31
80496102	1	O		8	7.5	187200	186921.27	8/1/2004	7/1/2034	1308.93	360	360	90	7/1/2004	208000	1	0	0	1	7.5	8	5.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1308.93
80516123	5	O		6	7.99	159800	159475.51	7/1/2004	6/1/2034	1171.45	360	360	85	8/1/2004	188000	1	110000	0	1	7.99	8	5.5	6/1/2006	7/1/2006	6	6	1	13.99	7.99	1171.45
80536543	1	O		1	7.5	451250	450915.1	9/1/2004	8/1/2034	3155.21	360	360	95	8/1/2004	475000	1	0	0	1	7.5	8	5.5	8/1/2006	9/1/2006	6	6	1	13.5	7.5	3155.21
80548324	1	O		6	7.7	121500	121326.19	8/1/2004	7/1/2034	866.25	360	360	90	7/1/2004	135000	1	0	0	1	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	866.25
80549066	1	O		6	9.1	63750	63681.52	8/1/2004	7/1/2034	517.55	360	360	85	7/1/2004	75000	1	0	0	1	9.1	8	5.5	7/1/2006	8/1/2006	6	6	1	15.1	9.1	517.55
80550684	5	O		6	5.75	110000	108956.05	8/1/2004	7/1/2019	913.46	180	180	72.85	8/1/2004	151000	1	10000	0	1	5.75	0	0			0	0	0	0	0	913.46
80552185	5	O		6	11.2	73450	73399.61	8/1/2004	7/1/2034	710.61	360	360	65	7/1/2004	113000	1	0	0	1	11.2	8	7.125	7/1/2007	8/1/2007	6	6	1	17.2	11.2	710.61
80556624	1	N		6	8.6	69750	69666.92	8/1/2004	7/1/2034	541.27	360	360	90	8/1/2004	77500	1	10000	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	541.27
80557127	1	O		6	5.99	495000	494010.09	8/1/2004	7/1/2034	2964.6	360	360	85.34	7/1/2004	580000	1	0	0	1	5.99	8	5.5	7/1/2006	8/1/2006	6	6	1	11.99	5.99	2964.6
80569569	1	O		6	7.95	60300	60217.97	8/1/2004	7/1/2034	440.37	360	360	90	8/1/2004	67000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	440.37
80571060	1	O		1	7.8	240000	239471.06	7/1/2004	6/1/2034	1727.69	360	360	100	8/1/2004	240000	1	110000	0	1	7.8	8	5.5	6/1/2006	7/1/2006	6	6	1	13.8	7.8	1727.69
80573068	1	O		6	6.9	173850	173400.62	8/1/2004	7/1/2034	1144.98	360	360	95	8/1/2004	183000	1	10000	0	1	6.9	8	5.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1144.98
80575426	1	O		1	7.15	72000	71885.06	8/1/2004	7/1/2034	486.3	360	360	90	7/1/2004	82700	1	0	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	486.3
80576069	1	O		6	9.6	198700	198507.83	8/1/2004	7/1/2034	1685.3	360	360	82.79	8/1/2004	240000	1	10000	0	1	9.6	8	5.5	7/1/2006	8/1/2006	6	6	1	15.6	9.6	1685.3
80576507	1	O		6	8.95	136000	135848.3	8/1/2004	7/1/2034	1089.4	360	360	80	8/1/2004	170000	1	10000	0	1	8.95	8	5.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	1089.4
80578008	1	O		6	11.85	91500	91445.6	8/1/2004	7/1/2034	930.63	360	360	65.36	7/1/2004	140000	1	0	0	1	11.85	0	0			0	0	0	0	0	930.63
80578149	1	O		6	9.9	221000	220799.42	8/1/2004	7/1/2034	1923.13	360	360	85	8/1/2004	340000	1	10000	0	1	9.9	8	7.125	7/1/2006	8/1/2006	6	6	1	15.9	9.9	1923.13
80583248	1	O		6	9	183000	182799.33	8/1/2004	7/1/2034	1472.46	360	360	75	7/1/2004	244000	1	0	0	1	9	8	7.125	7/1/2006	8/1/2006	6	6	1	15	9	1472.46
80589468	7	O		6	7.7	100000	99858.94	8/1/2004	7/1/2034	712.97	360	360	80	8/1/2004	125000	1	10000	0	1	7.7	0	0			0	0	0	0	0	712.97
80589823	1	O		6	7	234000	233615.26	8/1/2004	7/1/2034	1556.81	360	360	90	8/1/2004	260000	1	10000	0	1	7	8	5.5	7/1/2006	8/1/2006	6	6	1	13	7	1556.81
80589849	7	O		6	8.65	64600	64523.82	8/1/2004	7/1/2034	503.61	360	360	85	8/1/2004	76000	1	10000	0	1	8.65	8	5.5	7/1/2006	8/1/2006	6	6	1	14.65	8.65	503.61
80590243	1	O		6	5.75	268500	267654.95	7/1/2004	6/1/2034	1566.9	360	360	78.97	7/1/2004	340000	1	200000	0	1	5.75	8	5.5	6/1/2006	7/1/2006	6	6	1	11.75	5.75	1566.9
80592561	2	O		6	7.15	382500	381889.43	8/1/2004	7/1/2034	2583.44	360	360	85	8/1/2004	450000	1	10000	0	3	7.15	0	0			0	0	0	0	0	2583.44
80594724	7	O		6	9.6	70000	69932.29	8/1/2004	7/1/2034	593.72	360	360	58.33	8/1/2004	120000	1	10000	0	1	9.6	0	0			0	0	0	0	0	593.72
80597784	1	O		6	6.2	146250	145827.48	7/1/2004	6/1/2034	895.74	360	360	75	8/1/2004	195000	1	110000	0	1	6.2	0	0			0	0	0	0	0	895.74
80600406	1	O		6	8.3	165600	165390.22	8/1/2004	7/1/2034	1249.93	360	360	90	8/1/2004	184000	1	10000	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1249.93
80606940	1	O		6	10.9	189000	188861.61	8/1/2004	7/1/2034	1785.63	360	360	70	7/1/2004	270000	1	0	0	1	10.9	8	7.125	7/1/2006	8/1/2006	6	6	1	16.9	10.9	1785.63
80607104	1	O		6	6.1	117000	116655.44	7/1/2004	6/1/2034	709.02	360	360	90	7/1/2004	130000	1	200000	0	1	6.1	8	5.5	6/1/2006	7/1/2006	6	6	1	12.1	6.1	709.02
80608441	7	O		6	6.4	130000	129759.7	8/1/2004	7/1/2034	813.16	360	360	56.52	8/1/2004	230000	1	10000	0	1	6.4	8	5.5	7/1/2007	8/1/2007	6	6	1	12.4	6.4	813.16
80612583	2	N		1	6.99	180000	179701.87	8/1/2004	7/1/2034	1196.34	360	360	90	8/1/2004	200000	1	10000	0	2	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1196.34
80620024	1	O		6	7.5	120000	119821.32	8/1/2004	7/1/2034	839.06	360	360	80	8/1/2004	150000	1	10000	0	1	7.5	8	6.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	839.06
80620842	5	O		6	6.6	110000	109279.46	8/1/2004	7/1/2019	964.28	180	180	58.2	7/1/2004	189000	1	0	0	1	6.6	0	0			0	0	0	0	0	964.28
80624489	5	O		1	8	202500	202227.33	8/1/2004	7/1/2034	1485.88	360	360	90	8/1/2004	225000	1	10000	0	1	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	1485.88
80624588	1	O		1	8.25	85500	85390.57	8/1/2004	7/1/2034	642.34	360	360	95	8/1/2004	90000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	642.34
80626401	1	O		6	8.99	165000	164818.68	8/1/2004	7/1/2034	1326.45	360	360	88.24	8/1/2004	187000	1	10000	0	1	8.99	8	6.5	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1326.45
80650146	1	O		6	10.05	123500	123391.43	8/1/2004	7/1/2034	1088.37	360	360	69.77	7/1/2004	177000	1	0	0	1	10.05	0	0			0	0	0	0	0	1088.37
80650187	1	O		5	9.55	95130	95037.03	8/1/2004	7/1/2034	803.38	360	360	90	8/1/2004	105700	1	10000	0	1	9.55	0	0			0	0	0	0	0	803.38
80651441	1	O		8	9.49	207000	206795.12	8/1/2004	7/1/2034	1739.06	360	360	90	8/1/2004	230000	1	10000	0	1	9.49	8	5.5	7/1/2006	8/1/2006	6	6	1	15.49	9.49	1739.06
80659683	1	O		6	10.85	161000	160880.82	8/1/2004	7/1/2034	1515.03	360	360	70	7/1/2004	230000	1	0	0	1	10.85	8	7.125	7/1/2006	8/1/2006	6	6	1	16.85	10.85	1515.03
80660020	1		2	6	8	337000	336546.25	8/1/2004	7/1/2034	2472.79	360	360	88.22	8/1/2004	382000	1	10000	0	1	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	2472.79
80661465	1	O		1	8.75	108000	107875.27	8/1/2004	7/1/2034	849.64	360	360	90	7/1/2004	120000	1	0	0	1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	849.64
80664808	1	O		6	9.5	253500	252277.09	8/1/2004	7/1/2034	2131.57	360	360	65	8/1/2004	390000	1	10000	0	1	9.5	8	7.125	7/1/2006	8/1/2006	6	6	1	15.5	9.5	2131.57
80668146	1	O		1	6.65	307200	306659.07	8/1/2004	7/1/2034	1972.12	360	360	80	8/1/2004	385000	1	10000	0	1	6.65	8	5.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	1972.12
80693369	2	O		6	9.1	242250	241858.25	7/1/2004	6/1/2034	1966.66	360	360	85	8/1/2004	285000	1	110000	0	2	9.1	8	5.5	8/1/2007	7/1/2007	6	6	1	15.1	9.1	1966.66
80693666	3	N		1	7.75	301499	300856.47	7/1/2004	6/1/2034	2159.98	360	360	90	7/1/2004	335000	1	400000	0	1	7.75	8	5.5	8/1/2006	7/1/2006	6	6	1	13.75	7.75	2159.98
80695901	1	O		1	8.15	83000	82917.72	8/1/2004	7/1/2034	468.88	360	360	90	8/1/2004	75000	1	10000	0	1	8.15	8	5.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	468.88
80697105	1	O		6	6.75	183200	182776.06	7/1/2004	6/1/2034	1058.52	360	360	80	8/1/2004	204000	1	110000	0	1	6.75	8	5.5	6/1/2006	7/1/2006	6	6	1	12.75	6.75	1058.52
80698285	1	O		6	6.99	152950	152824.37	9/1/2004	8/1/2034	1016.56	360	360	95	8/1/2004	161000	1	0	0	1	6.99	8	5.5	8/1/2007	9/1/2007	6	6	1	12.99	6.99	1016.56
80698606	1	O		6	6.99	154850	154594.88	8/1/2004	7/1/2034	1029.19	360	360	95	8/1/2004	163000	1	10000	0	1	6.99	8	5.5	7/1/2007	8/1/2007	6	6	1	12.99	6.99	1029.19
80699804	1	O		6	7.99	265500	264960.89	7/1/2004	6/1/2034	1946.3	360	360	90	8/1/2004	295000	1	110000	0	1	7.99	8	5.5	6/1/2006	7/1/2006	6	6	1	13.99	7.99	1946.3
80699846	1	O		6	5.99	297500	296478.1	7/1/2004	6/1/2034	1781.76	360	360	85	8/1/2004	350000	1	210000	0	1	5.99	0	0			0	0	0	0	0	1781.76
80706120	9	O		6	8.15	255000	254666.95	8/1/2004	7/1/2034	1897.84	360	360	85	8/1/2004	300000	1	10000	0	1	8.15	8	5.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1897.84
80707946	5	O		6	5.99	297500	295447.19	8/1/2004	7/1/2019	2508.87	180	180	59.5	8/1/2004	500000	1	10000	0	1	5.99	0	0			0	0	0	0	0	2508.87
80714603	1	N		1	8.8	235800	235530.48	8/1/2004	7/1/2034	1863.47	360	360	90	7/1/2004	262000	1	0	0	1	8.8	8	5.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	1863.47
80717747	1	O		6	10.45	321750	321420.93	8/1/2004	7/1/2034	2931.16	360	360	65	8/1/2004	495000	1	10000	0	1	10.45	8	7.125	7/1/2006	8/1/2006	6	6	1	16.45	10.45	2931.16
80722200	1	O		6	7.1	424000	423659.25	9/1/2004	8/1/2034	2849.42	360	360	80	8/1/2004	530000	1	0	0	1	7.1	8	5.5	8/1/2006	9/1/2006	6	6	1	13.1	7.1	2849.42
80724040	1	O		6	7.99	180000	179757.13	8/1/2004	7/1/2034	1319.53	360	360	80	7/1/2004	225000	1	0	0	1	7.99	0	0			0	0	0	0	0	1319.53
80731565	1	O		6	9.1	219300	219064.48	8/1/2004	7/1/2034	1780.34	360	360	70.74	7/1/2004	310000	1	0	0	1	9.1	8	7.125	7/1/2006	8/1/2006	6	6	1	15.1	9.1	1780.34
80732209	1	O		8	8.25	148000	147810.59	8/1/2004	7/1/2034	1111.88	360	360	80	8/1/2004	185000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1111.88
80732480	1	O		6	5.99	162400	162047.72	8/1/2004	7/1/2034	972.63	360	360	77.33	8/1/2004	210000	1	10000	0	1	5.99	0	0			0	0	0	0	0	972.63
80736044	1	O		6	8.1	103000	102558.28	8/1/2004	7/1/2024	743.88	240	240	74.1	8/1/2004	139000	1	10000	0	1	8.1	0	0			0	0	0	0	0	743.88
80739782	1	O		6	10.6	422500	422335.68	9/1/2004	8/1/2034	3898.4	360	360	65	8/1/2004	650000	1	0	0	1	10.6	8	7.125	8/1/2006	9/1/2006	6	6	1	16.6	10.6	3898.4
80741341	7	O		1	7.125	198400	197921.19	7/1/2004	6/1/2034	1336.66	360	360	80	8/1/2004	248000	1	110000	0	1	7.125	8	5.5	6/1/2006	7/1/2006	6	6	1	13.125	7.125	1336.66
80742901	1		2	6	5.7	205000	204566.81	8/1/2004	7/1/2034	1189.83	360	360	56.94	8/1/2004	360000	1	10000	0	1	5.7	0	0			0	0	0	0	0	1189.83
80745326	1	O		6	10.85	189000	188860.11	8/1/2004	7/1/2034	1778.51	360	360	70	8/1/2004	270000	1	10000	0	1	10.85	8	7.125	7/1/2006	8/1/2006	6	6	1	16.85	10.85	1778.51
80746480	2	O		6	7.05	297000	296516.46	8/1/2004	7/1/2034	1985.94	360	360	90	8/1/2004	330000	1	10000	0	2	7.05	8	5.5	7/1/2007	8/1/2007	6	6	1	13.05	7.05	1985.94
80746605	5	O		1	6.7	141550	141303.15	8/1/2004	7/1/2034	913.4	360	360	95	8/1/2004	151000	1	10000	0	1	6.7	8	5.5	7/1/2006	8/1/2006	6	6	1	12.7	6.7	913.4
80749625	1	O		1	8	416000	415439.86	8/1/2004	7/1/2034	3052.47	360	360	80	8/1/2004	520000	1	10000	0	1	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	3052.47
80753742	3	O		6	7.85	82400	82313.38	8/1/2004	7/1/2034	451.37	360	360	80	8/1/2004	78000	1	10000	0	1	7.85	8	6.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	451.37
80763287	1	N		1	8.4	486000	485396.82	8/1/2004	7/1/2034	3702.54	360	360	90	8/1/2004	540000	1	10000	0	1	8.4	0	0			0	0	0	0	0	3702.54
80765449	1	O		1	7.7	225450	225127.51	8/1/2004	7/1/2034	1607.37	360	360	90	8/1/2004	250500	1	10000	0	1	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1607.37
80766660	1	N		6	9.6	157675	157522.51	8/1/2004	7/1/2034	1337.34	360	360	85	7/1/2004	185500	1	0	0	1	9.6	0	0			0	0	0	0	0	1337.34
80770860	5	O		1	8.75	185000	184678.34	7/1/2004	6/1/2034	1455.4	360	360	100	9/1/2004	185000	1	411000	0	1	8.75	8	5.5	6/1/2006	7/1/2006	6	6	1	14.75	8.75	1455.4
80771561	7	N		6	7.6	148000	147783.98	8/1/2004	7/1/2034	1045	360	360	80	7/1/2004	185000	1	0	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1045

80773948	1	O	6	6.45	234465	234035.79	8/1/2004	7/1/2034	1474.28	360	360	89.49	8/1/2004	262000	1	10000	0	1	6.45	8	5.5	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1474.28
80775943	1	O	6	7.1	74400	74280.05	8/1/2004	7/1/2034	500	360	360	80	8/1/2004	93000	1	10000	0	1	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	500
80806862	1	O	6	5.99	367500	366765.07	8/1/2004	7/1/2034	2200.99	360	360	71.38	7/1/2004	515000	1	0	0	1	5.99	0	0			0	0	0	0	0	2200.99
80811948	1	O	6	6.6	151000	150596.15	7/1/2004	6/1/2034	964.38	360	360	42.42	7/1/2004	356000	1	100000	0	1	6.6	8	5.5	6/1/2006	7/1/2006	6	6	1	12.6	6.6	964.38
80818727	1	O	6	6.2	120650	120418.22	8/1/2004	7/1/2034	738.95	360	360	95	8/1/2004	127000	1	10000	0	1	6.2	8	5.5	7/1/2007	8/1/2007	6	6	1	12.2	6.2	738.95
80820103	1	O	6	7.25	280000	279561.82	8/1/2004	7/1/2034	1910.1	360	360	80	8/1/2004	350000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1910.1
80830649	1	O	6	5.25	198400	197714.26	7/1/2004	6/1/2034	1095.58	360	360	80	8/1/2004	248000	1	110000	0	1	5.25	8	5.5	6/1/2006	7/1/2006	6	6	1	11.25	5.25	1095.58
80835325	5	O	6	6.4	436500	435286.53	7/1/2004	6/1/2034	2730.34	360	360	90	8/1/2004	485000	1	110000	0	1	6.4	0	0			0	0	0	0	0	2730.34
80852148	7	O	6	7.99	123900	123732.92	8/1/2004	7/1/2034	908.28	360	360	70	7/1/2004	177000	1	0	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	908.28
80860067	1	O	1	9.75	168291	168133.33	8/1/2004	7/1/2034	1445.88	360	360	90	8/1/2004	186990	1	10000	0	1	9.75	0	0			0	0	0	0	0	1445.88
80873045	1	O	1	5.99	216000	215350.41	7/1/2004	6/1/2034	1293.65	360	360	80	8/1/2004	240000	1	110000	0	1	5.99	8	5.5	8/1/2006	7/1/2006	6	6	1	11.99	5.99	1293.65
80873144	1	O	1	6.85	364279	363662.14	8/1/2004	7/1/2034	2386.98	360	360	80	8/1/2004	455500	1	10000	0	1	6.85	8	5.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	2386.98
80874365	7	O	6	7.65	67500	67402.46	8/1/2004	7/1/2034	478.93	360	360	67.5	7/1/2004	100000	1	0	0	1	7.65	8	5.5	7/1/2007	8/1/2007	6	6	1	13.65	7.65	478.93
80875065	5	O	6	7.6	484000	483293.62	8/1/2004	7/1/2034	3417.41	360	360	74.92	7/1/2004	646000	1	0	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	3417.41
80882582	1	O	6	5.75	323000	322323.9	8/1/2004	7/1/2034	1884.95	360	360	70.22	7/1/2004	460000	1	0	0	1	5.75	8	5.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1884.95
80883960	1	O	6	8.75	166500	166307.7	8/1/2004	7/1/2034	1309.86	360	360	90	8/1/2004	185000	1	10000	0	1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1309.86
80886480	7	O	1	8.35	206550	206291.01	8/1/2004	7/1/2034	1566.29	360	360	85	7/1/2004	243000	1	0	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1566.29
80888506	1	O	6	10.45	134200	134091.71	8/1/2004	7/1/2034	1222.57	360	360	65.46	7/1/2004	205000	1	0	0	1	10.45	8	7.125	7/1/2006	8/1/2006	6	6	1	16.45	10.45	1222.57
80889942	1	O	6	10.7	226850	226676.54	8/1/2004	7/1/2034	2109.09	360	360	65	7/1/2004	349000	1	0	0	1	10.7	8	7.125	7/1/2006	8/1/2006	6	6	1	16.7	10.7	2109.09
80892326	7	O	6	6.4	185000	184556.5	8/1/2004	7/1/2034	1157.19	360	360	62.29	8/1/2004	297000	1	10000	0	1	6.4	8	5.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	1157.19
80894587	7	O	6	8.5	117600	117457	8/1/2004	7/1/2034	904.25	360	360	80	7/1/2004	147000	1	0	0	1	8.5	0	0			0	0	0	0	0	904.25
80894680	1	O	1	11.25	65400	65178.66	7/1/2004	6/1/2024	686.22	240	240	20	7/1/2004	327000	2	100000	0	1	11.25	0	0			0	0	0	0	0	686.22
80899701	2	N	6	11.5	201500	201370.58	8/1/2004	7/1/2034	1995.44	360	360	85	8/1/2004	310000	1	10000	0	4	11.5	8	7.125	7/1/2006	8/1/2006	6	6	1	17.5	11.5	1995.44
80902604	1	O	6	7.85	124000	123827.89	8/1/2004	7/1/2034	896.94	360	360	79.49	7/1/2004	156000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	896.94
80905607	2	O	6	8.6	156000	155814.18	8/1/2004	7/1/2034	1210.58	360	360	89.14	7/1/2004	175000	1	0	0	2	8.6	0	0			0	0	0	0	0	1210.58
80909104	1	O	6	5.95	147750	147452.25	8/1/2004	7/1/2034	881.1	360	360	68.72	7/1/2004	215000	1	0	0	1	5.95	8	5.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	881.1
80909948	1	O	6	8.35	200600	200348.47	8/1/2004	7/1/2034	1521.17	360	360	85	8/1/2004	236000	1	10000	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1521.17
80911985	1	O	6	5.95	340000	339314.85	8/1/2004	7/1/2034	2027.56	360	360	78.16	7/1/2004	435000	1	0	0	1	5.95	0	0			0	0	0	0	0	2027.56
80918188	1	O	6	6.1	340000	339334.2	8/1/2004	7/1/2034	2060.39	360	360	85	7/1/2004	400000	1	0	0	1	6.1	0	0			0	0	0	0	0	2060.39
80921869	5	O	1	5.9	108060	107840.16	8/1/2004	7/1/2034	640.95	360	360	80	8/1/2004	136000	1	10000	0	1	5.9	0	0			0	0	0	0	0	640.95
80923182	7	O	6	5.74	271950	271379.69	8/1/2004	7/1/2034	1585.3	360	360	63.99	7/1/2004	425000	1	0	0	1	5.74	0	0			0	0	0	0	0	1585.3
80925621	5	O	1	8.75	198000	197771.33	8/1/2004	7/1/2034	1557.67	360	360	90	8/1/2004	223000	1	10000	0	1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1557.67
80930068	1	O	6	8	88350	88231.02	8/1/2004	7/1/2034	648.29	360	360	95	8/1/2004	93000	1	10000	0	1	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	648.29
80930407	2	O	1	9.35	88000	87910.29	8/1/2004	7/1/2034	730.35	360	360	80	7/1/2004	110000	1	0	0	4	9.35	8	5.5	7/1/2006	8/1/2006	6	6	1	15.35	9.35	730.35
80933187	1	O	6	6.75	84000	83458.82	8/1/2004	7/1/2019	743.33	180	180	79.25	8/1/2004	106000	1	10000	0	1	6.75	0	0			0	0	0	0	0	743.33
80936149	1	O	6	7.6	72000	71894.91	8/1/2004	7/1/2034	508.38	360	360	80	7/1/2004	90000	1	0	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	508.38
80937782	1	O	1	6.4	110800	110595.18	8/1/2004	7/1/2034	693.07	360	360	80	8/1/2004	138500	1	10000	0	1	6.4	8	5.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	693.07
80944127	1	O	1	8.8	92700	92594.03	8/1/2004	7/1/2034	732.59	360	360	90	8/1/2004	143000	1	10000	0	1	8.8	8	5.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	732.59
80946981	5	O	6	7.2	189000	188701.29	8/1/2004	7/1/2034	1282.91	360	360	90	7/1/2004	210000	1	0	0	1	7.2	8	6.5	7/1/2006	8/1/2006	6	6	1	13.2	7.2	1282.91
80949522	1	O	6	5.95	310000	309375.3	8/1/2004	7/1/2034	1848.66	360	360	75.61	8/1/2004	410000	1	10000	0	1	5.95	0	0			0	0	0	0	0	1848.66
80962301	1	O	6	5.99	325000	324350.05	8/1/2004	7/1/2034	1946.46	360	360	74.71	7/1/2004	435000	1	0	0	1	5.99	0	0			0	0	0	0	0	1946.46
80970700	1	O	1	8.95	385000	384573.41	8/1/2004	7/1/2034	3083.96	360	360	100	7/1/2004	385000	1	0	0	1	8.95	8	5.5	7/1/2007	8/1/2007	6	6	1	14.95	8.95	3083.96
80980121	1	O	6	6.1	60000	59882.5	8/1/2004	7/1/2034	363.6	360	360	80	7/1/2004	75000	1	0	0	1	6.1	8	5.5	7/1/2006	8/1/2006	6	6	1	12.1	6.1	363.6
81010563	1	O	1	7.95	350000	349523.95	8/1/2004	7/1/2034	2555.99	360	360	100	8/1/2004	350000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2555.99
81020224	3	O	6	7.35	160000	159754.53	8/1/2004	7/1/2034	1102.36	360	360	80	8/1/2004	200000	1	10000	0	1	7.35	8	5.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1102.36
81025383	1	O	1	5.45	327920	327193.72	8/1/2004	7/1/2034	1851.62	360	360	80	7/1/2004	409900	1	0	0	1	5.45	8	5.5	7/1/2006	8/1/2006	6	6	1	11.45	5.45	1851.62
81028581	1	O	6	11	127000	126909	8/1/2004	7/1/2034	1209.46	360	360	72.57	7/1/2004	175000	1	0	0	1	11	8	7.125	7/1/2006	8/1/2006	6	6	1	17	11	1209.46
81032286	5	O	6	5.99	216000	215568.02	8/1/2004	7/1/2034	1293.65	360	360	60	7/1/2004	360000	1	0	0	1	5.99	0	0			0	0	0	0	0	1293.65
81035644	5	O	1	7.75	193680	193405.72	8/1/2004	7/1/2034	1387.55	360	360	90	7/1/2004	215200	1	0	0	1	7.75	8	5.5	7/1/2007	8/1/2007	6	6	1	13.75	7.75	1387.55
81035743	1	O	6	6.59	210000	209437.27	7/1/2004	6/1/2034	1339.8	360	360	61.76	7/1/2004	340000	1	100000	0	1	6.59	0	0			0	0	0	0	0	1339.8
81037343	2	O	6	5.99	278000	277444.04	8/1/2004	7/1/2034	1664.97	360	360	30.89	7/1/2004	900000	1	0	0	2	5.99	0	0			0	0	0	0	0	1664.97
81039166	1	O	1	7.5	263312	262919.94	8/1/2004	7/1/2034	1841.12	360	360	80	7/1/2004	329500	1	0	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1841.12
81045189	3	O	6	5.99	97000	96892.39	8/1/2004	7/1/2034	580.95	360	360	64.67	8/1/2004	150000	1	10000	0	1	5.99	0	0			0	0	0	0	0	580.95
81048167	1	O	6	6.35	465600	464731.05	8/1/2004	7/1/2034	2897.13	360	360	80	8/1/2004	582000	1	10000	0	1	6.35	0	0			0	0	0	0	0	2897.13
81054801	1	O	6	5.15	232000	231313.82	8/1/2004	7/1/2034	1266.79	360	360	80	8/1/2004	290000	1	10000	0	1	5.15	8	5.5	7/1/2006	8/1/2006	6	6	1	11.15	5.15	1266.79
81056228	1	O	6	8.3	160200	159997.06	8/1/2004	7/1/2034	1209.17	360	360	90	7/1/2004	178000	1	0	0	1	8.3	8	6.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1209.17
81064222	1	O	6	5.7	500000	498943.48	8/1/2004	7/1/2034	2902.01	360	360	54.95	8/1/2004	910000	1	10000	0	1	5.7	0	0			0	0	0	0	0	2902.01
81070120	1	O	6	10.05	70550	70487.98	8/1/2004	7/1/2034	621.74	360	360	85	8/1/2004	83000	1	10000	0	1	10.05	0	0			0	0	0	0	0	621.74
81071805	1	O	1	7.4	501300	500538.56	8/1/2004	7/1/2034	3470.9	360	360	90	8/1/2004	557000	1	10000	0	1	7.4	8	5.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	3470.9
81072944	1	O	6	10.2	195000	194833.98	8/1/2004	7/1/2034	1740.16	360	360	65	8/1/2004	300000	1	10000	0	1	10.2	8	7.125	7/1/2006	8/1/2006	6	6	1	16.2	10.2	1740.16
81073140	1	O	6	5.6	93600	93396.45	8/1/2004	7/1/2034	537.34	360	360	80	7/1/2004	117000	1	0	0	1	5.6	8	5.5	7/1/2006	8/1/2006	6	6	1	11.6	5.6	537.34
81073249	7	O	6	9.55	68600	68568.6	9/1/2004	8/1/2034	579.34	360	360	70	8/1/2004	98000	1	0	0	1	9.55	8	5.5	8/1/2007	9/1/2007	6	6	1	15.55	9.55	579.34
81089187	1	O	6	9.6	281250	280978.02	8/1/2004	7/1/2034	2385.45	360	360	75	7/1/2004	375000	1	0	0	1	9.6	8	6.5	7/1/2006	8/1/2006	6	6	1	15.6	9.6	2385.45
81092306	3	O	6	5.75	300000	299372.06	8/1/2004	7/1/2034	1750.72	360	360	60	8/1/2004	500000	1	10000	0	1	5.75	0	0			0	0	0	0	0	1750.72
81092900	1	O	6	8.1	162000	161786.24	8/1/2004	7/1/2034	1200.02	360	360	90	8/1/2004	180000	1	10000	0	1	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1200.02
81096489	1	O	6	9.55	142500	141479.51	8/1/2004	7/1/2019	1168.13	180	180	75	8/1/2004	190000	1	10000	0	1	9.55	0	0			0	0	0	0	0	1168.13
81097727	7	O	6	7.55	242450	242092.58	8/1/2004	7/1/2034	1703.56	360	360	65	8/1/2004	373000	1	10000	0	1	7.55	0	0			0	0	0	0	0	1703.56
81112120	1	O	6	8.3	93000	92482.19	8/1/2004	7/1/2034	701.95	360	360	65.96	9/1/2004	141000	1	11000	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	701.95
81112724	1	N	1	7.4	172350	172088.21	8/1/2004	7/1/2034	1193.32	360	360	90	8/1/2004	191500	1	10000	0	1	7.4	0	0			0	0	0	0	0	1193.32
81137747	1	O	6	5.7	447000	446055.48	8/1/2004	7/1/2034	2594.39	360	360	79.82	8/1/2004	560000	1	10000	0	1	5.7	0	0			0	0	0	0	0	2594.39
81140501	1	O	6	7.05	300000	299511.57	8/1/2004	7/1/2034	2006	360	360	71.43	8/1/2004	420000	1	10000	0	1	7.05	8	5.5	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2006
81150385	1	O	6	5.95	228000	227540.54	8/1/2004	7/1/2034	1359.66	360	360	76	7/1/2004	300000	1	0	0	1	5.95	0	0			0	0	0	0	0	1359.66
81150724	2	O	6	7.375	255000	254610.72	8/1/2004	7/1/2034	1761.23	360	360	85	8/1/2004	300000	1	10000	0	4	7.375	8	5.5	7/1/2006	8/1/2006	6	6	1	13.375	7.375	1761.23
81151820	3	O	1	7.5	153000	152772.19	8/1/2004	7/1/2034	1069.8	360	360	90	8/1/2004	170000	1	10000	0	1	7.5	8	5.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	1069.8
81152183	1	O	1	5.9	478800	477825.93	8/1/2004	7/1/2034	2839.94	360	360	90	8/1/2004	532000	1	10000	0	1	5.9	8	5.5	7/1/2006	8/1/2006	6	6	1	11.9	5.9	2839.94
81155889	1	O	6	7.2	382500	381895.45	8/1/2004	7/1/2034	2596.37	360	360	84.82	7/1/2004	452000	1	0	0	1	7.2	8	5.5	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2596.37
81159360	2	O	1	6.95	397800	397139.49	8/1/2004	7/1/2034	2633.23	360	360	90	8/1/2004	442000	1	10000	0	2	6.95	8	5.5	7/1/2006	8/1/2006	6	6	1	12.95	6.95	2633.23

81160806	1	O	6	5.4	328000	327266.69	8/1/2004	7/1/2034	1841.83	360	360	80	8/1/2004	410000	1	10000	0	1	5.4	8	5.5	7/1/2006	8/1/2006	6	6	1	11.4	5.4	1841.83
81170029	3	O	1	6.45	140000	139743.71	8/1/2004	7/1/2034	880.3	360	360	80	9/1/2004	175000	1	11000	0	1	6.45	8	5.5	7/1/2007	8/1/2007	6	6	1	12.45	6.45	880.3
81183287	1	O	6	5.95	158000	157681.81	8/1/2004	7/1/2034	942.22	360	360	52.67	8/1/2004	300000	1	10000	0	1	5.95	0	0			0	0	0	0	0	942.22
81189227	1	O	6	6.25	233750	233305.26	8/1/2004	7/1/2034	1439.24	360	360	85	8/1/2004	275000	1	10000	0	1	6.25	0	0			0	0	0	0	0	1439.24
81196206	5	O	6	7.85	121500	121331.36	8/1/2004	7/1/2034	878.86	360	360	89.34	7/1/2004	136000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	878.86
81197022	2	O	6	5.85	280000	278061.37	8/1/2004	7/1/2019	2355.25	180	180	62.22	8/1/2004	450000	1	10000	0	4	5.95	0	0			0	0	0	0	0	2355.25
81198640	5	O	1	8.05	124000	123834.71	8/1/2004	7/1/2034	914.2	360	360	100	8/1/2004	124000	1	10000	0	1	8.05	8	5.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	914.2
81200909	1	O	6	8.8	70000	69919.97	8/1/2004	7/1/2034	553.2	360	360	70	7/1/2004	100000	1	0	0	1	8.8	8	5.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	553.2
81207722	1	O	6	5.95	298000	297399.48	8/1/2004	7/1/2034	1777.1	360	360	73.58	7/1/2004	405000	1	0	0	1	5.95	8	5.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1777.1
81215204	2	O	6	8.6	139500	139333.83	8/1/2004	7/1/2034	1082.54	360	360	90	7/1/2004	155000	1	0	0	2	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1082.54
81219289	1	O	6	7.375	124000	123810.71	8/1/2004	7/1/2034	856.44	360	360	80	7/1/2004	155000	1	0	0	1	7.375	8	5.5	7/1/2006	8/1/2006	6	6	1	13.375	7.375	856.44
81222341	2	N	6	9.05	259250	258968.66	8/1/2004	7/1/2034	2095.32	360	360	85	8/1/2004	305000	1	10000	0	2	9.05	8	5.5	7/1/2006	8/1/2006	6	6	1	15.05	9.05	2095.32
81224701	1	O	6	5.99	422500	421152.58	8/1/2004	7/1/2034	2530.39	360	360	64.02	8/1/2004	660000	1	10000	0	1	5.99	0	0			0	0	0	0	0	2530.39
81235947	1	O	6	5.7	233000	232507.65	8/1/2004	7/1/2034	1352.34	360	360	60.52	7/1/2004	385000	1	0	0	1	5.7	0	0			0	0	0	0	0	1352.34
81241580	7	O	6	7.1	85000	84862.97	8/1/2004	7/1/2034	571.23	360	360	85	7/1/2004	100000	1	0	0	1	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	571.23
81247629	1	O	6	8.6	136000	135837.99	8/1/2004	7/1/2034	1055.38	360	360	80	7/1/2004	170000	1	0	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1055.38
81247728	9	O	8	5.75	263000	262449.5	8/1/2004	7/1/2034	1534.8	360	360	78.51	8/1/2004	335000	1	10000	0	1	5.75	0	0			0	0	0	0	0	1534.8
81248940	1	O	6	8.15	148750	148555.72	8/1/2004	7/1/2034	1107.07	360	360	85	8/1/2004	175000	1	10000	0	1	8.15	8	5.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	1107.07
81266967	2	N	1	7.1	342000	341448.67	8/1/2004	7/1/2034	2298.35	360	360	90	8/1/2004	380000	1	10000	0	3	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	2298.35
81288508	3	O	1	7.15	94400	94249.31	8/1/2004	7/1/2034	637.59	360	360	80	8/1/2004	118000	1	10000	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	637.59
81292088	1	O	6	6.2	637500	636889.28	9/1/2004	8/1/2034	3904.49	360	360	75	8/1/2004	850000	1	0	0	1	6.2	8	5.5	8/1/2006	9/1/2006	6	6	1	12.2	6.2	3904.49
81318560	1	O	6	5.99	242000	241516.04	8/1/2004	7/1/2034	1449.38	360	360	66.85	7/1/2004	362000	1	0	0	1	5.99	0	0			0	0	0	0	0	1449.38
81321366	1	O	6	9.1	273000	272706.79	8/1/2004	7/1/2034	2216.3	360	360	65	7/1/2004	420000	1	0	0	1	9.1	8	7.125	7/1/2006	8/1/2006	6	6	1	15.1	9.1	2216.3
81323909	7	O	1	6.9	141950	141711.96	8/1/2004	7/1/2034	934.89	360	360	85	8/1/2004	167000	1	10000	0	1	6.9	8	5.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	934.89
81326340	1	N	6	7.85	126000	125912.64	9/1/2004	8/1/2034	911.41	360	360	90	8/1/2004	140000	1	0	0	1	7.85	8	5.5	8/1/2007	9/1/2007	6	6	1	13.85	7.85	911.41
81330383	1	O	8	6.35	245650	245191.53	8/1/2004	7/1/2034	1528.53	360	360	85.15	8/1/2004	288500	1	10000	0	1	6.35	8	5.5	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1528.53
81331548	2	N	6	8.1	171000	170887.57	9/1/2004	8/1/2034	1266.68	360	360	90	8/1/2004	190000	1	0	0	2	8.1	8	5.5	8/1/2007	9/1/2007	6	6	1	14.1	8.1	1266.68
81334021	2	O	6	5.65	318500	317820.61	8/1/2004	7/1/2034	1838.5	360	360	67.77	7/1/2004	470000	1	0	0	3	5.65	8	5.5	7/1/2006	8/1/2006	6	6	1	11.65	5.65	1838.5
81336109	1	O	1	7.49	382500	381929.34	8/1/2004	7/1/2034	2671.88	360	360	90	7/1/2004	425000	1	0	0	1	7.49	8	5.5	7/1/2006	8/1/2006	6	6	1	13.49	7.49	2671.88
81339327	3	N	6	7.25	90000	89859.16	8/1/2004	7/1/2034	613.96	360	360	90	7/1/2004	100000	1	0	0	1	7.25	8	5.5	7/1/2007	8/1/2007	6	6	1	13.25	7.25	613.96
81346207	2	O	6	6.75	221000	220618.36	8/1/2004	7/1/2034	1433.41	360	360	80.38	8/1/2004	275000	1	10000	0	2	6.75	0	0			0	0	0	0	0	1433.41
81347247	1	O	6	6.5	387000	386298.38	8/1/2004	7/1/2034	2446.11	360	360	90	8/1/2004	430000	1	10000	0	1	6.5	8	5.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	2446.11
81352080	5	O	6	5.7	320000	319323.82	8/1/2004	7/1/2034	1857.29	360	360	80	8/1/2004	400000	1	10000	0	1	5.7	0	0			0	0	0	0	0	1857.29
81366884	1	O	6	6.99	255000	254579.92	8/1/2004	7/1/2034	1694.81	360	360	72.86	8/1/2004	350000	1	10000	0	1	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1694.81
81369449	1	N	6	6.4	397800	397064.7	8/1/2004	7/1/2034	2488.27	360	360	90	8/1/2004	442000	1	10000	0	1	6.4	8	5.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	2488.27
81369886	2	O	6	9.25	238500	238251.74	8/1/2004	7/1/2034	1962.09	360	360	90	7/1/2004	265000	1	0	0	2	9.25	8	5.5	7/1/2008	8/1/2008	6	6	1	15.25	9.25	1962.09
81377749	1	O	6	9.3	288000	287703.35	8/1/2004	7/1/2034	2379.75	360	360	80	7/1/2004	360000	1	0	0	1	9.3	8	6.5	7/1/2006	8/1/2006	6	6	1	15.3	9.3	2379.75
81378463	1	O	6	7.1	161000	160740.44	8/1/2004	7/1/2034	1081.98	360	360	65.71	7/1/2004	245000	1	0	0	1	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1081.98
81382624	1	O	1	7.3	228000	227848.71	8/1/2004	7/1/2034	1563.11	360	360	95	8/1/2004	240000	1	10000	0	1	7.3	8	5.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1563.11
81383028	3	O	6	8.9	112000	111874.59	8/1/2004	7/1/2034	893.14	360	360	80	8/1/2004	140000	1	10000	0	1	8.9	8	5.5	7/1/2007	8/1/2007	6	6	1	14.9	8.9	893.14
81385361	2	N	1	7.75	110500	110343.51	8/1/2004	7/1/2034	791.64	360	360	85	7/1/2004	130000	1	0	0	2	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	791.64
81404287	5	O	6	8.5	100000	99818.71	8/1/2004	7/1/2034	832.07	360	360	80	8/1/2004	125000	1	10000	0	1	8.5	8	5.5	7/1/2007	8/1/2007	6	6	1	12.5	6.5	832.07
81416887	5	O	6	8.85	160650	160468.26	8/1/2004	7/1/2034	1275.33	360	360	85	8/1/2004	189000	1	10000	0	1	8.85	8	5.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1275.33
81429847	5	O	6	7.6	108000	107842.36	8/1/2004	7/1/2034	762.57	360	360	90	7/1/2004	120000	1	0	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	762.57
81431926	3	O	1	9.35	61600	61537.21	8/1/2004	7/1/2034	511.24	360	360	80	8/1/2004	77000	1	10000	0	1	9.35	8	5.5	7/1/2006	8/1/2006	6	6	1	15.35	9.35	511.24
81451908	1	O	8	9.65	76000	75926.65	8/1/2004	7/1/2034	647.39	360	360	80	8/1/2004	95000	1	10000	0	1	9.65	8	5.5	7/1/2006	8/1/2006	6	6	1	15.65	9.65	647.39
81455008	2	O	6	7.7	157500	157274.69	8/1/2004	7/1/2034	1122.92	360	360	90	7/1/2004	175000	1	0	0	3	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1122.92
81457228	1	O	6	7.85	150400	150191.26	8/1/2004	7/1/2034	1087.9	360	360	80	8/1/2004	188000	1	10000	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1087.9
81461329	5	O	6	5.35	119000	118731.44	8/1/2004	7/1/2034	664.52	360	360	79.87	8/1/2004	149000	1	10000	0	1	5.35	8	5.5	7/1/2007	8/1/2007	6	6	1	11.35	5.35	664.52
81468381	1	N	6	7.95	108800	108652.01	8/1/2004	7/1/2034	794.55	360	360	85	7/1/2004	128000	1	0	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	794.55
81468548	1	O	6	7	230400	230021.18	8/1/2004	7/1/2034	1532.86	360	360	90	7/1/2004	256000	1	0	0	1	7	8	5.5	7/1/2006	8/1/2006	6	6	1	13	7	1532.86
81470205	1	O	1	7.25	178600	178320.5	8/1/2004	7/1/2034	1218.37	360	360	85	8/1/2004	188000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1218.37
81472383	5	O	6	5.7	425000	424101.95	8/1/2004	7/1/2034	2466.71	360	360	77.13	8/1/2004	551000	1	10000	0	1	5.7	0	0			0	0	0	0	0	2466.71
81483943	1	O	6	6.4	208000	207815.52	9/1/2004	7/1/2034	1301.06	360	360	79.39	8/1/2004	262000	1	10000	0	1	6.4	0	0			0	0	0	0	0	1301.06
81486987	1	O	6	7.6	193500	193217.59	8/1/2004	7/1/2034	1366.26	360	360	90	7/1/2004	215000	1	0	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1366.26
81488488	7	O	1	7.65	215200	214889.05	8/1/2004	7/1/2034	1526.88	360	360	80	7/1/2004	269000	1	0	0	1	7.65	8	5.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1526.88
81493249	1	O	6	6.65	144500	144245.56	8/1/2004	7/1/2034	927.64	360	360	85	8/1/2004	170000	1	10000	0	1	6.65	8	5.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	927.64
81494488	5	O	6	7.85	200000	199722.42	8/1/2004	7/1/2034	1446.67	360	360	80	7/1/2004	250000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1446.67
81500167	3	N	1	8.4	99000	98877.13	8/1/2004	7/1/2034	754.22	360	360	90	8/1/2004	110000	1	10000	0	1	8.4	8	5.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	754.22
81500407	1	N	6	6.2	182800	182448.83	8/1/2004	7/1/2034	1119.6	360	360	80	7/1/2004	228500	1	0	0	1	6.2	0	0			0	0	0	0	0	1119.6
81504441	1	O	6	6.99	251250	250836.08	8/1/2004	7/1/2034	1669.89	360	360	78.52	8/1/2004	320000	1	10000	0	1	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1669.89
81504920	1	O	1	8.5	187200	186972.38	8/1/2004	7/1/2034	1439.41	360	360	80	7/1/2004	234000	1	0	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1439.41
81511669	1	O	1	8.2	215100	214821.91	8/1/2004	7/1/2034	1608.42	360	360	90	8/1/2004	239000	1	10000	0	1	8.2	8	5.5	7/1/2008	8/1/2008	6	6	1	14.2	8.2	1608.42
81515041	2	N	1	8.05	121500	121338.04	8/1/2004	7/1/2034	895.77	360	360	90	8/1/2004	135000	1	10000	0	2	8.05	8	5.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	895.77
81518003	1	O	6	6.25	405000	404228.74	8/1/2004	7/1/2034	2493.68	360	360	90	8/1/2004	450000	1	10000	0	1	6.25	8	6.1	7/1/2007	8/1/2007	6	6	1	12.25	6.25	2493.68
81518748	1	O	8	9.75	77600	77563.79	9/1/2004	8/1/2034	666.71	360	360	80	8/1/2004	97000	1	0	0	1	9.75	8	5.5	8/1/2007	9/1/2007	6	6	1	15.75	9.75	666.71
81524209	1	N	6	7.6	72000	71894.91	8/1/2004	7/1/2034	508.38	360	360	80	7/1/2004	90000	1	0	0	1	7.6	0	0			0	0	0	0	0	508.38
81524490	5	O	6	6.25	158400	158098.62	8/1/2004	7/1/2034	975.3	360	360	79.6	8/1/2004	199000	1	10000	0	1	6.25	8	5.5	7/1/2006	8/1/2006	6	6	1	12.25	6.25	975.3
81525446	1	O	8	8.5	182750	182527.79	8/1/2004	7/1/2034	1405.19	360	360	85	7/1/2004	215000	1	0	0	1	8.5	0	0			0	0	0	0	0	1405.19
81537623	5	O	1	7.99	360000	359514.29	8/1/2004	7/1/2034	2639.05	360	360	100	8/1/2004	360000	1	10000	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2639.05
81537904	1	O	8	7.7	467000	466331.97	8/1/2004	7/1/2034	3329.53	360	360	84.14	7/1/2004	555000	1	0	0	1	7.7	0	0			0	0	0	0	0	3329.53
81539264	5	O	8	6.2	310250	309654	8/1/2004	7/1/2034	1900.19	360	360	79.74	7/1/2004	394000	1	0	0	1	6.2	8	5.5	7/1/2006	8/1/2006	6	6	1	12.2	6.2	1900.19
81541104	3	N	1	8.55	143910	143115.18	8/1/2004	7/1/2019	1421.36	180	180	90	7/1/2004	159900	1	0	0	1	8.55	0	0			0	0	0	0	0	1421.36
81543423	5	O	1	5.99	525000	523950.1	8/1/2004	7/1/2034	3144.27	360	360	79.87	8/1/2004	659000	1	10000	0	1	5.99	8	5.5	7/1/2006	8/1/2006	6	6	1	11.99	5.99	3144.27
81553483	1	O	6	6.95	238000	237580.11	8/1/2004	7/1/2034	1575.44	360	360	82.07	8/1/2004	290000	1	10000	0	1	6.95	0	0			0	0	0	0	0	1575.44
81584189	5	O	6	8.75	130500	130349.28	8/1/2004	7/1/2034	1026.65	360	360	90	7/1/2004	145000	1	0	0	1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1026.65
81578361	1	O	1	10.1	176375	176221.47	8/1/2004	7/1/2034	1560.87	360	360	85	8/1/2004	250000	1	10000	0	1	10.1	8	5.5	7/1/2006	8/1/2006	6	6	1	16.1	10.1	1560.87

81580948	1	O		1	7.1	240000	239613.1	8/1/2004	7/1/2034	1612.88	360	360	100	8/1/2004	240000	1	10000	0	1	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1612.88
81582140	5	O		6	8.3	77350	77252.01	8/1/2004	7/1/2034	583.83	360	360	65	8/1/2004	119000	1	10000	0	1	8.3	8	7.125	7/1/2006	8/1/2006	6	6	1	14.3	8.3	583.83
81582560	1	O		6	8.95	191250	190932.44	8/1/2004	7/1/2034	1265.98	360	360	85	8/1/2004	225000	1	10000	0	1	8.95	8	5.55	7/1/2006	8/1/2006	6	6	1	12.95	8.95	1265.98
81583600	5	O		6	8.25	269750	269404.78	8/1/2004	7/1/2034	2026.55	360	360	83	7/1/2004	325000	1	0	0	1	8.25	8	6.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	2026.55
81609521	1	N		1	9.85	72375	72308.81	8/1/2004	7/1/2034	627.14	360	360	75	8/1/2004	96500	1	10000	0	1	9.85	0	0			0	0	0	0	0	0	627.14
81615569	1	O		6	9.8	280000	279740.42	8/1/2004	7/1/2034	2415.93	360	360	70	7/1/2004	400000	1	0	0	1	9.8	8	7.125	7/1/2006	8/1/2006	6	6	1	15.8	9.8	2415.93
81617425	1	O		6	8.15	72000	71905.96	8/1/2004	7/1/2034	535.86	360	360	74.23	8/1/2004	97000	1	10000	0	1	8.15	8	5.5	7/1/2007	8/1/2007	6	6	1	14.15	8.15	535.86
81622086	1	O		1	9.75	260000	259756.39	8/1/2004	7/1/2034	2233.81	360	360	80	7/1/2004	325000	1	0	0	1	9.75	8	5.5	7/1/2006	8/1/2006	6	6	1	15.75	9.75	2233.81
81627846	5	O		6	10.6	100000	99921.86	8/1/2004	7/1/2034	922.23	360	360	51.28	8/1/2004	195000	1	10000	0	1	10.6	8	7.125	7/1/2006	8/1/2006	6	6	1	16.6	10.6	922.23
81631327	1	O		6	6	146250	146104.4	9/1/2004	8/1/2034	876.85	360	360	75	8/1/2004	195000	1	0	0	1	6	0	0			0	0	0	0	0	0	876.85
81636967	1	O		1	5.75	266400	265842.39	8/1/2004	7/1/2034	1554.64	360	360	80	8/1/2004	333000	1	10000	0	1	5.75	8	5.5	7/1/2006	8/1/2006	6	6	1	11.75	5.75	1554.64
81641987	1	O		1	5.99	198000	197604.03	8/1/2004	7/1/2034	1185.84	360	360	80	7/1/2004	247500	1	0	0	1	5.99	8	5.5	7/1/2006	8/1/2006	6	6	1	11.99	5.99	1185.84
81645285	1	O		6	7.6	105000	104846.76	8/1/2004	7/1/2034	741.38	360	360	73.43	7/1/2004	143000	1	0	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	741.38
81645368	1	O		6	6	130000	129740.51	8/1/2004	7/1/2034	779.42	360	360	56.52	8/1/2004	230000	1	10000	0	1	6	0	0			0	0	0	0	0	0	779.42
81648560	1	O		1	7.5	176225	175961.79	8/1/2004	7/1/2034	1232.2	360	360	95	8/1/2004	185500	1	10000	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	1232.2
81652281	1	O		6	5.74	315000	313500.6	8/1/2004	7/1/2024	2209.77	240	240	62.87	8/1/2004	501000	1	10000	0	1	5.74	0	0			0	0	0	0	0	0	2209.77
81653180	1	O		6	6.25	169400	169077.59	8/1/2004	7/1/2034	1043.03	360	360	70	8/1/2004	242000	1	10000	0	1	6.25	0	0			0	0	0	0	0	0	1043.03
81661241	5	O		6	7.25	216000	215661.96	8/1/2004	7/1/2034	1473.51	360	360	81.51	8/1/2004	265000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1473.51
81668448	1	O		1	8.65	151200	151021.74	8/1/2004	7/1/2034	1178.71	360	360	90	7/1/2004	168000	1	0	0	1	8.65	8	5.5	7/1/2006	8/1/2006	6	6	1	14.65	8.65	1178.71
81668089	1	N		6	6.25	163000	162689.87	8/1/2004	7/1/2034	1003.62	360	360	72.44	8/1/2004	225000	1	10000	0	1	6.25	8	5.5	7/1/2006	8/1/2006	6	6	1	12.25	6.25	1003.62
81668329	5	O		1	8.55	117900	117758.09	8/1/2004	7/1/2034	910.74	360	360	90	8/1/2004	131000	1	10000	0	1	8.55	8	5.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	910.74
81670820	1	N		1	7.65	63000	62954.63	9/1/2004	8/1/2034	447	360	360	90	8/1/2004	70000	1	0	0	1	7.65	8	5.5	8/1/2006	9/1/2006	6	6	1	13.65	7.65	447
81671489	1	O		1	8.25	253428	253103.68	8/1/2004	7/1/2034	1903.92	360	360	90	7/1/2004	282000	1	0	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1903.92
81688541	2	O		1	8.65	424460	423637.06	8/1/2004	7/1/2034	2724.89	360	360	95	8/1/2004	446800	1	10000	0	2	8.65	8	5.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	2724.89
81692709	1	O		1	8.99	498000	497179.58	8/1/2004	7/1/2034	3309.87	360	360	100	8/1/2004	498000	1	10000	0	1	8.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	8.99	3309.87
81693640	1	O		6	8.05	105600	105459.25	8/1/2004	7/1/2034	778.54	360	360	80	7/1/2004	132000	1	0	0	1	8.05	8	7.125	7/1/2007	8/1/2007	6	6	1	14.05	8.05	778.54
81693707	3	O		6	8.99	220500	220136.73	8/1/2004	7/1/2034	1465.52	360	360	90	8/1/2004	245000	1	10000	0	1	8.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	8.99	1465.52
81705865	1	O		6	7.5	423000	422370.18	8/1/2004	7/1/2034	2957.68	360	360	90	7/1/2004	470000	1	0	0	1	7.5	8	6.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2957.68
81727281	1	O		6	9.55	100000	99902.26	8/1/2004	7/1/2034	844.51	360	360	62.3	8/1/2004	121500	1	10000	0	1	9.55	8	5.5	7/1/2006	8/1/2006	6	6	1	15.55	9.55	844.51
81731648	1	O		6	6.25	318750	318143.54	8/1/2004	7/1/2034	1962.6	360	360	85	7/1/2004	375000	1	0	0	1	6.25	8	5.5	7/1/2007	8/1/2007	6	6	1	12.25	6.25	1962.6
81735961	1	O		1	6.35	118800	118578.27	8/1/2004	7/1/2034	739.22	360	360	90	8/1/2004	132000	1	10000	0	1	6.35	8	5.5	7/1/2006	8/1/2006	6	6	1	12.35	6.35	739.22
81736704	1	O		6	7.15	255000	254592.96	8/1/2004	7/1/2034	1722.29	360	360	75	7/1/2004	340000	1	0	0	1	7.15	0	0			0	0	0	0	0	0	1722.29
81761009	5	O		6	7.55	149250	147195.34	8/1/2004	7/1/2019	1387.82	180	180	89.64	8/1/2004	166500	1	10000	0	1	7.55	0	0			0	0	0	0	0	0	1387.82
81765307	1	O		6	5.9	380000	379614.41	9/1/2004	8/1/2034	2253.92	360	360	68.1	8/1/2004	558000	1	0	0	1	5.9	0	0			0	0	0	0	0	0	2253.92
81766968	7	O		6	8.6	73500	73412.45	8/1/2004	7/1/2034	570.37	360	360	84.48	7/1/2004	87000	1	0	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	570.37
81774762	1	O		6	7.1	116548	116360.12	8/1/2004	7/1/2034	783.24	360	360	68.56	8/1/2004	170000	1	10000	0	1	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	783.24
81787566	2	O		1	7.55	342000	341495.84	8/1/2004	7/1/2034	2403.04	360	360	90	8/1/2004	380000	1	10000	0	3	7.55	8	5.5	7/1/2007	8/1/2007	6	6	1	13.55	7.55	2403.04
81790123	1	O		6	7.25	220000	219655.72	8/1/2004	7/1/2034	1500.79	360	360	89.8	8/1/2004	245000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1500.79
81795627	7	O		6	10	75200	75166.73	9/1/2004	8/1/2034	659.94	360	360	80	8/1/2004	94000	1	0	0	1	10	8	5.5	8/1/2006	9/1/2006	6	6	1	16	10	659.94
81798506	5	N		1	7.99	241200	240874.58	8/1/2004	7/1/2034	1768.16	360	360	90	7/1/2004	268000	1	0	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1768.16
81803264	1	O		6	10.65	330000	329873.04	9/1/2004	8/1/2034	3055.71	360	360	59.67	8/1/2004	553000	1	0	0	1	10.65	8	7.125	8/1/2006	9/1/2006	6	6	1	16.65	10.65	3055.71
81803645	1	O		6	7.65	240350	240002.72	8/1/2004	7/1/2034	1705.32	360	360	95	8/1/2004	253000	1	10000	0	1	7.65	8	5.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1705.32
81804387	5	O		6	9.65	87750	87708.18	9/1/2004	8/1/2034	747.48	360	360	65	8/1/2004	135000	1	0	0	1	9.65	8	7.125	8/1/2006	9/1/2006	6	6	1	15.65	9.65	747.48
81821084	1	O		0	5.95	156338	156022.96	8/1/2004	7/1/2034	932.31	360	360	45.32	8/1/2004	345000	1	10000	0	1	5.95	0	0			0	0	0	0	0	0	932.31
81829301	7	O		6	8.2	111800	111655.46	8/1/2004	7/1/2034	835.99	360	360	65	8/1/2004	172000	1	10000	0	1	8.2	0	0			0	0	0	0	0	0	835.99
81832844	1	O		6	5.99	356000	355288.05	8/1/2004	7/1/2034	2132.12	360	360	74.17	7/1/2004	480000	1	0	0	1	5.99	0	0			0	0	0	0	0	0	2132.12
81835480	1	O		1	8.2	410000	409469.93	8/1/2004	7/1/2034	3065.8	360	360	100	7/1/2004	410000	1	0	0	1	8.2	8	5.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	3065.8
81837403	1	O		8	8.99	158400	158139.04	8/1/2004	7/1/2034	1052.78	360	360	90	8/1/2004	176000	1	10000	0	1	8.99	0	5.5	7/1/2006	8/1/2006	6	6	1	12.99	8.99	1052.78
81839888	3	O		0	5.4	130000	129709.35	8/1/2004	7/1/2034	730	360	360	45.61	8/1/2004	285000	1	10000	0	1	5.4	0	0			0	0	0	0	0	0	730
81844623	1	O		6	8.6	144500	144327.87	8/1/2004	7/1/2034	1121.34	360	360	85	8/1/2004	170000	1	10000	0	1	8.6	8	7.125	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1121.34
81853749	1	O		6	8.6	198750	198513.24	8/1/2004	7/1/2034	1542.33	360	360	76.44	7/1/2004	260000	1	0	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1542.33
81854341	5	O		6	8.3	125000	124764.44	8/1/2004	7/1/2034	773.72	360	360	58.14	8/1/2004	215000	1	10000	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	12.3	8.3	773.72
81857187	1	O		6	5.95	136500	136224.92	8/1/2004	7/1/2034	814.01	360	360	78	8/1/2004	175000	1	10000	0	1	5.95	8	5.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	814.01
81859423	2	O		8	7.35	401000	400693.35	9/1/2004	8/1/2034	2762.78	360	360	93.26	8/1/2004	430000	1	0	0	2	7.35	8	5.5	8/1/2006	9/1/2006	6	6	1	13.35	7.35	2762.78
81892465	5	O		1	8.05	152000	151797.4	8/1/2004	7/1/2034	1120.63	360	360	100	8/1/2004	152000	1	10000	0	1	8.05	8	5.5	7/1/2007	8/1/2007	6	6	1	14.05	8.05	1120.63
81899189	1	O		6	8.25	108000	107861.79	8/1/2004	7/1/2034	811.37	360	360	89.26	7/1/2004	121000	1	0	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	811.37
81906380	5	N		1	7.8	250555	250203.72	8/1/2004	7/1/2034	1803.68	360	360	90	7/1/2004	475000	1	0	0	1	7.8	8	5.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1803.68
81909202	2	O		6	8	261000	260848.57	8/1/2004	7/1/2034	1915.13	360	360	90	8/1/2004	290000	1	10000	0	2	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	1915.13
81916728	1	O		6	7.8	328500	328561.2	8/1/2004	7/1/2019	3101.51	180	180	90	7/1/2004	365000	1	0	0	1	7.8	0	0			0	0	0	0	0	0	3101.51
81918286	1	O		6	6.75	239700	239286.08	8/1/2004	7/1/2034	1554.69	360	360	85	9/1/2004	282000	1	11000	0	1	6.75	8	6.5	7/1/2006	8/1/2006	6	6	1	12.75	6.75	1554.69
81921983	3	O		6	8.99	80750	80661.25	8/1/2004	7/1/2034	649.18	360	360	85	8/1/2004	95000	1	10000	0	1	8.99	8	5.5	7/1/2007	8/1/2007	6	6	1	14.99	8.99	649.18
81923468	3	O		6	7.6	148750	148532.9	8/1/2004	7/1/2034	1050.29	360	360	80.41	8/1/2004	185000	1	10000	0	1	7.6	0	0			0	0	0	0	0	0	1050.29
81947244	1	O		1	8.5	95400	95283.99	8/1/2004	7/1/2034	733.55	360	360	90	8/1/2004	106000	1	10000	0	1	8.5	8	5.5	7/1/2007	8/1/2007	6	6	1	14.5	8.5	733.55
81951121	2	N		1	7.25	221000	220654.16	8/1/2004	7/1/2034	1507.61	360	360	85	8/1/2004	260000	1	10000	0	4	7.25	8	6	7/1/2007	8/1/2007	6	6	1	13.25	7.25	1507.61
81952881	2	O		6	6	140000	139392.46	8/1/2004	7/1/2024	1003.01	240	240	46.67	7/1/2004	300000	1	0	0	2	6	0	0			0	0	0	0	0	0	1003.01
81953580	2	N		1	7.9	157500	157392.16	9/1/2004	8/1/2034	1144.72	360	360	90	8/1/2004	180000	1	0	0	2	7.9	8	5.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1144.72
81955544	1	O		6	7.85	100000	99861.2	8/1/2004	7/1/2034	723.34	360	360	80	7/1/2004	125000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	723.34
81957409	3	O		6	7.75	120000	119830.05	8/1/2004	7/1/2034	859.7	360	360	77.92	8/1/2004	154000	1	10000	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	859.7
81958241	1	O		6	5.85	175000	173778.06	8/1/2004	7/1/2019	1462.61	180	180	67.31	7/1/2004	260000	1	0	0	1	5.85	0	0			0	0	0	0	0	0	1462.61
81973323	1	O		6	5.99	159000	158682.02	8/1/2004	7/1/2034	952.27	360	360	55.79	8/1/2004	285000	1	10000	0	1	5.99	0	0			0	0	0	0	0	0	952.27
81973380	1	O		6	6.95	180000	179701.12	8/1/2004	7/1/2034	1191.51	360	360	90	8/1/2004	200000	1	10000	0	1	6.95	8	5.5	7/1/2006	8/1/2006	6	6	1	12.95	6.95	1191.51
81976045	1	O		6	8.4	131500	131336.79	8/1/2004	7/1/2034	1001.82	360	360	62.62	8/1/2004	210000	1	10000	0	1	8.4	0	0			0	0	0	0	0	0	1001.82
81976680	1	O		6	5.9	200000	199580.11	8/1/2004	7/1/2034	1186.28	360	360	64.1	8/1/2004	312000	1	10000	0	1	5.9	0	0			0	0	0	0	0	0	1186.28
81978140	1	O		8	8.7	171000	170600.46	8/1/2004	7/1/2034	1339.16	360	360	90	7/1/2004	190000	1	0	0	1	8.7	8	5.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1339.16
81978249	1	O		1	7.7	400000	399427.8	8/1/2004	7/1/2034	2851.85	360	360	100	7/1/2004	405000	1	0	0	1	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	2851.85
81978348	5		2	1	7.75	147600	147390.97	8/1/2004	7/1/2034	1057.43	360	360	90	8/1/2004	164000	1	10000	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1057.43
81978462	1	O		6	8.25	156750	156549.39	8/1/2004	7/1/2034	1177.62	360	360	95	8/1/2004	165000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1177.62

81982563	1	O		6	9.99	253300	253074.47	8/1/2004	7/1/2034	2221.02	360	360	85	8/1/2004	298000	1	10000	0	1	9.99	8	5.5	7/1/2006	8/1/2006	6	6	1	15.99	9.99	2221.02
81983025	1	O		6	9.25	208250	208033.23	8/1/2004	7/1/2034	1713.23	360	360	85	8/1/2004	245000	1	10000	0	1	9.25	8	8.5	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1713.23
82039728	3	O		1	7.6	143200	143095.83	9/1/2004	8/1/2034	1011.1	360	360	80	8/1/2004	184000	1	0	0	1	7.6	8	5.5	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1011.1
82064403	1	O		6	9.25	96400	96299.66	8/1/2004	7/1/2034	793.06	360	360	80	8/1/2004	120500	1	10000	0	1	9.25	8	5.5	7/1/2007	8/1/2007	6	6	1	15.25	9.25	793.06
82072745	1	O		8	6.25	160400	159724.26	8/1/2004	7/1/2024	1172.41	240	240	76.38	8/1/2004	210000	1	10000	0	1	6.25	0	0			0	0	0	0	0	1172.41
82079708	3	O		6	7.25	148500	148267.8	8/1/2004	7/1/2034	1013.04	360	360	90	8/1/2004	165000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1013.04
82086406	1	O		6	6.69	166250	163545.54	8/1/2004	7/1/2034	1071.68	360	360	95	8/1/2004	175000	1	10000	0	1	6.69	8	5.5	7/1/2007	8/1/2007	6	6	1	12.69	6.69	1071.68
82087628	1	O		6	5.7	336000	335290.02	8/1/2004	7/1/2034	1950.15	360	360	80	8/1/2004	420000	1	10000	0	1	5.7	0	0			0	0	0	0	0	1950.15
82094509	1		2	6	8.3	162000	161794.77	8/1/2004	7/1/2034	1222.76	360	360	90	8/1/2004	180000	1	10000	0	1	8.3	8	5.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	1222.76
82096686	7	O		6	8.1	105000	104861.45	8/1/2004	7/1/2034	777.79	360	360	67.31	8/1/2004	156000	1	10000	0	1	8.1	8	5.5	7/1/2007	8/1/2007	6	6	1	14.1	8.1	777.79
82096983	5	O		6	6.75	200000	199654.63	8/1/2004	7/1/2034	1297.2	360	360	56.82	8/1/2004	352000	1	10000	0	1	6.75	0	0			0	0	0	0	0	1297.2
82097841	1	O		6	7.3	167400	167140.61	8/1/2004	7/1/2034	1147.65	360	360	90	8/1/2004	186000	1	10000	0	1	7.3	8	5.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	1147.65
82099789	1	O		8	7.95	182750	182501.42	8/1/2004	7/1/2034	1334.6	360	360	85	8/1/2004	215000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1334.6
82103805	1	O		1	7.5	334000	333502.89	8/1/2004	7/1/2034	2335.38	360	360	100	8/1/2004	334000	1	10000	0	1	7.5	8	5.5	7/1/2007	8/1/2007	6	6	1	13.5	7.5	2335.38
82104209	1	O		6	7.6	550000	549197.29	8/1/2004	7/1/2034	3883.42	360	360	77.36	8/1/2004	711000	1	10000	0	1	7.6	8	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	3883.42
82104282	1	O		8	5.99	270000	269460.04	8/1/2004	7/1/2034	1617.06	360	360	90	7/1/2004	300000	1	0	0	1	5.99	0	0			0	0	0	0	0	1617.06
82105982	1	O		6	7.99	84150	84036.46	8/1/2004	7/1/2034	616.88	360	360	85	8/1/2004	99000	1	10000	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	616.88
82107103	3	O		5	8.85	297500	297163.45	8/1/2004	7/1/2034	2361.72	360	360	85	7/1/2004	350000	1	0	0	1	8.85	8	5.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	2361.72
82108747	2	O		1	5.875	256000	255476.71	8/1/2004	7/1/2034	1514.34	360	360	80	7/1/2004	320000	1	0	0	2	5.875	8	5.5	7/1/2006	8/1/2006	6	6	1	11.875	5.875	1514.34
82108986	1	O		8	10.15	169000	168854.57	8/1/2004	7/1/2034	1501.87	360	360	65	8/1/2004	260000	1	10000	0	1	10.15	8	7.125	7/1/2006	8/1/2006	6	6	1	16.15	10.15	1501.87
82112020	1	O		8	6.49	363800	363139.16	8/1/2004	7/1/2034	2297.08	360	360	85	7/1/2004	428000	1	0	0	1	6.49	8	5.5	7/1/2007	8/1/2007	6	6	1	12.49	6.49	2297.08
82112824	1	O		6	6.2	405500	404717.59	8/1/2004	7/1/2034	2483.57	360	360	73.73	8/1/2004	550000	1	10000	0	1	6.2	0	0			0	0	0	0	0	2483.57
82114208	1	O		6	5.5	176000	175613.83	8/1/2004	7/1/2034	999.31	360	360	57.7	8/1/2004	305000	1	10000	0	1	5.5	0	0			0	0	0	0	0	999.31
82117144	1	O		5	5.99	360000	359280.07	8/1/2004	7/1/2034	2156.07	360	360	94.74	7/1/2004	380000	1	0	0	1	5.99	8	5.5	7/1/2007	8/1/2007	6	6	1	11.99	5.99	2156.07
82117565	5	O		8	8.55	174220	174010.33	8/1/2004	7/1/2034	1345.78	360	360	96.79	8/1/2004	180000	1	10000	0	1	8.55	8	5.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	1345.78
82117961	2	O		1	8.1	183600	183240.47	8/1/2004	7/1/2034	1112.61	360	360	85	8/1/2004	216000	1	10000	0	2	8.1	0	0			0	0	0	0	0	1112.61
82121203	1	O		6	7.95	137000	136807.2	8/1/2004	7/1/2034	1000.49	360	360	84.57	8/1/2004	162000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1000.49
82126467	3	N		8	7.6	60300	60211.98	8/1/2004	7/1/2034	425.77	360	360	90	8/1/2004	67000	1	10000	0	1	7.6	8	5.5	7/1/2007	8/1/2007	6	6	1	13.6	7.6	425.77
82131848	1	O		8	7.65	195000	194859.57	9/1/2004	8/1/2034	1383.56	360	360	75	8/1/2004	260000	1	0	0	1	7.65	8	5.5	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1383.56
82145822	1	O		6	6.49	350200	349563.88	8/1/2004	7/1/2034	2211.2	360	360	68	7/1/2004	515000	1	0	0	1	6.49	8	5.5	7/1/2006	8/1/2006	6	6	1	12.49	6.49	2211.2
82146846	1	O		1	6.9	391200	390544.02	8/1/2004	7/1/2034	2576.45	360	360	80	7/1/2004	489000	1	0	0	1	6.9	8	5.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	2576.45
82148008	1	O		6	8.7	157250	157066.5	8/1/2004	7/1/2034	1231.48	360	360	85	8/1/2004	185000	1	10000	0	1	8.7	8	5.5	7/1/2006	8/1/2006	6	6	1	14.7	8.7	1231.48
82154469	1	O		8	5.75	219000	218541.6	8/1/2004	7/1/2034	1278.03	360	360	57.63	8/1/2004	380000	1	10000	0	1	5.75	0	0			0	0	0	0	0	1278.03
82154741	1	O		6	8.25	100000	99872.02	8/1/2004	7/1/2034	751.27	360	360	80	8/1/2004	125000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	751.27
82156407	1	O		8	5.75	175000	174633.69	8/1/2004	7/1/2034	1021.26	360	360	37	7/1/2004	473000	1	0	0	1	5.75	0	0			0	0	0	0	0	1021.26
82158346	1	O		5	6.99	160000	159736.41	8/1/2004	7/1/2034	1063.41	360	360	80	8/1/2004	200000	1	10000	0	1	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1063.41
82183369	1	O		6	7.05	283500	283038.43	8/1/2004	7/1/2034	1895.67	360	360	90	8/1/2004	315000	1	10000	0	1	7.05	8	5.5	7/1/2006	8/1/2006	6	6	1	13.05	7.05	1895.67
82188681	1	O		5	7.7	242250	241903.47	8/1/2004	7/1/2034	1727.15	360	360	85	7/1/2004	285000	1	0	0	1	7.7	8	8.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1727.15
82197906	1		2	6	8.25	166250	165933.69	8/1/2004	7/1/2034	1023.63	360	360	95	8/1/2004	175000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1023.63
82208661	1	O		5	5.9	290000	289264.3	8/1/2004	7/1/2034	1720.1	360	360	55.24	8/1/2004	525000	1	10000	0	1	5.9	0	0			0	0	0	0	0	1720.1
82235748	1	O		1	8.2	391500	390993.86	8/1/2004	7/1/2034	2927.46	360	360	90	8/1/2004	435000	1	10000	0	1	8.2	8	5.5	7/1/2006	8/1/2006	6	6	1	14.2	8.2	2927.46
82245903	5	O		1	7.8	342000	341520.53	8/1/2004	7/1/2034	2461.96	360	360	95	8/1/2004	360000	1	10000	0	1	7.8	8	5.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	2461.96
82250184	2	N		1	7.1	420000	419322.92	8/1/2004	7/1/2034	2822.54	360	360	84	7/1/2004	500000	1	0	0	2	7.1	0	0			0	0	0	0	0	2822.54
82257148	1	O		1	6.49	185250	184813.5	8/1/2004	7/1/2034	1169.69	360	360	95	8/1/2004	195000	1	10000	0	1	6.49	0	0			0	0	0	0	0	1169.69
82259029	7	O		6	7.7	196000	195719.62	8/1/2004	7/1/2034	1397.41	360	360	80	8/1/2004	245000	1	10000	0	1	7.7	8	5.5	7/1/2007	8/1/2007	6	6	1	13.7	7.7	1397.41
82266420	9	O		1	8.125	232750	232597.74	9/1/2004	8/1/2034	1728.17	360	360	95	8/1/2004	245000	1	0	0	1	8.125	8	5.5	8/1/2006	9/1/2006	6	6	1	14.125	8.125	1728.17
82267725	1	O		1	7.9	307000	306789.78	9/1/2004	8/1/2034	2231.3	360	360	76.75	8/1/2004	400000	1	0	0	1	7.9	8	5.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	2231.3
82269721	1	O		8	8.99	231000	230794.32	8/1/2004	7/1/2034	2025.49	360	360	70	7/1/2004	330000	1	0	0	1	8.99	8	7.125	7/1/2006	8/1/2006	6	6	1	15.99	9.99	2025.49
82271248	1	O		6	6.05	217000	216570.98	8/1/2004	7/1/2034	1308.01	360	360	70	8/1/2004	310000	1	10000	0	1	6.05	0	0			0	0	0	0	0	1308.01
82271362	1	N		1	8.25	198000	197748.61	8/1/2004	7/1/2034	1487.51	360	360	90	7/1/2004	220000	1	0	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1487.51
82272147	1	N		1	7.95	113050	112896.23	8/1/2004	7/1/2034	825.59	360	360	85	8/1/2004	133000	1	10000	0	1	7.95	0	0			0	0	0	0	0	825.59
82276189	1	O		1	8.4	169150	168940.07	8/1/2004	7/1/2034	1288.65	360	360	85	8/1/2004	200000	1	10000	0	1	8.4	8	5.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1288.65
82277401	5	O		1	8.45	117414	117269.75	8/1/2004	7/1/2034	898.68	360	360	90	7/1/2004	130460	1	0	0	1	8.45	8	6.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	898.68
82280629	1	O		6	7.95	184000	183749.73	8/1/2004	7/1/2034	1343.72	360	360	73.02	7/1/2004	252000	1	0	0	1	7.95	0	0			0	0	0	0	0	1343.72
82284126	1	O		8	8.95	116000	115871.46	8/1/2004	7/1/2034	929.2	360	360	74.84	8/1/2004	155000	1	10000	0	1	8.95	8	6.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	929.2
82287582	1	O		6	7.4	166600	166473.86	9/1/2004	8/1/2034	1153.51	360	360	85	8/1/2004	196000	1	0	0	1	7.4	8	5.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1153.51
82288622	1	O		6	8.25	237000	236696.69	8/1/2004	7/1/2034	1780.51	360	360	82.29	7/1/2004	288000	1	0	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1780.51
82291220	1	N		9	5.99	170000	168826.96	8/1/2004	7/1/2019	1433.64	180	180	61.82	8/1/2004	275000	1	10000	0	1	5.99	0	0			0	0	0	0	0	1433.64
82300906	5	O		8	8.05	128500	128326.71	8/1/2004	7/1/2034	947.38	360	360	100	7/1/2004	128500	1	0	0	1	8.05	8	5.5	7/1/2007	8/1/2007	6	6	1	14.05	8.05	947.38
82301227	1	O		8	8.6	178000	177787.96	8/1/2004	7/1/2034	1381.31	360	360	75.74	8/1/2004	235000	1	10000	0	1	8.6	8	7.125	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1381.31
82310202	1	O		8	9.45	120900	120379.73	8/1/2004	7/1/2034	1008.84	360	360	69.65	8/1/2004	173000	1	10000	0	1	9.45	8	7.125	7/1/2007	8/1/2007	6	6	1	15.45	9.45	1008.84
82316720	1	O		1	7.4	164799	164548.67	8/1/2004	7/1/2034	1141.04	360	360	80	8/1/2004	205999	1	10000	0	1	7.4	0	0			0	0	0	0	0	1141.04
82319724	7	N		1	9.875	69200	69138.86	8/1/2004	7/1/2034	600.9	360	360	80	8/1/2004	86500	1	10000	0	1	9.875	0	0			0	0	0	0	0	600.9
82320862	1	O		5	5.75	178000	177204.51	8/1/2004	7/1/2024	1249.71	240	240	60.34	7/1/2004	295000	1	0	0	1	5.75	0	0			0	0	0	0	0	1249.71
82338401	5	O		1	7.45	350100	349573.49	8/1/2004	7/1/2034	2435.98	360	360	90	7/1/2004	389000	1	0	0	1	7.45	8	5.5	7/1/2007	8/1/2007	6	6	1	13.45	7.45	2435.98
82348061	1	O		8	7.99	245600	245268.63	8/1/2004	7/1/2034	1800.42	360	360	80	7/1/2004	307000	1	0	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1800.42
82350661	1	O		8	8.2	312500	311899.68	8/1/2004	7/1/2034	1913.97	360	360	78.12	7/1/2004	400000	1	0	0	1	8.2	0	0			0	0	0	0	0	1913.97
82361601	3	N		1	8.15	97500	97372.64	8/1/2004	7/1/2034	725.65	360	360	75	7/1/2004	130000	1	0	0	1	8.15	8	5.5	7/1/2007	8/1/2007	6	6	1	14.15	8.15	725.65
82401027	3	N		6	7.65	254150	253782.77	8/1/2004	7/1/2034	1803.24	360	360	84.72	8/1/2004	300000	1	10000	0	1	7.65	8	5.5	7/1/2006	8/1/2006	6	6	1	13.65	7.65	1803.24
82403569	1	O		6	8.8	528800	528195.59	8/1/2004	7/1/2034	4178.97	360	360	80	7/1/2004	661000	1	0	0	1	8.8	8	6.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	4178.97
82406901	1	O		6	7.95	170000	169768.78	8/1/2004	7/1/2034	1241.48	360	360	74.89	8/1/2004	227000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1241.48
82414608	1	N		6	7.25	171000	170732.39	8/1/2004	7/1/2034	1166.53	360	360	90	8/1/2004	190000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1166.53
82422049	1	O		6	7.85	297500	297087.09	8/1/2004	7/1/2034	2151.93	360	360	85	7/1/2004	350000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	2151.93
82422445	1	N		6	8.7	177000	176897.1	9/1/2004	8/1/2034	1386.15	360	360	84.69	8/1/2004	209000	1	0	0	1	8.7	8	5.5	8/1/2006	9/1/2006	6	6	1	14.7	8.7	1386.15
82424904	1	O		6	7.99	294400	294002.78	8/1/2004	7/1/2034	2158.16	360	360	80	8/1/2004	368000	1	10000	0	1	7.99	8	7.125	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2158.16
82426206	1	O		6	10.99	117000	116915.99	8/1/2004	7/1/2034	1113.34	360	360	49.79	7/1/2004	235000	1	0	0	1	10.99	0	0			0	0	0	0	0	1113.34
82428202	1	O		6	6.99	140000	139769.35	8/1/2004	7/1/2034	930.49	360	360	63.64	7/1/2004	220000	1	0	0	1	6.99	0	0			0	0	0	0	0	930.49

82968306	1	O		1	9.25	226197	225961.56	8/1/2004	7/1/2034	1860.87	360	360	90	7/1/2004	251330	1	0	0	1	9.25	8	5.5	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1660.87
82970120	1	O		6	11.1	24000	23945.01	8/1/2004	7/1/2024	249.37	240	240	20	8/1/2004	120000	2	11000	0	1	11.1	0	0			0	0	0	0	0	249.37
82978149	1	O		1	7.65	313405	313179.3	8/1/2004	8/1/2034	2223.66	360	360	95	8/1/2004	330000	1	0	0	1	7.65	8	5.5	8/1/2006	9/1/2006	6	6	1	13.65	7.65	2223.66
82978941	7	O		1	8.6	75000	74955.49	8/1/2004	8/1/2034	582.01	360	360	79.79	8/1/2004	94000	1	0	0	1	8.6	0	0			0	0	0	0	0	582.01
82979840	1	O		6	8.35	187000	186765.52	8/1/2004	7/1/2034	1418.04	360	360	83.11	7/1/2004	225000	1	0	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	1418.04
82982240	1	O		1	6.85	247200	246781.39	8/1/2004	7/1/2034	1619.81	360	360	80	7/1/2004	309000	1	0	0	1	6.85	8	5.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	1619.81
82987546	2	O		6	7.9	198000	197317.06	8/1/2004	7/1/2024	1643.85	240	240	86.84	8/1/2004	228000	1	10000	0	2	7.9	0	0			0	0	0	0	0	1643.85
82990789	1	O		6	7.99	187000	186747.7	8/1/2004	7/1/2034	1370.84	360	360	85	7/1/2004	220000	1	0	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	1370.84
82991068	1	O		6	6.2	225000	224784.44	9/1/2004	8/1/2034	1378.06	360	360	78.27	8/1/2004	295000	1	0	0	1	6.2	8	5.5	8/1/2006	9/1/2006	6	6	1	12.2	6.2	1378.06
83025064	1	O		6	5.95	182000	181633.25	8/1/2004	7/1/2034	1085.34	360	360	46.08	7/1/2004	395000	1	0	0	1	5.95	0	0			0	0	0	0	0	1085.34
83039404	3	O		6	6.99	85850	85683.31	8/1/2004	7/1/2034	570.59	360	360	65	8/1/2004	101000	1	10000	0	1	6.99	0	0			0	0	0	0	0	570.59
83040665	5	N		1	8	179550	179306.24	8/1/2004	7/1/2034	1317.48	360	360	90	8/1/2004	199500	1	10000	0	1	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	1317.48
83048728	1	N		1	7.75	115200	115036.85	8/1/2004	7/1/2034	825.31	360	360	90	8/1/2004	128000	1	10000	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	825.31
83052449	1	O		8	6.5	123000	122777	8/1/2004	7/1/2034	777.45	360	360	61.5	7/1/2004	200000	1	0	0	1	6.5	0	0			0	0	0	0	0	777.45
83060103	1		2	1	7.7	165300	165063.54	8/1/2004	7/1/2034	1178.53	360	360	95	8/1/2004	178000	1	10000	0	1	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1178.53
83063867	1	O		6	9.05	118400	118271.5	8/1/2004	7/1/2034	956.94	360	360	80	7/1/2004	148000	1	0	0	1	9.05	8	7.125	7/1/2006	8/1/2006	6	6	1	15.05	9.05	956.94
83063925	1	O		1	8.45	272000	271665.85	8/1/2004	7/1/2034	2081.82	360	360	80	8/1/2004	350000	1	10000	0	1	8.45	8	5.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	2081.82
83069005	1	O		1	7.99	320000	319568.26	8/1/2004	7/1/2034	2345.82	360	360	100	8/1/2004	320000	1	10000	0	1	7.99	8	5.5	7/1/2006	8/1/2006	6	6	1	13.99	7.99	2345.82
83069021	1		2	6	7.55	63000	62809.84	8/1/2004	7/1/2034	442.67	360	360	90	8/1/2004	70000	1	10000	0	1	7.55	8	5.5	7/1/2007	8/1/2007	6	6	1	13.55	7.55	442.67
83071001	1	O		6	6.4	112000	111792.98	8/1/2004	7/1/2034	700.57	360	360	63.35	7/1/2004	176800	1	0	0	1	6.4	0	0			0	0	0	0	0	700.57
83072025	1	O		8	8.05	112000	111850.7	8/1/2004	7/1/2034	825.73	360	360	80	8/1/2004	140000	1	10000	0	1	8.05	8	8.5	7/1/2006	8/1/2006	6	6	1	14.05	8.05	825.73
83072785	1	O		1	7.6	179500	178239.48	8/1/2004	7/1/2034	1260.35	360	360	85	7/1/2004	210000	1	0	0	1	7.6	0	0			0	0	0	0	0	1260.35
83074260	1		2	1	5.85	184000	183663.16	8/1/2004	7/1/2034	967.51	360	360	80	8/1/2004	205000	1	10000	0	1	5.85	8	5.5	7/1/2006	8/1/2006	6	6	1	11.85	5.85	967.51
83078543	1	O		6	6.75	144000	143876.01	9/1/2004	8/1/2034	933.99	360	360	79.56	8/1/2004	181000	1	0	0	1	6.75	8	5.5	8/1/2006	9/1/2006	6	6	1	12.75	6.75	933.99
83078766	1	O		6	6.45	292000	291465.47	8/1/2004	7/1/2034	1836.05	360	360	80	7/1/2004	365000	1	0	0	1	6.45	8	5.5	7/1/2006	8/1/2006	6	6	1	12.45	6.45	1836.05
83081364	1	O		6	6.7	123000	122754.03	8/1/2004	7/1/2034	793.7	360	360	89.13	8/1/2004	138000	1	10000	0	1	6.7	8	5.5	7/1/2006	8/1/2006	6	6	1	12.7	6.7	793.7
83085027	1	O		2	8	101000	100863.99	8/1/2004	7/1/2034	741.11	360	360	86.32	8/1/2004	117000	1	10000	0	1	8	8	5.5	7/1/2006	8/1/2006	6	6	1	14	8	741.11
83095083	1	O		6	6.25	300000	299715.34	9/1/2004	8/1/2034	1847.16	360	360	64.45	8/1/2004	465500	1	0	0	1	6.25	0	0			0	0	0	0	0	1847.16
83097980	1	O		5	7.3	454500	453795.77	8/1/2004	7/1/2034	3115.92	360	360	90	8/1/2004	505000	1	10000	0	1	7.3	8	5.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	3115.92
83112003	1	N		1	8.15	369000	368518.06	8/1/2004	7/1/2034	2746.28	360	360	90	8/1/2004	410000	1	10000	0	1	8.15	8	5.5	7/1/2006	8/1/2006	6	6	1	14.15	8.15	2746.28
83116004	1	O		5	8.3	436000	435447.69	8/1/2004	7/1/2034	3290.87	360	360	80	7/1/2004	545000	1	0	0	1	8.3	8	6.5	7/1/2006	8/1/2006	6	6	1	14.3	8.3	3290.87
83118000	1	O		5	6.99	208800	208456.02	8/1/2004	7/1/2034	1387.75	360	360	90	8/1/2004	232000	1	10000	0	1	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1387.75
83126862	1	O		5	6.5	513000	512069.97	8/1/2004	7/1/2034	3242.51	360	360	90	8/1/2004	570000	1	10000	0	1	6.5	0	0			0	0	0	0	0	3242.51
83131045	1	O			10.3	110000	109908.32	8/1/2004	7/1/2034	989.81	360	360	78.75	7/1/2004	160000	1	0	0	1	10.3	0	0			0	0	0	0	0	989.81
83181503	1	O			8.85	140250	140170.96	9/1/2004	8/1/2034	1113.38	360	360	85	8/1/2004	165000	1	0	0	1	8.85	4	5.5	8/1/2007	9/1/2007	6	6	1	14.85	8.85	1113.38
83183681	3	O			8.35	68000	67957.52	9/1/2004	8/1/2034	515.65	360	360	80	8/1/2004	85000	1	0	0	1	8.35	3	5.5	8/1/2007	9/1/2007	6	6	1	14.35	8.35	515.65
83188502	3	O			7.15	70400	70287.62	8/1/2004	7/1/2034	475.49	360	360	80	8/1/2004	93000	1	10000	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	475.49
83191601	1	O			9.25	255000	254867.8	9/1/2004	8/1/2034	2097.83	360	360	85	8/1/2004	300000	1	0	0	1	9.25	0	0			0	0	0	0	0	2097.83
83192088	1	O			8.4	174250	174033.73	8/1/2004	7/1/2034	1327.51	360	360	85	8/1/2004	205000	1	10000	0	1	8.4	0	5.5	7/1/2006	8/1/2006	6	6	1	14.4	8.4	1327.51
83194506	1	O			7.45	108000	107837.58	8/1/2004	7/1/2034	751.46	360	360	80	8/1/2004	120000	1	10000	0	1	7.45	8	5.5	7/1/2006	8/1/2006	6	6	1	13.45	7.45	751.46
83194829	1	O			7.05	408500	407834.93	8/1/2004	7/1/2034	2731.5	360	360	95	7/1/2004	430000	1	0	0	1	7.05	8	5.5	7/1/2007	8/1/2007	6	6	1	13.05	7.05	2731.5
83199340	1	O			6.65	120000	119788.7	8/1/2004	7/1/2034	770.36	360	360	60	7/1/2004	150000	1	0	0	1	6.65	8	5.5	7/1/2006	8/1/2006	6	6	1	12.65	6.65	770.36
83200309	1	O			5.95	250750	250244.69	8/1/2004	7/1/2034	1495.33	360	360	85	8/1/2004	295000	1	10000	0	1	5.95	0	0			0	0	0	0	0	1495.33
83202267	1	O			8.5	308000	307625.49	8/1/2004	7/1/2034	2368.26	360	360	80	7/1/2004	385000	2	0	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	2368.26
83203521	1	O			6.85	279100	278627.39	8/1/2004	7/1/2034	1828.83	360	360	73.74	7/1/2004	350000	1	0	0	1	6.85	8	5.5	7/1/2007	8/1/2007	6	6	1	12.85	6.85	1828.83
83206102	1	N			7.99	135000	134817.84	8/1/2004	7/1/2034	989.65	360	360	90	8/1/2004	150000	1	10000	0	1	7.99	0	0			0	0	0	0	0	989.65
83207068	1	O			7.6	250000	249635.13	8/1/2004	7/1/2034	1765.19	360	360	84.48	8/1/2004	296000	1	10000	0	1	7.6	9	5.5	7/1/2006	8/1/2006	6	6	1	13.6	7.6	1765.19
83215129	2	O			6.85	525000	523921.75	8/1/2004	7/1/2034	3097.19	360	360	70.77	8/1/2004	650000	1	10000	0	1	6.85	8	5.5	7/1/2006	8/1/2006	6	6	1	12.85	6.85	3097.19
83238402	1	O			6.65	150000	149735.87	8/1/2004	7/1/2034	962.95	360	360	40.21	8/1/2004	373000	1	10000	0	1	6.65	0	0			0	0	0	0	0	962.95
83239784	1	O			8.45	119925	119777.67	8/1/2004	7/1/2034	917.88	360	360	65	7/1/2004	184500	1	0	0	1	8.45	8	5.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	917.88
83240804	1	O			7.9	185250	184995.47	8/1/2004	7/1/2034	1346.41	360	360	95	7/1/2004	195000	1	0	0	1	7.9	8	5.5	7/1/2006	8/1/2006	6	6	1	13.9	7.9	1346.41
83273623	1	O			7.45	357000	356463.11	8/1/2004	7/1/2034	2483.99	360	360	83.02	7/1/2004	430000	1	0	0	1	7.45	0	0			0	0	0	0	0	2483.99
83275206	7	O		6	7.9	108800	108725.5	9/1/2004	8/1/2034	790.77	360	360	80	8/1/2004	136000	1	0	0	1	7.9	8	5.5	8/1/2006	9/1/2006	3	6	1	13.9	7.9	790.77
83354241	3	O		6	8.6	157250	157062.69	8/1/2004	7/1/2034	1220.28	360	360	85	7/1/2004	185000	1	0	0	1	8.6	8	5.5	7/1/2006	8/1/2006	6	6	1	14.6	8.6	1220.28
83367708	1	O			5.99	136058	135785.9	8/1/2004	7/1/2034	814.87	360	360	60.47	8/1/2004	225000	1	10000	0	1	5.99	0	0			0	0	0	0	0	814.87
83385005	1	O			8.9	223200	222825.73	8/1/2004	7/1/2034	1470	360	360	80	7/1/2004	279000	1	0	0	1	8.9	8	5.5	7/1/2006	8/1/2006	6	6	1	12.9	8.9	1470
83386383	1	O			7.5	333000	332504.18	8/1/2004	7/1/2034	2328.39	360	360	90	8/1/2004	370000	1	10000	0	1	7.5	3	5.5	7/1/2006	8/1/2006	3	6	1	13.5	7.5	2328.39
83401240	1	O			7.75	230700	230373.28	8/1/2004	7/1/2034	1652.77	360	360	78.2	7/1/2004	295000	1	0	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1652.77
83402503	1	O			5.99	203000	202797.52	9/1/2004	8/1/2034	1215.79	360	360	79.92	8/1/2004	254000	1	0	0	1	5.99	0	0			0	0	0	0	0	1215.79
83408682	1	O			7.2	320000	319494.23	8/1/2004	7/1/2034	2172.13	360	360	79.89	8/1/2004	401000	1	10000	0	1	7.2	0	0			0	0	0	0	0	2172.13
83409243	3	O			7.75	229900	229574.41	8/1/2004	7/1/2034	1647.04	360	360	95	8/1/2004	242000	1	10000	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1647.04
83416248	1	O			7.85	195000	194865.12	9/1/2004	8/1/2034	1410.51	360	360	75	8/1/2004	260000	1	0	0	1	7.85	9	6.5	8/1/2006	9/1/2006	3	6	1	13.85	7.85	1410.51
83425688	1	N			7	88000	87855.3	8/1/2004	7/1/2034	585.47	360	360	49.48	8/1/2004	148000	1	10000	0	1	7	0	0			0	0	0	0	0	585.47
83434324	1	O			8.45	153000	152812.03	8/1/2004	7/1/2034	1171.03	360	360	90	7/1/2004	170000	1	0	0	1	8.45	8	5.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	1171.03
83498980	1	O			7	160000	159736.92	8/1/2004	7/1/2034	1064.49	360	360	80	7/1/2004	200000	1	0	0	1	7	8	5.5	7/1/2006	8/1/2006	6	6	1	13	7	1064.49
83507483	1	O			7.4	354480	354211.61	9/1/2004	8/1/2034	2454.35	360	360	84	8/1/2004	422000	1	0	0	1	7.4	3	5.5	8/1/2007	9/1/2007	6	6	1	13.4	7.4	2454.35
83506448	3	O			7.45	138750	138645.99	9/1/2004	8/1/2034	965.42	360	360	75	8/1/2004	185000	1	0	0	1	7.45	8	5.5	8/1/2006	9/1/2006	6	6	1	13.45	7.45	965.42
83514042	1	O			9.99	279500	279251.14	8/1/2004	7/1/2034	2450.75	360	360	65	7/1/2004	430000	1	0	0	1	9.99	8	7.125	7/1/2006	8/1/2006	6	6	1	15.99	9.99	2450.75
83515940	1	O			5.99	172900	172554.22	8/1/2004	7/1/2034	1035.52	360	360	95	8/1/2004	182000	1	10000	0	1	5.99	8	5.5	7/1/2006	8/1/2006	6	6	1	11.99	5.99	1035.52
83522540	1	O			7.25	322000	321496.1	8/1/2004	7/1/2034	2196.61	360	360	89.69	7/1/2004	359000	1	0	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2196.61
83529727	1	O			7.9	88000	87939.74	9/1/2004	8/1/2034	639.59	360	360	80	8/1/2004	110000	1	0	0	1	7.9	8	5.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	639.59
83529768	1	O			7.35	487350	486977.31	9/1/2004	8/1/2034	3357.71	360	360	95	8/1/2004	513000	1	0	0	1	7.35	0	0			0	0	0	0	0	3357.71
83535328	1	O			7.35	182000	181751.46	8/1/2004	7/1/2034	1118.14	360	360	90	8/1/2004	180000	1	10000	0	1	7.35	8	5.5	7/1/2006	8/1/2006	6	6	1	13.35	7.35	1118.14
83541409	1	O			8.1	187000	186753.27	8/1/2004	7/1/2034	1385.2	360	360	85	7/1/2004	220000	1	0	0	1	8.1	8	5.5	7/1/2006	8/1/2006	6	6	1	14.1	8.1	1385.2
83543447	3	O			7.75	107350	107197.97	8/1/2004	7/1/2034	769.07	360	360	95	8/1/2004	113000	1	10000	0	1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	769.07
83563122	5	O			6.5	482125	481250.94	8/1/2004	7/1/2034	3047.36	360	360	95	7/1/2004	507500	1	0	0	1	6.5	8	5.5	7/1/2006	8/1/2006	6	6	1	12.5	6.5	3047.36
83564203	1	O			7.35	266000	265591.91	8/1/2004	7/1/2034	1832.67	360	360	95	7/1/2004	280000	1	0	0	1	7.35	8	5.5	7/1/2007	8/1/2007	6	6	1	13.35	7.35	1832.67

82432246	1	O		6	8.85	141100	140940.38	8/1/2004	7/1/2034	1120.13	360	360	85	8/1/2004	166000	1	10000	0	1	8.85	8	6.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1120.13
82436387	1	O		1	8.25	147920	147730.69	8/1/2004	7/1/2034	1111.28	360	360	80	7/1/2004	184900	1	0	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1111.28
82436544	5	O		6	8	68000	67068.66	8/1/2004	7/1/2034	498.96	360	360	85	7/1/2004	80000	1	0	0	1	8	0	0			0	0	0	0	0	0	498.96
82443383	1	O		6	6.35	217750	217243.08	8/1/2004	7/1/2034	1354.92	360	360	65	8/1/2004	335000	1	10000	0	1	6.35	8	5.5	7/1/2006	8/1/2006	6	6	1	12.35	6.35	1354.92
82449349	1	O		1	5.7	103200	102981.92	8/1/2004	7/1/2034	598.98	360	360	80	8/1/2004	129000	1	10000	0	1	5.7	8	5.5	7/1/2006	8/1/2006	6	6	1	11.7	5.7	598.98
82450685	3	O		1	9.55	139950	139813.22	8/1/2004	7/1/2034	1181.89	360	360	90	8/1/2004	155500	1	10000	0	1	9.55	8	5.5	7/1/2006	8/1/2006	6	6	1	15.55	9.55	1181.89
82473125	1	O		6	8.9	102400	102285.35	8/1/2004	7/1/2034	816.58	360	360	80	7/1/2004	128000	1	0	0	1	8.9	8	5.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	816.58
82484666	1	O		6	5.75	350000	346267.4	8/1/2004	7/1/2034	2042.51	360	360	59.32	7/1/2004	590000	1	0	0	1	5.75	0	0			0	0	0	0	0	0	2042.51
82489220	1	O		6	7.45	176000	175668.67	9/1/2004	8/1/2034	1224.6	360	360	76.52	8/1/2004	230000	1	0	0	1	7.45	0	0			0	0	0	0	0	0	1224.6
82524380	5		2	1	8.25	140000	139826.83	8/1/2004	7/1/2034	1051.78	360	360	70	8/1/2004	200000	1	10000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1051.78
82538786	5	O		6	7.05	88000	87928.57	9/1/2004	8/1/2034	588.43	360	360	80	8/1/2004	110000	1	0	0	1	7.05	8	6.5	8/1/2007	9/1/2007	6	6	1	13.05	7.05	588.43
82544222	1	O		6	7.1	216000	215651.79	8/1/2004	7/1/2034	1451.59	360	360	90	8/1/2004	240000	1	10000	0	1	7.1	8	5.5	7/1/2006	8/1/2006	6	6	1	13.1	7.1	1451.59
82545526	1	O		1	7.95	168000	167771.49	8/1/2004	7/1/2034	1226.88	360	360	100	7/1/2004	168000	1	0	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1226.88
82559683	5	O		6	6.99	270000	269555.19	8/1/2004	7/1/2034	1794.51	360	360	90	8/1/2004	300000	1	10000	0	1	6.99	8	5.5	7/1/2006	8/1/2006	6	6	1	12.99	6.99	1794.51
82562943	2	O		6	6.25	395250	394497.97	8/1/2004	7/1/2034	2433.63	360	360	85	7/1/2004	465000	1	0	0	2	6.25	8	5.5	7/1/2007	8/1/2007	6	6	1	12.25	6.25	2433.63
82568585	3	O		6	6.35	132800	132678.4	9/1/2004	8/1/2034	826.33	360	360	80	8/1/2004	166000	1	0	0	1	6.35	8	5.5	8/1/2007	9/1/2007	6	6	1	12.35	6.35	826.33
82572884	3	O		6	7.99	256000	255654.8	8/1/2004	7/1/2034	1876.66	360	360	58.18	7/1/2004	440000	1	0	0	1	7.99	0	0			0	0	0	0	0	0	1876.66
82576984	1	N		1	7.25	315000	314507.05	8/1/2004	7/1/2034	2148.86	360	360	90	8/1/2004	350000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	2148.86
82579285	1	O		6	5.8	150000	148948.18	8/1/2004	7/1/2019	1249.64	180	180	72.82	8/1/2004	206000	1	10000	0	1	5.8	0	0			0	0	0	0	0	0	1249.64
82580101	1	O		6	7.85	210000	209708.53	8/1/2004	7/1/2034	1519.01	360	360	70	7/1/2004	300000	1	0	0	1	7.85	8	5.5	7/1/2006	8/1/2006	6	6	1	13.85	7.85	1519.01
82585829	1	O		1	8.95	123000	122863.7	8/1/2004	7/1/2034	985.27	360	360	100	8/1/2004	123000	1	10000	0	1	8.95	8	5.5	7/1/2006	8/1/2006	6	6	1	14.95	8.95	985.27
82585349	1	O		6	6.99	213750	213574.44	9/1/2004	8/1/2034	1420.65	360	360	75	8/1/2004	285000	1	0	0	1	6.99	0	0			0	0	0	0	0	0	1420.65
82597642	1	O		0	5.5	222700	222211.36	8/1/2004	7/1/2034	1264.47	360	360	78.97	8/1/2004	282000	1	10000	0	1	5.5	8	5.5	7/1/2006	8/1/2006	6	6	1	11.5	5.5	1264.47
82598624	1	O		1	7.95	195000	194734.78	8/1/2004	7/1/2034	1424.05	360	360	100	8/1/2004	195000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1424.05
82603861	1	O		0	9.3	132000	131864.04	8/1/2004	7/1/2034	1090.72	360	360	80	7/1/2004	165000	1	0	0	1	9.3	8	6.5	7/1/2006	8/1/2006	6	6	1	15.3	9.3	1090.72
82605106	1	O		6	7.4	435000	434339.25	8/1/2004	7/1/2034	3011.86	360	360	88.78	7/1/2004	490000	1	0	0	1	7.4	3	5.5	7/1/2006	8/1/2006	6	6	1	13.4	7.4	3011.86
82605825	1	O		6	9.75	305000	304855.84	9/1/2004	8/1/2034	2654.79	360	360	75.37	8/1/2004	410000	1	0	0	1	9.75	8	5.5	8/1/2006	9/1/2006	6	6	1	15.75	9.75	2654.79
82611120	1	O		6	7.75	160200	159973.11	8/1/2004	7/1/2034	1147.7	360	360	90	8/1/2004	178000	1	10000	0	1	7.75	0	0			0	0	0	0	0	0	1147.7
82619784	1	O		6	5.7	360500	359738.25	8/1/2004	7/1/2034	2092.35	360	360	72.1	7/1/2004	500000	1	0	0	1	5.7	8	5.5	7/1/2006	8/1/2006	6	6	1	11.7	5.7	2092.35
82620626	1	O		6	6.7	195000	194659.95	8/1/2004	7/1/2034	1258.3	360	360	67.24	8/1/2004	290000	1	10000	0	1	6.7	0	0			0	0	0	0	0	0	1258.3
82639782	5	O		6	8.35	78400	78301.68	8/1/2004	7/1/2034	594.52	360	360	80	8/1/2004	98000	1	10000	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	594.52
82641705	1	O		0	8.9	433500	433014.66	8/1/2004	7/1/2034	3456.9	360	360	85	7/1/2004	510000	1	0	0	1	8.9	8	6.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	3456.9
82657180	1	O		1	10.85	97800	97568.47	8/1/2004	7/1/2024	999.52	240	240	20	7/1/2004	489000	2	0	0	1	10.85	0	0			0	0	0	0	0	0	999.52
82659228	2	N		1	9	361250	360853.88	8/1/2004	7/1/2034	2906.7	360	360	85	8/1/2004	425000	1	10000	0	4	9	8	5.5	7/1/2007	8/1/2007	8	5	1	15	9	2906.7
82663949	2	N		6	7.95	324000	323780.38	9/1/2004	8/1/2034	2366.12	360	360	80	8/1/2004	405000	1	0	0	2	7.95	8	5.5	8/1/2006	9/1/2006	6	6	1	13.95	7.95	2366.12
82686981	1	O		6	6.1	257000	256496.74	8/1/2004	7/1/2034	1557.41	360	360	78.95	8/1/2004	334000	1	10000	0	1	6.1	0	0			0	0	0	0	0	0	1557.41
82713967	5	N		1	8.55	103635	103510.28	8/1/2004	7/1/2034	800.54	360	360	90	7/1/2004	115150	1	0	0	1	8.55	8	5.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	800.54
82728403	1	O		1	6.55	151000	150728.88	8/1/2004	7/1/2034	959.4	360	360	48.71	7/1/2004	310000	1	0	0	1	6.55	0	0			0	0	0	0	0	0	959.4
82733700	1	O		1	7.25	220500	220154.94	8/1/2004	7/1/2034	1504.2	360	360	86.47	8/1/2004	255000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1504.2
82736505	1	O		1	7.25	237500	237128.34	8/1/2004	7/1/2034	1620.17	360	360	95	8/1/2004	250000	1	10000	0	1	7.25	8	5.5	7/1/2006	8/1/2006	6	6	1	13.25	7.25	1620.17
82745829	1	O		1	6.5	287200	286025.58	8/1/2004	7/1/2024	2141.29	240	240	80	8/1/2004	359000	1	10000	0	1	6.5	0	0			0	0	0	0	0	0	2141.29
82747403	1	O		1	7.95	276300	275924.2	8/1/2004	7/1/2034	2017.77	360	360	90	8/1/2004	307000	1	10000	0	1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	2017.77
82750068	1	O		1	7.99	270000	269635.71	8/1/2004	7/1/2034	1979.29	360	360	90	7/1/2004	300000	1	0	0	1	7.99	8	5.5	7/1/2007	8/1/2007	6	6	1	13.99	7.99	1979.29
82756842	1	O		1	8.65	147200	147026.45	8/1/2004	7/1/2034	1147.53	360	360	80	8/1/2004	184000	1	10000	0	1	8.65	8	5.5	7/1/2008	8/1/2008	5	6	1	14.65	8.65	1147.53
82760562	1	O		6	8.5	187000	186772.62	8/1/2004	7/1/2034	1437.87	360	360	85	8/1/2004	220000	1	10000	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	1437.87
82761008	1	O		1	10.25	178100	177949.98	8/1/2004	7/1/2034	1595.96	360	360	65	7/1/2004	274000	1	0	0	1	10.25	8	7.125	7/1/2006	8/1/2006	6	6	1	16.25	10.25	1595.96
82763129	3	N		1	9.55	94500	94386.26	8/1/2004	7/1/2034	729.98	360	360	90	8/1/2004	105000	1	10000	0	1	8.55	8	5.5	7/1/2006	8/1/2006	6	6	1	14.55	8.55	729.98
82770009	1	O		1	7.5	427500	426863.47	8/1/2004	7/1/2034	2989.15	360	360	90	8/1/2004	475000	1	10000	0	1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2989.15
82775065	1	O		1	7.7	228000	227605.47	8/1/2004	7/1/2034	1625.55	360	360	95	8/1/2004	240000	1	10000	0	1	7.7	8	5.5	7/1/2006	8/1/2006	6	6	1	13.7	7.7	1625.55
82777824	1	O		1	6.75	104000	103820.4	8/1/2004	7/1/2034	674.55	360	360	80	7/1/2004	130000	1	0	0	1	6.75	8	5.5	7/1/2006	8/1/2006	6	6	1	12.75	6.75	674.55
82779604	1	O		1	6.9	209000	208649.54	8/1/2004	7/1/2034	1378.48	360	360	95	8/1/2004	220000	1	10000	0	1	6.9	8	5.5	7/1/2006	8/1/2006	6	6	1	12.9	6.9	1378.48
82788308	3	N		1	8.25	135000	134827.24	8/1/2004	7/1/2034	1014.21	360	360	90	8/1/2004	150000	1	20000	0	1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	1014.21
82791922	9	O		1	7.15	70400	70343.98	9/1/2004	8/1/2034	475.49	360	360	80	8/1/2004	88000	1	0	0	1	7.15	8	5.5	8/1/2008	9/1/2008	6	6	1	13.15	7.15	475.49
82799842	1	O		0	6.7	184000	183679.13	8/1/2004	7/1/2034	1187.32	360	360	76.67	7/1/2004	240000	1	0	0	1	6.7	8	5.5	7/1/2006	8/1/2006	6	6	1	12.7	6.7	1187.32
82803382	1	O		6	5.99	325000	324350.04	8/1/2004	7/1/2034	1946.46	360	360	72.22	8/1/2004	450000	1	10000	0	1	5.99	0	0			0	0	0	0	0	0	1946.46
82810903	1	O		6	8.25	81250	81146.01	8/1/2004	7/1/2034	610.41	360	360	70.65	8/1/2004	115000	1	10000	0	1	8.25	8	7.125	7/1/2007	8/1/2007	6	6	1	14.25	9.25	610.41
82817800	1	O		6	10.25	157500	157367.34	8/1/2004	7/1/2034	1411.36	360	360	50	7/1/2004	315000	1	0	0	1	10.25	8	7.125	7/1/2006	8/1/2006	6	6	1	16.25	10.25	1411.36
82825548	1	O		2	9.55	63750	63718.96	9/1/2004	8/1/2034	538.38	360	360	85	8/1/2004	75000	1	0	0	1	9.55	8	5.5	8/1/2006	9/1/2006	6	6	1	15.55	9.55	538.38
82828062	1	O		1	10.25	60300	60274.71	9/1/2004	8/1/2034	540.35	360	360	90	8/1/2004	67000	1	0	0	1	10.25	8	5.5	8/1/2007	9/1/2007	6	6	1	16.25	10.25	540.35
82833666	1	N		1	7.85	60300	60258.26	9/1/2004	8/1/2034	436.18	360	360	90	8/1/2004	67000	1	0	0	1	7.85	8	5.5	8/1/2006	9/1/2006	6	5	1	13.85	7.85	436.18
82837428	2	O		5	7.75	301750	301322.67	8/1/2004	7/1/2034	2161.78	360	360	85	7/1/2004	355000	1	0	0	2	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	2161.78
82849308	1	O		5	9.45	60000	59926.28	8/1/2004	7/1/2034	459.23	360	360	38.71	7/1/2004	155000	1	0	0	1	8.45	8	5.5	7/1/2006	8/1/2006	6	6	1	14.45	8.45	459.23
82896549	1	O		6	5.99	367500	366765.07	8/1/2004	7/1/2034	2200.99	360	360	75	7/1/2004	490000	1	0	0	1	5.99	0	0			0	0	0	0	0	0	2200.99
82900028	1	O		0	7.3	355000	354449.94	8/1/2004	7/1/2034	2433.78	360	360	89.87	8/1/2004	395000	1	10000	0	1	7.3	8	5.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	2433.78
82910407	1	O		3	5.99	329000	328342.08	8/1/2004	7/1/2034	1970.41	360	360	88.44	7/1/2004	372000	1	0	0	1	5.99	0	0			0	0	0	0	0	0	1970.41
82916545	1	O		1	9.5	280500	280158.93	8/1/2004	7/1/2034	2156.81	360	360	85	7/1/2004	330000	1	0	0	1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	14.5	8.5	2156.81
82918701	3	N		1	7.35	152100	151983.68	9/1/2004	8/1/2034	1047.93	360	360	90	8/1/2004	170000	1	0	0	1	7.35	8	5.5	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1047.93
82921164	1	O		0	9.25	156600	156436.3	8/1/2004	7/1/2034	1288.31	360	360	90	8/1/2004	174000	1	10000	0	1	9.25	8	5.5	7/1/2006	8/1/2006	6	6	1	15.25	9.25	1288.31
82929761	1	O		6	8.75	153000	152823.29	8/1/2004	7/1/2034	1203.66	360	360	85	8/1/2004	180000	1	10000	0	1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	1203.66
82931205	2	O		6	5.75	290000	289392.98	8/1/2004	7/1/2034	1692.37	360	360	74.94	7/1/2004	387000	1	0	0	3	5.75	0	0			0	0	0	0	0	0	1692.37
82932005	1	O		6	7.25	120000	119812.19	8/1/2004	7/1/2034	818.62	360	360	80	8/1/2004	150000	1	10000	0	1	7.25	0	0			0	0	0	0	0	0	818.62
82937145	1	N		6	8.35	300000	299623.84	8/1/2004	7/1/2034	2274.93	360	360	66.67	8/1/2004	450000	1	10000	0	1	8.35	8	5.5	7/1/2006	8/1/2006	6	6	1	14.35	8.35	2274.93
82937905	1	O		0	8.35	256500	256339.74	9/1/2004	8/1/2034	1945.07	360	360	90	8/1/2004	285000	1	0	0	1	8.35	8	5.5	8/1/2006	9/1/2006	6	6	1	14.35	8.35	1945.07
82945023	7	O		0	8.25	100000	99938.23	9/1/2004	8/1/2034	751.27	360	360	76.92	8/1/2004	130000	1	0	0	1	8.25	0	0			0	0	0	0	0	0	751.27
82959123	1	O		6	7.55	164000	163879.49	9/1/2004	8/1/2034	1152.34	360	360	80	8/1/2004	205000	1	0	0	1	7.55	8	5.5	8/1/2006	9/1/2006	6	6	1	13.55	7.55	1152.34
82960329	1	O		6	5.95	284800	284226.09	8/1/2004	7/1/2034	1698.38	360	360	80	7/1/2004	356000	1	0	0	1	5.95	8	5.5	7/1/2006	8/1/2006	6	6	1	11.95	5.95	1698.38
82961186	1	O		1	7.15	230850	230481.51	8/1/2004	7/1/2034	1559.18	360	360	95	7/1/2004	243000	1	0	0	1	7.15	8	5.5	7/1/2006	8/1/2006	6	6	1	13.15	7.15	1559.18

83581207	1	O		1	6.55	358000	357679.49	9/1/2004	8/1/2034	2274.59	360	360	80	8/1/2004	447500	1	0	0		1	6.55	8	5.5	8/1/2006	9/1/2006	6	6	1	12.55	6.55	2274.59
83599128	2	O		1	7.7	356250	355996.01	9/1/2004	8/1/2034	2539.93	360	360	95	8/1/2004	375000	1	0	0		3	7.7	8	5.5	8/1/2006	9/1/2006	6	6	1	13.7	7.7	2539.93
83599324	1	O		1	7.8	235000	234670.53	8/1/2004	7/1/2034	1691.7	360	360	100	8/1/2004	235000	1	10000	0		1	7.8	8	5.5	7/1/2006	8/1/2006	6	6	1	13.8	7.8	1691.7
83599621	1	O		6	6.6	327000	326418.57	8/1/2004	7/1/2034	2088.42	360	360	71.09	8/1/2004	460000	1	10000	0		1	6.6	8	5.5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	2088.42
83607481	1	O		6	6.99	288750	288172.55	8/1/2004	7/1/2034	1729.35	360	360	75	7/1/2004	385000	1	0	0		1	6.99	0	0			0	0	0	0	0	1729.35
83623482	1	O		1	6.85	168000	167858.18	9/1/2004	8/1/2034	1100.84	360	360	80	8/1/2004	210000	1	0	0		1	6.85	8	5.5	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1100.84
83643700	1	O		1	6.55	300000	299461.37	8/1/2004	7/1/2034	1906.08	360	360	80	7/1/2004	375000	1	0	0		1	6.55	8	5.5	7/1/2006	8/1/2006	6	6	1	12.55	6.55	1906.08
83656827	3	N		1	8.5	289800	289624.43	8/1/2004	8/1/2034	2228.32	360	360	90	8/1/2004	322000	1	0	0		1	8.5	8	5.5	8/1/2006	9/1/2006	6	6	1	14.5	8.5	2228.32
83663148	1	O		1	6.15	252000	251758.24	9/1/2004	8/1/2034	1535.26	360	360	80	8/1/2004	315000	1	0	0		1	6.15	8	5.5	8/1/2007	9/1/2007	6	6	1	12.15	6.15	1535.26
83671685	1	O		6	7.49	391000	390709.23	9/1/2004	8/1/2034	2731.26	360	360	85	8/1/2004	460000	1	0	0		1	7.49	8	5.5	8/1/2006	9/1/2006	6	6	1	13.49	7.49	2731.26
83676262	1	O		1	5.99	208000	207584.04	8/1/2004	7/1/2034	1245.73	360	360	80	7/1/2004	260000	1	0	0		1	5.99	8	5.5	7/1/2006	8/1/2006	6	6	1	11.99	5.99	1245.73
83679746	1	O		6	7.2	359100	358532.44	8/1/2004	7/1/2034	2437.53	360	360	90	7/1/2004	399000	1	0	0		1	7.2	8	5.5	7/1/2006	8/1/2006	6	6	1	13.2	7.2	2437.53
83681148	1	O		1	6.875	136500	136064.64	9/1/2004	8/1/2019	1217.39	180	180	32.35	8/1/2004	422000	1	0	0		1	6.875	0	0			0	0	0	0	0	1217.39
83685289	1	O		1	5.95	180000	179819.08	9/1/2004	8/1/2034	1073.42	360	360	80	8/1/2004	225000	1	0	0		1	5.95	8	5.5	8/1/2007	9/1/2007	6	6	1	11.95	5.95	1073.42
83686022	5	O		1	6.65	189520	189186.27	8/1/2004	7/1/2034	1216.66	360	360	80	7/1/2004	237000	1	0	0		1	6.65	8	5.5	7/1/2007	8/1/2007	6	6	1	12.65	6.65	1216.66
83686063	3		2	6	8.25	366750	366402.01	9/1/2004	8/1/2034	2258.15	360	360	75	8/1/2004	489000	1	0	0		1	8.25	0	0			0	0	0	0	0	2258.15
83689489	1	O		6	10.1	216000	215812.13	8/1/2004	7/1/2034	1911.54	360	360	80	7/1/2004	270000	1	0	0		1	10.1	8	5.5	7/1/2006	8/1/2006	6	6	1	16.1	10.1	1911.54
83695601	1	O		6	6.8	225000	224615.23	8/1/2004	7/1/2034	1466.84	360	360	90	7/1/2004	250000	1	0	0		1	6.8	8	5.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1466.84
83698322	5	O		1	7.05	91084	91010.07	9/1/2004	8/1/2034	609.05	360	360	80	8/1/2004	113856	1	0	0		1	7.05	0	0			0	0	0	0	0	609.05
83700187	1	O		6	8.99	182000	181799.1	8/1/2004	7/1/2034	1463.11	360	360	70	8/1/2004	260000	1	10000	0		1	8.99	8	7.25	7/1/2006	8/1/2006	6	6	1	14.99	8.99	1463.11
83703405	7	O		1	9.15	79200	79061.24	8/1/2004	7/1/2034	645.83	360	360	80	8/1/2004	100000	1	10000	0		1	9.15	8	6.5	7/1/2007	8/1/2007	6	6	1	15.15	9.15	645.83
83709329	5	O		1	8.75	62000	61928.39	8/1/2004	7/1/2034	487.76	360	360	89.86	7/1/2004	69000	1	0	0		1	8.75	8	5.5	7/1/2006	8/1/2006	6	6	1	14.75	8.75	487.76
83712224	1	O		1	6.4	126000	125767.1	8/1/2004	7/1/2034	788.14	360	360	90	8/1/2004	140000	1	16000	2		1	6.4	8	5.5	7/1/2006	8/1/2006	6	6	1	12.4	6.4	788.14
83714006	1	O		1	7.4	265500	265298.98	9/1/2004	8/1/2034	1838.27	360	360	90	8/1/2004	295000	1	0	0		1	7.4	8	5.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1838.27
83716225	1		2	1	7.3	100800	100643.81	8/1/2004	7/1/2034	691.06	360	360	90	7/1/2004	112000	1	0	0		1	7.3	8	5.5	7/1/2006	8/1/2006	6	6	1	13.3	7.3	691.06
83720269	1		2	1	7.95	190950	190690.27	8/1/2004	7/1/2034	1394.48	360	360	95	7/1/2004	201000	1	0	0		1	7.95	8	5.5	7/1/2006	8/1/2006	6	6	1	13.95	7.95	1394.48
83730127	1	O		1	6.25	413250	412463.72	8/1/2004	7/1/2034	2544.46	360	360	95	8/1/2004	435000	1	10000	0		1	6.25	0	0			0	0	0	0	0	2544.46
83734566	1	O		1	7.95	270000	269816.98	9/1/2004	8/1/2034	1971.77	360	360	90	8/1/2004	300000	1	0	0		1	7.95	8	5.5	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1971.77
83740423	1	O		1	9	148000	147837.69	8/1/2004	7/1/2034	1190.85	360	360	80	8/1/2004	185000	1	10000	0		1	9	8	5.5	7/1/2007	8/1/2007	6	6	1	15	9	1190.85
83741868	1	O		1	6.75	137600	137362.37	8/1/2004	7/1/2034	892.48	360	360	80	8/1/2004	172000	1	0000	0		1	6.75	8	5.5	7/1/2007	8/1/2007	6	6	1	12.75	6.75	892.48
83754804	5	O		1	7.55	145000	144785.23	8/1/2004	7/1/2034	1018.84	360	360	100	8/1/2004	145000	1	2000	0		1	7.55	8	5.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	1018.84
83813949	3	O		1	6.6	213600	213220.2	8/1/2004	7/1/2034	1364.18	360	360	80	8/1/2004	267000	1	3000	0		1	6.6	8	5.5	7/1/2006	8/1/2006	6	6	1	12.6	6.6	1364.18
83819680	5	O		1	8.99	202250	202083.69	9/1/2004	8/1/2034	1344.22	360	360	73.55	8/1/2004	275000	1	0	0		1	8.99	0	0			0	0	0	0	0	1344.22
83827022	1	O		1	8.35	161000	160952.37	8/1/2004	8/1/2034	1037.51	360	360	65.71	8/1/2004	245000	1	0	0		1	8.35	8	6.125	8/1/2006	9/1/2006	6	6	1	14.85	8.85	1037.51
83827485	1	O		1	8.5	336000	335592.46	8/1/2004	7/1/2034	1530.7	360	360	80	8/1/2004	295000	1	10000	0		1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	12.75	8.75	1530.7
83839241	3	O		1	8.5	416000	356215.89	8/1/2004	7/1/2034	2021.33	360	360	80	8/1/2004	445000	1	10000	0		1	8.5	8	5.5	7/1/2006	8/1/2006	6	6	1	21.5	5.5	2021.33
83846089	1	O		1	8.25	142500	142238.67	8/1/2004	7/1/2034	877.4	360	360	95	8/1/2004	155000	1	0000	0		1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	12.25	8.25	877.4
83852780	1	O		1	7.99	168000	167723.22	8/1/2004	7/1/2034	1116.59	360	360	84.85	8/1/2004	198000	1	10000	0		1	7.99	8	5.5	7/1/2007	8/1/2007	6	6	1	12.99	6.99	1116.59
83853903	1	O		1	8.5	175000	174739.43	8/1/2004	7/1/2034	1223.63	360	360	60.28	7/1/2004	218000	1	0	0		1	8.5	0	0			0	0	0	0	0	1223.63
83877126	1	N		1	8.55	198000	197881.27	9/1/2004	8/1/2034	1529.48	360	360	90	8/1/2004	220000	1	0	0		1	8.55	8	5.5	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1529.48
83902486	1	O		1	7.15	155250	155126.46	9/1/2004	8/1/2034	1048.57	360	360	90	8/1/2004	172500	1	0	0		1	7.15	8	5.5	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1048.57
83912022	1	O		1	8.25	150000	149904.35	9/1/2004	8/1/2034	1126.9	360	360	59.76	8/1/2004	408000	1	0	0		1	8.25	8	5.5	8/1/2006	9/1/2006	6	6	1	14.25	8.25	1126.9
83934588	1	O		1	8.9	486000	485455.89	8/1/2004	7/1/2034	3875.55	360	360	90	8/1/2004	540000	1	10000	0		1	8.9	8	5.5	7/1/2006	8/1/2006	6	6	1	14.9	8.9	3875.55
83968628	1	O		1	7.65	160000	159369.39	8/1/2004	7/1/2034	1132.39	360	360	95	8/1/2004	168000	1	10000	0		1	7.65	8	6.5	7/1/2006	8/1/2006	6	3	1	13.65	7.65	1132.39
83968867	1	O		1	7.4	323000	322755.44	9/1/2004	8/1/2034	2236.39	360	360	95	8/1/2004	340000	1	0	0		1	7.4	8	5.5	8/1/2007	9/1/2007	6	5	1	13.4	7.4	2236.39
83972323	1	O		1	8.9	225000	224811.89	9/1/2004	8/1/2034	1481.86	360	360	84.91	8/1/2004	265000	1	0	0		1	8.9	8	5.5	8/1/2006	9/1/2006	6	6	1	12.9	6.9	1481.86
83983252	1	O		1	8.8	324000	323814.06	9/1/2004	7/1/2034	2514.28	360	360	90	7/1/2004	360000	1	0	0		1	8.8	8	5.5	7/1/2006	8/1/2006	6	6	1	14.8	8.8	2514.28
83989388	1	O		1	6.65	132000	131884.1	9/1/2004	8/1/2034	847.4	360	360	80	8/1/2004	165000	1	0	0		1	6.65	8	5.5	8/1/2006	9/1/2006	6	6	1	12.65	6.65	847.4
83991224	1	O		1	10.99	33000	32961.83	9/1/2004	8/1/2024	340.4	240	240	20	8/1/2004	165000	1	0	0		1	10.99	0	0			0	0	0	0	0	340.4
83993006	1	O		6	7.5	340000	339493.76	8/1/2004	7/1/2034	2377.33	360	360	80	8/1/2004	425000	1	10000	0		1	7.5	8	5.5	7/1/2006	8/1/2006	6	6	1	13.5	7.5	2377.33
83994145	1	O		1	11.45	211250	211181.74	9/1/2004	8/1/2034	2083.94	360	360	65	8/1/2004	325000	1	0	0		1	11.45	8	5.125	8/1/2006	9/1/2006	6	6	1	17.45	11.45	2083.94
83997585	1	O		1	8.85	152000	151828.05	8/1/2004	7/1/2034	1206.66	360	360	74.88	8/1/2004	203000	1	10000	0	6	1	8.85	8	6.5	7/1/2006	8/1/2006	6	6	1	14.85	8.85	1206.66
84000603	5	O		1	8.1	76500	76449.7	9/1/2004	8/1/2034	566.68	360	360	90	8/1/2004	85000	1	0	0		1	8.1	8	5.5	8/1/2006	9/1/2006	6	6	1	14.1	8.1	566.68
84003565	1	O		1	7.05	135000	134890.43	9/1/2004	8/1/2034	902.7	360	360	75	8/1/2004	180000	1	0	0		1	7.05	0	0			0	0	0	0	0	902.7
84019744	1	O		1	9.3	184000	183905.6	9/1/2004	8/1/2034	1520.4	360	360	80	8/1/2004	230000	1	0	0		1	9.3	8	5.5	8/1/2006	9/1/2006	6	6	1	15.3	9.3	1520.4
84028568	1	O		1	7.75	180000	179745.08	8/1/2004	7/1/2034	1289.55	360	360	66.67	7/1/2004	270000	1	0	0		1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1289.55
84035021	1	N		1	8.99	427500	427148.69	9/1/2004	8/1/2034	2841.3	360	360	90	8/1/2004	475000	1	0	0		1	8.99	8	5.5	8/1/2006	9/1/2006	6	6	1	12.99	8.99	2841.3
84047984	3	O		1	7	308000	307493.58	8/1/2004	7/1/2034	2049.14	360	360	80	7/1/2004	385000	1	0	0		1	7	8	5.5	7/1/2006	8/1/2006	6	6	1	13	7	2049.14
84049469	1	O		1	7.9	285000	284779.87	9/1/2004	8/1/2034	1953.88	360	360	69.17	8/1/2004	412000	1	0	0		1	7.9	0	0			0	0	0	0	0	1953.88
84053065	1	O		1	8.9	500000	499721.14	9/1/2004	8/1/2034	3987.19	360	360	80	8/1/2004	625000	1	0	0		1	8.9	8	5.5	8/1/2006	9/1/2006	6	6	1	14.9	8.9	3987.19
84056480	5	O		1	9.35	73600	73524.97	9/1/2004	7/1/2034	610.84	360	360	80	8/1/2004	92000	1	10000	0		1	9.5	8	5.5	7/1/2007	8/1/2007	6	6	1	15.35	9.35	610.84
84072404	1		2	1	8.45	92150	92093.59	9/1/2004	8/1/2034	705.3	360	360	95	8/1/2004	97000	1	0	0		1	8.45	8	5.5	8/1/2006	9/1/2006	6	6	1	14.45	8.45	705.3
84075928	1	O		6	6.3	222000	221791.38	9/1/2004	8/1/2034	1374.12	360	360	63.57	8/1/2004	439000	1	0	0		1	6.3	0	0			0	0	0	0	0	1374.12
84104765	1	O		6	6.8	212000	211637.46	9/1/2004	7/1/2034	1382.09	360	360	80	8/1/2004	265000	1	10000	0		1	6.8	8	5.5	7/1/2006	8/1/2006	6	6	1	12.8	6.8	1382.09
84118108	1	O		1	7.75	153900	153791.38	9/1/2004	8/1/2034	1102.56	360	360	90	8/1/2004	171000	1	0	0		1	7.75	8	5.5	8/1/2006	9/1/2006	6	3	1	13.75	7.75	1102.56
84128008	1	O		1	9.3	60400	60369.01	9/1/2004	8/1/2034	499.09	360	360	83.89	8/1/2004	72000	1	0	0		1	9.3	8	5.5	8/1/2006	9/1/2006	6	6	1	15.3	9.3	499.09
84133727	1	O		6	8.475	234000	233857.51	9/1/2004	8/1/2034	1795.12	360	360	90	8/1/2004	260000	1	0	0		1	8.475	8	6.5	8/1/2006	9/1/2006	6	6	1	14.475	8.475	1795.12
84153360	1	O		6	5.7	142500	142349.8	9/1/2004	8/1/2034	827.08	360	360	71.25	8/1/2004	200000	1	0	0		1	5.7	8	0			0	0	0	0	0	827.08
84157268	1	O		6	8.1	119700	119621.3	9/1/2004	8/1/2034	886.68	360	360	90	8/1/2004	133000	1	0	0		1	8.1	8	5.5	8/1/2006	9/1/2006	6	6	1	14.1	8.1	886.68
84196567	5	N		6	8.25	123000	122883.29	9/1/2004	8/1/2034	757.34	360	360	54.67	8/1/2004	225000	1	0	0		1	8.25	0	0			0	0	0	0	0	757.34
84198068	3	O		6	7.4	134100	133998.46	9/1/2004	8/1/2034	928.49	360	360	90	8/1/2004	149000	1	0	0		1	7.4	8	5.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	928.49
84200328	3	O		6	8.25	308000	307413.99	8/1/2004	7/1/2034	1896.41	360	360	80	8/1/2004	385000	1	10000	0		1	8.25	0	0			0	0	0	0	0	1896.41
84215920	7	O		6	7.75	110400	110322.08	9/1/2004	8/1/2034	790.92	360	360	80	8/1/2004	138000	1	0	0		1	7.75	8	5.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	790.92
84272269	1	N		6	8.5	137700	137532.55	8/1/2004	7/1/2034	1058.8	360	360	89.42	8/1/2004	154000	1	10000	0		1	8.5	0	0			0	0	0	0	0	1058.8
84277425	1	O		8	8.4	328000	327897.67	9/1/2004	8/1/2034	2051.66	360	360	80	8/1/2004	410000	1	0	0		1	8.4	8	5.5	8/1/2006	9/1/2006	6	6	1	12.4	6.4	2051.66
84279561	5	O		1	9.625	124300	124180.42	8/1/2004	7/1/2034	1056.54	360	360	80	7/1/2004	156000	1	0	0		1	9.625	8	5.5	7/1/2006	8/1/2006	6	6	1	15.625	9.625	1056.54
84290527	1	O		1	7.125	112000	111910.43	9/1/2004	8/1/2034	754.57	360	360	80	8/1/2004	140000	1	0	0		1	7.125	8	5.5	8/1/2006	9/1/2006	6	6	1	13.125	7.125	754.57

84294941	1	O		1	6.65	236700	236492.17	9/1/2004	8/1/2034	1519.54	360	360	90	8/1/2004	265000	1	0	0		1	6.65	8	5.5	8/1/2006	9/1/2006	6	6	1	12.65	6.65	1519.54
84297100	1	O		1	11.8	74000	73977.86	9/1/2004	8/1/2034	749.81	360	360	20	8/1/2004	370000	2	0	0		1	11.8	0	0			0	0	0	0	0	749.81
84298009	2	N		1	8.1	157500	157396.45	9/1/2004	8/1/2034	1166.68	360	360	90	8/1/2004	175000	1	0	0		2	8.1	0	0			0	0	0	0	0	1166.68
84321066	1	O		1	7.95	113200	113123.27	9/1/2004	8/1/2034	826.68	360	360	80	8/1/2004	141500	1	0	0		1	7.95	8	5.5	8/1/2006	9/1/2006	6	6	1	13.95	7.95	826.68
84324045	1	N		6	7.775	117600	117517.41	9/1/2004	8/1/2034	844.54	360	360	80	8/1/2004	147000	1	0	0		1	7.775	8	5.5	8/1/2006	9/1/2006	6	6	1	13.775	7.775	844.54
84324904	1	O		6	7.9	160000	159890.44	9/1/2004	8/1/2034	1162.89	360	360	59.93	8/1/2004	267000	1	0	0		1	7.9	8	5.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1162.89
84368802	1	O		6	7.25	250000	249608.76	8/1/2004	7/1/2034	1705.45	360	360	83.33	8/1/2004	300000	1	10000	0		1	7.25	0	0			0	0	0	0	0	1705.45
84372309	2	O		6	7.75	109000	108923.07	9/1/2004	8/1/2034	780.89	360	360	57.37	8/1/2004	190000	1	0	0		2	7.75	0	0			0	0	0	0	0	780.89
84380765	1	O		6	7.8	260000	259818.33	9/1/2004	8/1/2034	1871.67	360	360	100	8/1/2004	260000	1	0	0		1	7.8	8	5.5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1871.67
84412808	7	O		6	6.5	492000	491555.22	9/1/2004	8/1/2034	3109.78	360	360	80	8/1/2004	615000	1	0	0		1	6.5	8	5.5	8/1/2006	9/1/2006	6	6	1	12.5	6.5	3109.78
84452721	5	O		1	8.5	153850	153756.79	9/1/2004	8/1/2034	1182.98	360	360	85	8/1/2004	181000	1	0	0		1	8.5	8	5.5	8/1/2006	9/1/2006	6	6	1	14.5	8.5	1182.98
84453109	1	O		6	10.6	42000	41948.85	9/1/2004	8/1/2024	422.15	240	240	20	8/1/2004	210000	2	0	0		1	10.6	0	0			0	0	0	0	0	422.15
84456581	9	O		2	9.15	187500	187400.74	9/1/2004	8/1/2034	1528.95	360	360	75	8/1/2004	250000	1	0	0		1	9.15	9	7.125	8/1/2006	9/1/2006	6	6	1	15.15	9.15	1528.95
84457589	1	O		6	8.55	173700	173595.84	9/1/2004	8/1/2034	1341.77	360	360	90	8/1/2004	193000	1	0	0		1	8.55	8	5.5	8/1/2006	9/1/2006	6	6	1	14.55	8.55	1341.77
84460841	1	O		6	8.65	82500	82451.54	9/1/2004	8/1/2034	643.15	360	360	78.57	8/1/2004	105000	1	0	0		1	8.65	8	5.5	8/1/2006	9/1/2006	6	6	1	14.65	8.65	643.15
84460948	1	O		6	8.5	306000	305814.82	9/1/2004	8/1/2034	2352.68	360	360	90	8/1/2004	340000	1	0	0		1	8.5	8	5.5	8/1/2006	9/1/2006	6	6	1	14.5	8.5	2352.88
84468420	1	O		1	7.75	274500	274306.25	9/1/2004	8/1/2034	1966.56	360	360	90	8/1/2004	305000	1	0	0		1	7.75	8	5.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1966.56
84485366	1	O		6	8.25	94400	94279.19	8/1/2004	7/1/2034	709.2	360	360	80	7/1/2004	118000	1	0	0		1	8.25	8	5.5	7/1/2006	8/1/2006	6	6	1	14.25	8.25	709.2
84487941	3			1	8.95	123515	123446.83	9/1/2004	8/1/2019	989.39	180	180	95	8/1/2004	130016	1	0	0		1	8.95	8	5.5	8/1/2006	9/1/2006	6	6	1	14.95	8.95	989.39
84488444	7	O		1	6.95	199000	198835.28	9/1/2004	8/1/2034	1317.28	360	360	71.2	8/1/2004	279500	1	0	0		1	6.95	8	5.5	8/1/2006	9/1/2006	6	6	1	12.95	6.95	1317.28
84491869	1	O		1	6.75	356000	355693.49	9/1/2004	8/1/2034	2309.01	360	360	80	8/1/2004	445000	1	0	0		1	6.75	8	5.5	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2309.01
84492008	1	O		1	7.26	174600	174463.8	9/1/2004	8/1/2034	1191.08	360	360	90	8/1/2004	194000	1	0	0		1	7.25	8	5.5	8/1/2006	9/1/2006	6	6	1	13.25	7.25	1191.08
84496363	1	O		1	7.75	181800	181671.69	9/1/2004	8/1/2034	1302.44	360	360	90	8/1/2004	202000	1	0	0		1	7.75	8	5.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1302.44
84498203	1	O		1	7.75	250750	250394.89	8/1/2004	7/1/2034	1796.41	360	360	85	7/1/2004	295000	1	0	0		1	7.75	8	5.5	7/1/2006	8/1/2006	6	6	1	13.75	7.75	1796.41
84535145	1	O		1	7.9	70125	59949.69	9/1/2004	8/1/2019	571.13	180	180	85	8/1/2004	92500	1	0	0		1	7.9	0	0			0	0	0	0	0	571.13
84536929	1	O		1	8.25	71100	71041.14	9/1/2004	8/1/2034	470.65	360	360	90	9/1/2004	79000	1	1000	0		1	8.95	8	5.5	8/1/2007	9/1/2007	6	6	1	12.95	6.95	470.65
84542786	1	O		6	5.99	495000	494506.28	9/1/2004	8/1/2034	2964.6	360	360	32.31	8/1/2004	1532000	1	0	0		1	5.99	0	0			0	0	0	0	0	2964.6
84556745	1	O		6	10.32	238550	238451.45	9/1/2004	8/1/2034	2150.08	360	360	65	8/1/2004	367000	1	0	0		1	10.32	8	7.125	8/1/2006	9/1/2006	6	6	1	16.32	10.32	2150.08
84577162	1	O		1	7.2	235200	235014.69	9/1/2004	8/1/2034	1596.51	360	360	80	8/1/2004	294000	1	0	0		1	7.2	0	0			0	0	0	0	0	1596.51
84582568	1	O		1	7.05	136000	135889.61	9/1/2004	8/1/2034	909.39	360	360	80	8/1/2004	170000	1	0	0		1	7.05	8	5.5	8/1/2006	9/1/2006	6	6	1	13.05	7.05	909.39
84588862	3	N		1	7.8	121500	121415.1	9/1/2004	8/1/2034	874.65	360	360	90	8/1/2004	135000	1	0	0		1	7.8	8	5.5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	874.65
84592161	1	O		1	7.35	304000	303843.99	9/1/2004	8/1/2034	1405.51	360	360	78.69	8/1/2004	256800	2	0	0		1	7.35	8	5.5	8/1/2006	9/1/2006	6	6	1	13.35	7.35	1405.51
84610120	1	O		1	8.9	230000	229807.71	9/1/2004	8/1/2034	1514.79	360	360	56.38	8/1/2004	394000	2	0	0		1	8.9	8	5.5	8/1/2006	9/1/2006	6	6	1	12.9	3.9	1514.79
84612340	1	O		1	8.75	255000	254733.76	9/1/2004	8/1/2034	1488.12	360	360	85	8/1/2004	300000	1	0	0		1	8.75	8	5.5	8/1/2006	9/1/2006	6	6	1	14.75	8.75	1488.12
84623941	3	O		1	8.65	220000	219870.77	9/1/2004	8/1/2034	1715.06	360	360	80	8/1/2004	275000	1	0	0	6	1	8.65	8	5.5	8/1/2006	9/1/2006	6	6	1	14.65	8.65	1715.06
84625821	3	O		1	7.6	202500	202352.69	9/1/2004	8/1/2034	1429.81	360	360	81	8/1/2004	250000	1	0	0	6	1	7.6	8	5.5	8/1/2006	9/1/2006	6	6	1	13.6	7.6	1429.81
84659663	5	O		1	7.45	78000	77966.66	9/1/2004	8/1/2034	710.59	360	360	62.4	8/1/2004	125099	3	0	0	6	1	10.45	8	7.125	8/1/2006	9/1/2006	6	6	1	16.45	10.45	710.59
84661602	1	N		1	7.85	65700	65654.55	9/1/2004	8/1/2034	475.24	360	360	90	8/1/2004	73000	1	0	0	6	1	7.85	0	0			0	0	0	0	0	475.24
84667963	1	O		1	7.05	165000	164866.08	9/1/2004	8/1/2034	1103.3	360	360	67.35	8/1/2004	245000	1	0	0	9	1	7.05	9	5.5	8/1/2006	9/1/2006	6	6	1	13.05	7.05	1103.3
84671841	1	O		1	7.55	104000	103923.58	9/1/2004	8/1/2034	730.75	360	360	80	8/1/2004	130000	1	0	0	6	1	7.55	9	5.5	8/1/2006	9/1/2006	6	6	1	13.55	7.55	730.75
84674704	1	O		1	7.9	229500	229312.86	9/1/2004	8/1/2034	1668.02	360	360	90	8/1/2004	255000	1	0	0	6	1	7.9	8	5.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1668.02
84676766	2	O		1	8.025	499999	499666.2	9/1/2004	8/1/2034	3677.54	360	360	78.92	8/1/2004	650000	1	0	0	5	4	8.025	0	0			0	0	0	0	0	3677.54
84690767	1	O		1	8.99	283200	282733.45	8/1/2004	7/1/2034	1882.24	360	360	80	8/1/2004	354000	1	1000	0	6	1	8.99	8	5.5	7/1/2006	8/1/2006	5	6	1	12.99	7.99	1882.24
84692300	1	O		1	7.9	134500	134436.84	9/1/2004	8/1/2034	1167.74	360	360	75	8/1/2004	182000	1	0	0	6	1	9.7	8	6.5	8/1/2006	9/1/2006	6	6	1	15.7	9.7	1167.74
84721489	1	O		1	8.99	104000	103963.86	9/1/2004	8/1/2034	911.91	360	360	65	8/1/2004	160000	1	0	0	6	1	8.99	9	7.125	8/1/2006	9/1/2006	6	6	1	15.99	9.99	911.91
84731306	1	N		1	7.24	306000	305760.81	9/1/2004	8/1/2034	2085.39	360	360	90	8/1/2004	340000	1	0	0	6	1	7.24	0	5.5	8/1/2007	9/1/2007	6	6	1	13.24	7.24	2085.39
84747724	1	O		1	7.375	213750	213627.01	9/1/2004	8/1/2034	1681.58	360	360	95	8/1/2004	225000	1	0	0	6	2	7.375	0	5.5	8/1/2006	9/1/2006	6	6	1	13.375	7.375	1681.58
84795244	1	O		1	8.6	158320	158179.65	9/1/2004	8/1/2034	1011.13	360	360	90	8/1/2004	175900	1	0	0	1	1	8.6	0	0			0	0	0	0	0	1011.13
84809789	1	O		1	8.35	150509	150405.97	9/1/2004	8/1/2034	1141.26	360	360	94.06	8/1/2004	160000	1	0	0		1	8.35	0	0			0	0	0	0	0	1141.26
84830504	1	O		1	6.55	250000	249776.18	9/1/2004	8/1/2034	1588.4	360	360	66.67	8/1/2004	375000	1	0	0		1	6.55	0	0			0	0	0	0	0	1588.4
84832266	1	O		1	7.45	144000	143892.05	9/1/2004	8/1/2034	1001.95	360	360	80	8/1/2004	180000	1	0	0		1	7.45	8	5.5	8/1/2007	9/1/2007	6	6	1	13.45	7.45	1001.95
84841527	1	O		1	8.05	256000	255842.7	9/1/2004	8/1/2034	1526.63	360	360	80	8/1/2004	320000	1	0	0		1	5.95	8	5.5	8/1/2006	9/1/2006	6	6	1	14.85	5.95	1526.63
84855782	1	O		1	7.4	342000	341841.06	9/1/2004	8/1/2034	2367.94	360	360	90	8/1/2004	380000	1	0	0		1	7.4	8	5.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	2367.94
84864503	1	O		1	11.77	124200	124162.6	9/1/2004	8/1/2034	1255.6	360	360	69.59	8/1/2004	205000	1	0	0		1	11.77	9	7.125	8/1/2006	9/1/2006	6	6	1	17.77	11.77	1255.6
84868322	1	O		1	7.05	76000	75938.31	9/1/2004	8/1/2034	508.19	360	360	80	8/1/2004	96000	1	0	0		1	7.05	8	5.5	8/1/2006	9/1/2006	6	6	1	13.05	7.05	508.19
84868868	5	O		1	7.35	234980	234820.72	9/1/2004	8/1/2034	1716.02	360	360	95	8/1/2004	247349	1	0	0		1	7.35	8	5.5	8/1/2006	9/1/2006	6	6	1	13.95	7.95	1716.02
84874346	1	O		1	8.05	78000	77952.17	9/1/2004	8/1/2034	530.83	360	360	60	8/1/2004	130000	1	0	0		1	8.05	8	5.5	8/1/2006	9/1/2006	6	6	1	14.05	8.05	530.83
84879527	1	O		1	6.99	253000	252792.21	9/1/2004	8/1/2034	1681.52	360	360	72.29	8/1/2004	350000	1	0	0		1	6.99	0	0			0	0	0	0	0	1681.52
84901347	1	O		1	6.75	172000	171851.91	9/1/2004	8/1/2034	1115.59	360	360	80	8/1/2004	215000	1	0	0		1	6.75	8	5.5	8/1/2007	9/1/2007	6	6	1	12.75	6.75	1115.59
84911866	1	O		1	8.25	201600	201438.78	9/1/2004	8/1/2034	1358.22	360	360	90	8/1/2004	252000	1	0	0		1	8.25	8	5.5	8/1/2006	9/1/2006	6	6	1	14.125	8.125	1358.22
84974609	5	O		1	7.65	157500	157396.57	9/1/2004	8/1/2034	1117.49	360	360	90	8/1/2004	175000	1	0	0		1	7.65	8	5.5	8/1/2007	9/1/2007	6	6	1	13.65	7.65	1117.49
84979681	1	O		1	7.45	208000	207844.07	9/1/2004	8/1/2034	1447.26	360	360	55.47	8/1/2004	375000	1	0	0		1	7.45	9	5.5	8/1/2007	9/1/2007	6	6	1	13.45	7.45	1447.26
84986868	1	O		1	6.6	195000	194827.11	9/1/2004	8/1/2034	1245.39	360	360	79.92	8/1/2004	255000	1	0	0		1	6.6	8	5.5	8/1/2006	9/1/2006	6	6	1	12.6	6.6	1245.39
84991926	1	O		1	7.65	185000	184866.77	9/1/2004	8/1/2034	1312.61	360	360	52.11	8/1/2004	355000	1	0	0		1	7.65	8	5.5	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1312.61
85021921	5	O		1	9.8	311500	311356.2	9/1/2004	8/1/2034	2687.72	360	360	70	8/1/2004	445000	1	0	0		1	9.8	9	7.125	8/1/2007	9/1/2007	6	6	1	15.8	9.8	2687.72
85032746	7	O		1	6.99	116000	115904.72	9/1/2004	8/1/2034	770.98	360	360	67.44	8/1/2004	172000	1	0	0		1	6.99	0	0			0	0	0	0	0	770.98
85066249	1	O		1	7.55	125600	125414.85	8/1/2004	7/1/2034	882.52	360	360	80	7/1/2004	157000	1	0	0		1	7.55	8	5.5	7/1/2006	8/1/2006	6	6	1	13.55	7.55	882.52
85125068	1	O		2	10.4	172500	172429.95	9/1/2004	8/1/2034	1565.05	360	360	46	8/1/2004	375000	2	0	0		1	10.4	0	0			0	0	0	0	0	1565.05
85126001	1	O		1	9.9	167450	167280.09	9/1/2004	8/1/2034	993.21	360	360	85	8/1/2004	197000	1	0	0		1	5.9	8	5.5	8/1/2006	9/1/2006	6	6	1	11.9	5.9	993.21
85136703	3	O		6	11.15	112250	112211.26	9/1/2004	8/1/2034	1081.73	360	360	52.21	8/1/2004	215000	1	0	0		1	11.15	8	7.125	8/1/2006	9/1/2006	6	6	1	17.15	11.15	1081.73
85149763	5	O		3	8.99	72450	72410.34	9/1/2004	8/1/2034	582.43	360	360	90	8/1/2004	80500	1	0	0		1	8.99	0	0			0	0	0	0	0	582.43
85154342	1	O		6	6.75	384000	383669.38	9/1/2004	8/1/2034	2490.62	360	360	80	8/1/2004	480000	1	0	0		1	6.75	8	5.5	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2490.62
85160109	3	O		1	7.65	257400	257214.64	9/1/2004	8/1/2034	1826.29	360	360	90	8/1/2004	286000	1	0	0		1	7.65	8	5.5	8/1/2006	9/1/2006	6	6	1	13.65	7.65	1826.29
85161008	1	O		1	7.05	319200	318940.92	9/1/2004	8/1/2034	2134.38	360	360	80	8/1/2004	399000	1	0	0		1	7.05	8	5.5	8/1/2006	9/1/2006	6	6	1	13.05	7.05	2134.38
85162709	5	O		1	6	408000	407593.83	9/1/2004	8/1/2034	2446.17	360	360	80	8/1/2004	510000	1	0	0		1	6	8	5.5	8/1/2006	9/1/2006	6	6	1	12	6	2446.17
85187144	1	O		6	11.15	247000	246914.76	9/1/2004	8/1/2034	2380.28	360	360	65	8/1/2004	380000	1	0	0		1	11.15	8	7.125	8/1/2006	9/1/2006	6	6	1	17.15	11.15	2380.28
85209021	1	O		6	10.05	70700	70669.05	9/1/2004	8/1/2034	623.06	360	360	70	8/1/2004	101000	1	0	0		1	10.05	8	7.125	8/1/2007	9/1/2007	6	6	1	16.05	10.05	623.06

85223089	1	O		6	7.1	140000	139887.48	9/1/2004	8/1/2034	940.85	360	360	76.09	8/1/2004	184000	1	0	0		1	7.1	8	6.5	8/1/2006	9/1/2006	6	6	1	13.1	7.1	940.85
85236024	1	O		1	11.8	55980	55921.86	9/1/2004	8/1/2024	608.61	240	240	20	8/1/2004	280000	2	0	0		1	11.8	0	0			0	0	0	0	0	0	608.61
85246201	1	N		6	7.5	154700	154585.19	9/1/2004	8/1/2034	1081.69	360	360	85	8/1/2004	182000	1	0	0		1	7.5	8	5.5	8/1/2006	9/1/2006	6	6	1	13.5	7.5	1081.69
85276640	1	O		6	10.775	141450	141397.03	9/1/2004	8/1/2034	1323.07	360	360	62.87	8/1/2004	225000	1	0	0		1	10.775	8	7.125	8/1/2006	9/1/2006	6	6	1	16.775	10.775	1323.07
85310508	1	O		1	6.25	391500	391128.52	9/1/2004	8/1/2034	2410.54	360	360	90	8/1/2004	435000	1	0	0		1	6.25	8	5.5	8/1/2006	9/1/2006	6	6	1	12.25	6.25	2410.54
85313740	1	O		6	11.95	202050	201991.54	9/1/2004	8/1/2034	2070.54	360	360	58.57	8/1/2004	345000	1	0	0		1	11.95	8	7.125	8/1/2006	9/1/2006	6	6	1	17.95	11.95	2070.54
85340008	3	O		6	8.4	104000	103935.68	9/1/2004	8/1/2034	792.32	360	360	78.79	8/1/2004	132000	1	0	0		1	8.4	8	5.5	8/1/2006	9/1/2006	6	6	1	14.4	8.4	792.32
85340123	1	O		6	7.45	135000	134898.8	9/1/2004	8/1/2034	939.33	360	360	58.7	8/1/2004	230000	1	0	0		1	7.45	0	0			0	0	0	0	0	0	939.33
85353746	5	O		3	6.65	88000	87713.82	9/1/2004	8/1/2019	773.85	180	180	80	8/1/2004	110000	1	0	0		1	6.65	0	0			0	0	0	0	0	0	773.85
85357168	2	N		6	8.95	99000	98945.36	9/1/2004	8/1/2034	793.02	360	360	86.09	8/1/2004	115000	1	0	0		2	8.95	8	5.5	8/1/2006	9/1/2006	6	6	1	14.95	8.95	793.02
85422780	3	O		1	7.6	117000	116914.89	9/1/2004	8/1/2034	826.11	360	360	90	8/1/2004	130000	1	0	0		1	7.6	8	6.5	8/1/2006	9/1/2006	6	6	1	13.6	7.6	826.11
85426880	1	O			5.5	124538	124399.68	9/1/2004	8/1/2034	707.11	360	360	80	8/1/2004	157500	1	0	0		1	5.5	8	5.5	8/1/2006	9/1/2006	6	6	1	11.5	5.5	707.11
85436426	5				6.7	212400	212215.32	9/1/2004	8/1/2034	1370.58	360	360	90	8/1/2004	236000	1	0	0		1	6.7	8	5.5	8/1/2006	9/1/2006	6	6	1	12.7	6.7	1370.58
85440709	1	O			6.75	450500	450112.12	9/1/2004	8/1/2034	2921.94	360	360	85	8/1/2004	530000	1	0	0		1	6.75	8	5.5	8/1/2006	9/1/2006	6	6	1	12.75	6.75	2921.94
85443745	1	O		6	6.45	325000	324703.33	9/1/2004	8/1/2034	2043.55	360	360	84.75	8/1/2004	383500	1	0	0		1	6.45	0	0			0	0	0	0	0	0	2043.55
85460426	1	O			8.45	195000	194880.65	9/1/2004	8/1/2034	1492.48	360	360	57.69	8/1/2004	338000	1	0	0		1	8.45	8	5.5	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1492.48
85475549	1	O			6.15	128000	127878.18	9/1/2004	8/1/2034	779.82	360	360	80	8/1/2004	160000	1	0	0		1	6.15	8	5.5	8/1/2007	9/1/2007	6	6	1	12.15	6.15	779.82
85484749	1	O			11.25	82400	82307.91	9/1/2004	8/1/2024	864.59	240	240	20	8/1/2004	412000	2	0	0		1	11.25	0	0			0	0	0	0	0	0	864.59
85486803	1	O			6.85	249300	249089.52	9/1/2004	8/1/2034	1633.57	360	360	90	8/1/2004	277000	1	0	0		1	6.85	8	5.5	8/1/2006	9/1/2006	6	6	1	12.85	6.85	1633.57
85516060	1	O			7.275	330000	329743.84	9/1/2004	8/1/2034	2256.79	360	360	75	8/1/2004	440000	2	0	0		1	7.275	8	5.5	8/1/2006	9/1/2006	6	6	1	13.275	7.275	2256.79
85551002	1	O			8.05	190000	189873.79	9/1/2004	8/1/2034	1400.79	360	360	100	8/1/2004	190000	1	0	0		1	8.05	8	5.5	8/1/2006	9/1/2006	6	6	1	14.05	8.05	1400.79
85553246	1	O			7.75	178200	178074.23	9/1/2004	8/1/2034	1276.65	360	360	90	8/1/2004	198000	1	0	0		1	7.75	8	5.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	1276.65
85557080	5	O			7.85	184000	184000	10/1/2004	9/1/2034	1330.94	360	360	78.3	9/1/2004	235000	1	0	0		1	7.85	8	5.5	9/1/2006	10/1/2006	6	6	2	13.85	7.85	1330.94
85578862	1	O			8.15	252000	251835.99	9/1/2004	8/1/2034	1875.51	360	360	90	8/1/2004	280000	1	0	0		1	8.15	8	5.5	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1875.51
85579748	1	O			9.75	101150	101102.8	9/1/2004	8/1/2034	869.04	360	360	85	8/1/2004	119000	2	0	0		1	9.75	8	5.5	8/1/2007	9/1/2007	6	6	1	15.75	9.75	869.04
85581684	1	O		1	5.7	184000	183806.06	9/1/2004	8/1/2034	1067.94	360	360	80	8/1/2004	230000	1	0	0		1	5.7	8	5.5	8/1/2006	9/1/2006	6	6	1	11.7	5.7	1067.94
85594125	3	O			7.25	232000	231858	9/1/2004	8/1/2034	1775.67	360	360	80	8/1/2004	290000	1	0	0		1	8.45	8	5.5	8/1/2006	9/1/2006	6	6	1	14.45	8.45	1775.67
85599868	1				5.49	234000	233743.39	9/1/2004	8/1/2034	1327.16	360	360	65	8/1/2004	360000	1	0	0		1	5.49	8	5.5	8/1/2006	9/1/2006	6	6	1	11.49	5.49	1327.16
85607166	3	O			10.85	115500	115457.44	9/1/2004	8/1/2034	1086.87	360	360	70	8/1/2004	165000	1	0	0		1	10.85	8	7.125	8/1/2006	9/1/2006	6	6	1	16.85	10.85	1086.87
85619583	1	O			7.45	293000	292780.36	9/1/2004	8/1/2034	2038.68	360	360	89.6	8/1/2004	327000	1	0	0		1	7.45	8	5.5	8/1/2007	9/1/2007	6	6	1	13.45	7.45	2038.68
85624047	1	O			10.45	126700	126649.1	9/1/2004	8/1/2034	1154.25	360	360	67.39	8/1/2004	188000	1	0	0		1	10.45	8	7.125	8/1/2006	9/1/2006	6	6	1	16.45	10.45	1154.25
85667285	1	O			7.4	247500	247312.6	9/1/2004	8/1/2034	1713.65	360	360	90	8/1/2004	275000	1	0	0		1	7.4	8	5.5	8/1/2007	9/1/2007	6	6	1	13.4	7.4	1713.65
85753606	1	N			7.9	181150	181025.96	9/1/2004	8/1/2034	1316.61	360	360	73.94	8/1/2004	245000	2	0	0		1	7.9	8	5.5	8/1/2006	9/1/2006	6	6	1	13.9	7.9	1316.61
85777282	1	O			8.3	130000	129877.83	9/1/2004	8/1/2034	804.67	360	360	57.78	8/1/2004	225000	1	0	0		1	8.3	8	5.5	8/1/2006	9/1/2006	6	6	1	12.3	8.3	804.67
85781367	1	O			7.65	332500	332260.55	9/1/2004	8/1/2034	2359.14	360	360	95	8/1/2004	350000	2	0	0		1	7.65	8	5.5	8/1/2006	9/1/2006	6	6	1	13.65	7.65	2359.14
85788248	3	O			7.99	426600	426313.18	9/1/2004	8/1/2034	3127.27	360	360	90	8/1/2004	474000	1	0	0		1	7.99	8	5.5	8/1/2006	9/1/2006	6	6	1	13.99	7.99	3127.27
85788727	1	O			8.75	117000	116932.69	9/1/2004	8/1/2034	920.44	360	360	90	8/1/2004	130000	1	0	0		1	8.75	5	5.5	8/1/2006	9/1/2006	6	5	1	14.75	8.75	920.44
85795029	5	O			9.9	202500	202408.49	9/1/2004	8/1/2034	1762.14	360	360	75	8/1/2004	270000	1	0	0		1	9.9	3	7.125	8/1/2006	9/1/2006	6	5	1	15.9	9.9	1762.14
85819581	1	O			8.95	216000	215860.78	9/1/2004	8/1/2034	1730.22	360	360	90	8/1/2004	240000	1	0	0		1	8.95	8	5.5	8/1/2006	9/1/2006	6	5	1	14.95	8.95	1730.22
85831048	2	N			9.4	372300	371956.84	9/1/2004	8/1/2034	2328.76	360	360	85	8/1/2004	445000	1	0	0		1	9.4	8	5.5	8/1/2006	9/1/2006	6	6	1	15.4	9.4	2328.76
85849487	7	O			7.4	184000	183860.69	9/1/2004	8/1/2034	1273.98	360	360	80	8/1/2004	230000	1	0	0		1	7.4	8	5.5	8/1/2006	9/1/2006	6	6	1	13.4	7.4	1273.98
85859643	1	O			7.8	130000	129909.18	9/1/2004	8/1/2034	935.84	360	360	70.27	8/1/2004	185000	1	0	0		1	7.8	8	5.5	8/1/2006	9/1/2006	6	5	1	13.8	7.8	935.84
85946127	1	O			11.1	93000	92967.55	9/1/2004	8/1/2034	892.7	360	360	20	8/1/2004	465000	1	0	0		1	11.1	0	0			0	0	0	0	0	0	892.7
85978813	5	O			9.1	153900	153817.67	9/1/2004	8/1/2034	1249.41	360	360	95	8/1/2004	162000	1	0	0		1	9.1	8	5.5	8/1/2007	9/1/2007	6	6	1	15.1	9.1	1249.41
86091107	2	O			7.95	131000	130911.21	9/1/2004	8/1/2034	956.67	360	360	38	8/1/2004	210000	1	0	0		1	7.95	0	0			0	0	0	0	0	0	956.67
86093529	7	O			8.5	127500	127417.02	9/1/2004	8/1/2034	948.92	360	360	75	8/1/2004	170000	1	0	0		1	8.5	0	0			0	0	0	0	0	0	948.92
86098185	1	O			9.6	415000	414902.06	9/1/2004	8/1/2034	2650.44	360	360	37.7	8/1/2004	670000	1	0	0		1	9.6	0	0			0	0	0	0	0	0	2650.44
86000924	1	O			9	90000	89959.61	9/1/2004	8/1/2034	660.39	360	360	75	8/1/2004	120000	1	0	0		1	8	8	5.5	8/1/2006	9/1/2006	6	6	1	14	8	660.39
86032224	1	O			7.45	207000	206844.83	9/1/2004	8/1/2034	1440.3	360	360	90	8/1/2004	230000	1	0	0		1	7.45	8	5.5	8/1/2006	9/1/2006	6	6	1	13.45	7.45	1440.3
86060563	1	N			7.6	72000	71947.62	9/1/2004	8/1/2034	508.38	360	360	90	8/1/2004	80000	1	0	0		1	7.6	8	5.5	8/1/2006	9/1/2006	6	6	1	13.6	7.6	508.38
86086501	1	O			6.85	324000	323726.46	9/1/2004	8/1/2034	2123.04	360	360	90	8/1/2004	360000	1	0	0		1	6.85	8	5.5	8/1/2006	9/1/2006	6	6	1	12.85	6.85	2123.04
86095288	1	O			5.75	300000	299698.78	9/1/2004	8/1/2034	1750.72	360	360	60.12	8/1/2004	499000	2	0	0		1	5.75	8	5.5	8/1/2006	9/1/2006	6	6	1	11.75	5.75	1750.72
86124807	5	O			6.8	301500	301242.94	9/1/2004	8/1/2034	1965.56	360	360	90	8/1/2004	335000	1	0	0		1	6.8	8	5.5	8/1/2006	9/1/2006	6	6	1	12.8	6.8	1965.56
86138280	5	O			8.5	484500	484206.49	9/1/2004	8/1/2034	3725.39	360	360	95	8/1/2004	510000	1	0	0		1	8.5	8	5.5	8/1/2006	9/1/2006	6	6	1	14.5	8.5	3725.39
86147667	1	O			6.875	177000	176857.29	9/1/2004	8/1/2034	1162.77	360	360	38.6	8/1/2004	458000	1	0	0		1	6.875	0	0			0	0	0	0	0	0	1162.77
86148525	3	O			6.75	207000	206821.78	9/1/2004	8/1/2034	1342.6	360	360	90	8/1/2004	230000	1	0	0		1	6.75	8	5.5	8/1/2006	9/1/2006	6	6	1	12.75	6.75	1342.6
86157963	1	O			8.05	321000	320677.37	9/1/2004	8/1/2034	1914.26	360	360	60	8/1/2004	535000	1	0	0		1	8.95	0	0			0	0	0	0	0	0	1914.26
86160140	1	N			8.8	166500	166383.68	9/1/2004	8/1/2034	1198.59	360	360	90	8/1/2004	185000	1	0	0		1	7.8	8	5.5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1198.59
86243409	1	O			8.1	280000	279726.54	9/1/2004	8/1/2034	1696.79	360	360	80	8/1/2004	350000	1	0	0		1	8.1	8	5.5	8/1/2006	9/1/2006	6	6	1	12.1	8.1	1696.79
86280389	5	O			8.85	283200	282960.9	9/1/2004	8/1/2034	1655.7	360	360	80	8/1/2004	354000	1	0	0		1	8.85	8	5.5	9/1/2006	9/1/2006	6	6	1	12.85	8.85	1655.7
86285962	5	O			7.5	70800	70720.87	9/1/2004	8/1/2024	742.88	240	240	20	8/1/2004	354000	1	0	0		1	7.25	0	0			0	0	0	0	0	0	742.88
86315322	1	O			7.35	312000	311709.62	9/1/2004	8/1/2034	1941.38	360	360	80	8/1/2004	390000	1	0	0		1	7.35	8	5.5	8/1/2006	9/1/2006	6	6	1	12.35	6.35	1941.38
86318284	1	O			7.25	78000	77973.66	9/1/2004	8/1/2034	757.59	360	360	20	8/1/2004	390000	1	0	0		1	7.25	0	0			0	0	0	0	0	0	757.59
86323684	1	O			7.5	179455	179321.81	9/1/2004	8/1/2034	1254.78	360	360	95	8/1/2004	189000	1	0	0		1	7.5	0	0			0	0	0	0	0	0	1254.78
86328481	3	N			7.75	108720	108643.26	9/1/2004	8/1/2034	778.89	360	360	80	8/1/2004	135900	1	0	0		1	7.75	0	0			0	0	0	0	0	0	778.89
86332681	3				7.35	111120	111035.02	9/1/2004	8/1/2034	765.59	360	360	80	8/1/2004	138900	1	0	0		1	7.35	0	0			0	0	0	0	0	0	765.59
86350022	1	N			7.15	288000	287770.82	9/1/2004	8/1/2034	1945.18	360	360	90	8/1/2004	320000	1	0	0		1	7.15	8	5.5	8/1/2006	9/1/2006	6	6	1	13.15	7.15	1945.18
86388501	1	O			8.3	268689	268438.5	9/1/2004	8/1/2034	1663.12	360	360	68.02	8/1/2004	395000	1	0	0		1	8.3	8	5.5	8/1/2006	9/1/2006	6	6	1	12.3	6.3	1663.12
86448768	1	O			9.2	221250	221134.09	9/1/2004	8/1/2034	1812.16	360	360	75	8/1/2004	295000	1	0	0		1	9.2	8	5.5	8/1/2006	9/1/2006	6	6	1	15.2	9.2	1812.16
86448909	1	O		6	7.7	170000	169878.79	9/1/2004	8/1/2034	1212.04	360	360	75.56	8/1/2004	225000	1	0	0		1	7.7	8	5.5	8/1/2006	9/1/2006	6	6	1	13.7	7.7	1212.04
86514346	1	O			8.3	115200	115127.28	9/1/2004	8/1/2034	869.52	360	360	90	8/1/2004	128000	1	0	0		1	8.3	8	5.5	8/1/2007	9/1/2007	6	6	1	14.3	8.3	869.52
86528767	1	O			7.55	99600	99528.81	9/1/2004	8/1/2034	699.84	360	360	80	8/1/2004	124500	1	0	0		1	7.55	8	5.5	8/1/2006	9/1/2006	6	6	1	13.55	7.55	699.84
86531480	1	O			5.5	324000	323645.36	9/1/2004	8/1/2034	1839.64	360	360	80	8/1/2004	405000	1	0	0		1	5.5	8	5.5	8/1/2006	9/1/2006	6	6	1	11.5	5.5	1839.64
86535424	1	O			11.05	81000	80907.04	9/1/2004	8/1/2024	838.84	240	240	20	8/1/2004	405000	2	0	0		1	11.05	0	0			0	0	0	0	0	0	838.84
86570967	1	O			8.4	180000	179888.69	9/1/2004	8/1/2034	1371.31	360	360	90	8/1/2004	200000	1	0	0		1	8.4	8	5.5	8/1/2006	9/1/2006	6	6	1	14.4	8.4	1371.31
86581923	3	O			9.35	158000	157914.71	9/1/2004	8/1/2034	1394.29	360	360	75	8/1/2004	224000	1	0	0		1	9.35	8	5.5	8/1/2006	9/1/2006	6	6	1	15.35	9.35	1394.29
86590007	1	O			5.75	120000	119578.5	9/1/2004	8/1/2019	996.5	180	180	60	8/1/2004	200000	1	0	0		1	5.75	0	0			0	0	0	0	0	0	996.5

86818287	3	O		6	5.7	115000	114878.78	9/1/2004	8/1/2034	667.47	360	360	33.82	8/1/2004	340000	1	0	0	1	5.7	8	5.5	8/1/2006	9/1/2006	6	6	1	11.7	5.7	667.47
86821422	1	O		6	7.85	144000	143900.39	9/1/2004	8/1/2034	1041.61	360	360	90	8/1/2004	160000	1	0	0	1	7.85	8	5.5	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1041.61
86851528	1	O		6	7.775	157000	156869.74	9/1/2004	8/1/2034	1127.49	360	360	44.66	8/1/2004	350000	1	0	0	1	7.775	8	5.5	8/1/2006	9/1/2006	6	6	1	13.775	7.775	1127.49
86855685	1	O		6	8.45	82800	82749.32	9/1/2004	8/1/2034	633.73	360	360	90	8/1/2004	92000	1	0	0	1	8.45	8	5.5	8/1/2006	9/1/2006	6	6	1	14.45	8.45	633.73
86858868	1	O		6	7.49	310648	310416.99	9/1/2004	8/1/2034	2169.97	360	360	95	8/1/2004	327000	1	0	0	1	7.49	8	5.5	8/1/2006	9/1/2006	6	6	1	13.49	7.49	2169.97
86865909	2	N		1	7.8	337500	337264.18	9/1/2004	8/1/2034	2429.57	360	360	90	8/1/2004	375000	1	0	0	3	7.8	8	5.5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	2429.57
86874161	2	O		1	6.8	540000	539539.8	9/1/2004	8/1/2034	3520.4	360	360	90	8/1/2004	600000	1	0	0	2	6.8	8	5.5	8/1/2006	9/1/2006	6	6	1	12.8	6.8	3520.4
86708807	1	O		6	7.85	198860	198722.45	9/1/2004	8/1/2034	1438.43	360	360	94.7	8/1/2004	210000	1	0	0	1	7.85	8	5.5	8/1/2006	9/1/2006	6	6	1	13.85	7.85	1438.43
86739885	1	O		6	8.15	256500	256333.06	9/1/2004	8/1/2034	1909	360	360	90	8/1/2004	285000	1	0	0	1	8.15	8	6.5	8/1/2006	9/1/2006	6	6	1	14.15	8.15	1909
86832284	2	O		6	7.25	214000	213833.06	9/1/2004	8/1/2034	1459.86	360	360	64.85	8/1/2004	330000	1	0	0	3	7.25	0	0			0	0	0	0	0	0	1459.86
86846680	5	N		6	9.25	83700	83656.61	9/1/2004	8/1/2034	688.58	360	360	90	8/1/2004	93000	1	0	0	1	9.25	8	5.5	8/1/2006	9/1/2006	6	6	1	15.25	9.25	688.58
86851086	1	N		1	7.75	63000	62955.54	9/1/2004	8/1/2034	451.34	360	360	90	8/1/2004	70000	1	0	0	1	7.75	8	5.5	8/1/2006	9/1/2006	6	6	1	13.75	7.75	451.34
86885308	1	O		6	7.35	413250	412933.98	9/1/2004	8/1/2034	2847.18	360	360	95	8/1/2004	435000	1	0	0	1	7.35	8	5.5	8/1/2006	9/1/2006	6	6	1	13.35	7.35	2847.18
86912326	1	N		6	10.45	214500	214413.83	9/1/2004	8/1/2034	1954.11	360	360	63.65	8/1/2004	337000	1	0	0	1	10.45	8	7.125	8/1/2006	9/1/2006	6	6	1	16.45	10.45	1954.11
86924487	1	O		1	7.55	443000	442674.5	9/1/2004	8/1/2034	3112.71	360	360	100	8/1/2004	450000	1	0	0	1	7.55	8	5.5	8/1/2006	9/1/2006	6	6	1	13.55	7.55	3112.71
86957487	1	O		1	8.55	274500	274335.4	9/1/2004	8/1/2034	2120.41	360	360	90	8/1/2004	305000	1	0	0	1	8.55	8	5.5	8/1/2007	9/1/2007	6	6	1	14.55	8.55	2120.41
86960127	1	O		6	8.99	418000	417656.69	9/1/2004	8/1/2034	2778.16	360	360	95	8/1/2004	440000	1	0	0	1	8.99	8	5.5	8/1/2006	9/1/2006	6	6	1	12.99	8.99	2778.16
86963485	1	O		6	5.55	72500	72240.99	9/1/2004	8/1/2019	594.32	180	180	70.67	8/1/2004	91000	1	0	0	1	5.55	0	0			0	0	0	0	0	0	594.32
86969466	1	O		6	6.5	195000	194823.71	9/1/2004	8/1/2034	1232.54	360	360	60	8/1/2004	325000	1	0	0	1	6.5	8	5.5	8/1/2006	9/1/2006	6	6	1	12.5	6.5	1232.54
87053922	5	O		1	8.6	183682	183572.99	9/1/2004	8/1/2034	1425.4	360	360	95	8/1/2004	195000	1	0	0	1	8.6	8	5.5	8/1/2007	9/1/2007	6	6	1	14.6	8.6	1425.4
87058840	1	O		6	8.6	380700	380474.07	9/1/2004	8/1/2034	2954.28	360	360	90	8/1/2004	423000	1	0	0	1	8.6	8	5.5	8/1/2006	9/1/2006	6	6	1	14.6	8.6	2954.28
87061701	1	O		3	6.5	197000	196821.9	9/1/2004	8/1/2034	1245.18	360	360	72.96	8/1/2004	270000	1	0	0	1	6.5	8	5.5	8/1/2006	9/1/2006	3	6	1	12.5	6.5	1245.18
87072385	1	O		1	11.8	76600	76520.45	9/1/2004	8/1/2024	832.78	240	240	20	8/1/2004	383000	2	0	0	1	11.8	0	0			0	0	0	0	0	0	832.78
87081063	1	O		6	9.05	272000	271652.96	9/1/2004	8/1/2034	2198.37	360	360	85	8/1/2004	320000	1	0	0	1	9.05	6	5.5	8/1/2006	9/1/2006	6	6	1	15.05	9.05	2198.37
87142709	1	O		6	5.99	180000	179820.46	9/1/2004	8/1/2034	1078.04	360	360	72	8/1/2004	250000	1	0	0	1	5.99	0	0			0	0	0	0	0	0	1078.04
87147922	7	O		6	6.3	140000	139707.61	9/1/2004	8/1/2024	1027.39	240	240	80	8/1/2004	175000	1	0	0	1	6.3	0	0			0	0	0	0	0	0	1027.39
87165288	1	N		1	7.8	152955	152848.13	9/1/2004	8/1/2034	1101.08	360	360	90	8/1/2004	170000	1	0	0	1	7.8	8	5.5	8/1/2006	9/1/2006	6	6	1	13.8	7.8	1101.08
87259149	2	N		1	7.49	306000	305772.44	9/1/2004	8/1/2034	2137.51	360	360	90	8/1/2004	340000	1	0	0	2	7.49	8	5.5	8/1/2007	9/1/2007	6	6	1	13.49	7.49	2137.51
87288148	1	O		9	6.99	346750	346465.21	9/1/2004	8/1/2034	2304.61	360	360	95	8/1/2004	365000	1	0	0	1	6.99	7	5.5	8/1/2006	9/1/2006	6	6	1	12.99	6.99	2304.61
87300588	1	O		6	7.49	464550	464204.54	9/1/2004	8/1/2034	3245.03	360	360	95	8/1/2004	489000	1	0	0	1	7.49	8	5.5	8/1/2006	9/1/2006	6	6	1	13.49	7.49	3245.03
87322947	5	O		2	8.4	85500	85447.12	9/1/2004	8/1/2034	651.38	360	360	90	8/1/2004	95000	1	0	0	1	8.4	8	5.5	8/1/2007	9/1/2007	6	6	1	14.4	8.4	651.38
87329785	1	O		6	6.8	114000	113902.8	9/1/2004	8/1/2034	743.2	360	360	77.03	8/1/2004	148000	2	0	0	1	6.8	0	0			0	0	0	0	0	0	743.2
87411005	1	O		6	6.6	165000	164853.71	9/1/2004	8/1/2034	1053.79	360	360	67.35	8/1/2004	245000	1	0	0	1	6.6	8	5.5	8/1/2006	9/1/2008	3	6	1	12.6	6.6	1053.79
87423033	1	O		1	7.5	123000	122906.71	9/1/2004	8/1/2034	860.04	360	360	79.35	8/1/2004	155000	1	0	0	1	7.5	0	0			0	0	0	0	0	0	860.04
87425682	1	O		1	5.99	240900	240000	10/1/2004	9/1/2034	1437.38	360	360	78.95	9/1/2004	304000	1	0	0	1	5.99	0	0			0	0	0	0	0	0	1437.38
87472148	1	O		1	7.3	251750	251555.55	9/1/2004	8/1/2034	1725.93	360	360	95	8/1/2004	265000	1	0	0	1	7.3	7	5.5	8/1/2006	9/1/2006	6	6	1	13.3	7.3	1725.93
87515326	1	O		1	6.9	256500	256285.57	9/1/2004	8/1/2034	1689.31	360	360	90	8/1/2004	285000	1	0	0	1	6.9	8	5.5	8/1/2007	9/1/2007	3	6	1	12.9	6.9	1689.31
87579389	5	O		3	8.025	184500	184376.82	9/1/2004	8/1/2034	1357.02	360	360	90	8/1/2004	205000	1	0	0	1	8.025	8	5.5	8/1/2006	9/1/2006	3	6	1	15.025	8.025	1357.02
87760909	1	O		1	5.9	450000	449576.26	9/1/2004	8/1/2034	3084.31	360	360	67.1	8/1/2006	675000	1	0	0	1	5.9	0	0			0	0	0	0	0	0	3084.31

tRtChngC	City	ST	Zip	BackRatio	OrigDt	SalesPrc	DocType	Mos1stRtCt	Mos1stPmtC	CurrLTV	1stPayChg	Conf_Jum_I	PPFlg	Source	CombLtv	ActualBal	SchedPdthr	InitialCap	ProgDetail	Fico	SubLienAmt	ProductTyp	PPTrm	PPExpDt	PPCd	TimesLt30	TimesLt60	TimesLt90	TimesLt120
	MIAMI	FL	33161	50	12/8/2003	0	Z			64.5		C	Y	WHOLESAL	65	161543.86	9/1/2004		0 WHOLESAL	631	0	FX	36	12/1/2006	STD	0	0	0	0
	CENTEREA	NY	11720	34	12/11/2003	0	Z			59.72		C	Y	WHOLESAL	61.22	147250.83	9/1/2004		0 WHOLESAL	567	0	FX	12	12/1/2004		6	0	0	0	0
2/1/2006	MORENO V	CA	92553	36	1/15/2004	0	S	24	24	79.61	3/1/2006	C	N	WHOLESAL	80	149060.99	9/1/2004		2 WHOLESAL	566	0	2Y					0	0	0	0
	BRENTWO	NY	11717	50	12/10/2003	329500	Z			84.57		C	Y	WHOLESAL	94.99	311954.75	9/1/2004		0 WHOLESAL	599	0	FX	12	12/1/2004		6	0	0	0	0
1/1/2006	WICHITA	KS	67212	43	12/1/2003	0	Z	24	24	89.57	2/1/2006	C	N	WHOLESAL	90	71741.36	9/1/2004		2 WHOLESAL	526	0	2Y					1	0	0	0
1/1/2006	PHILADELF	PA	19130	53	12/12/2003	0	S	24	24	84.58	2/1/2006	C	Y	WHOLESAL	65	210226.26	9/1/2004		0 WHOLESAL	641	0	2Y	36	12/1/2006		9	1	0	0	0
	JAMAICA	NY	11412	43	12/17/2003	0	Z			89.29		C	Y	WHOLESAL	90	295254.06	9/1/2004		0 WHOLESAL	678	0	FX	12	12/1/2004		6	0	0	0	0
	LAKE FORE	CA	92630	49	12/22/2003	0	L			69.51		J	Y	WHOLESAL	70	400032.84	9/1/2004		0 WHOLESAL	535	0	FX	36	12/1/2006	STD		0	0	0	0
	BROOKLYN	NY	11233	23	12/5/2003	0	Z			74.46		C	Y	WHOLESAL	75	298382.02	9/1/2004		0 WHOLESAL	543	0	FX	12	12/1/2004		6	0	0	0	0
1/1/2006	FORT LAUI	FL	33351	48	12/2/2003	171270	Z	24	24	89.21	2/1/2006	C	Y	WHOLESAL	90	153057.44	9/1/2004		2 WHOLESAL	666	0	2Y	24	12/1/2005	STD		0	1	0	0
	CHARLTON	MA	1507	36	12/15/2003	0	Z			77.65		C	Y	WHOLESAL	78.05	191150.97	9/1/2004		0 WHOLESAL	597	0	FX	12	12/1/2004		2	0	0	0	0
2/1/2005	WOODSTO	GA	30188	28	12/15/2003	0	Z	24	24	59.86	1/1/2006	C	N	WHOLESAL	60	95821.75	9/1/2004		2 WHOLESAL	544	0	2Y					2	2	1	1
	QUEENSBL	NY	11804	37	12/4/2003	0	Z			89.37		C	Y	WHOLESAL	89.93	124415.41	9/1/2004		0 WHOLESAL	567	0	FX	12	12/1/2004		6	0	0	0	0
2/1/2006	SAN DIEGC	CA	92111	36	2/9/2004	367500	Z	24	24	94.49	3/1/2006	J	Y	WHOLESAL	95	347793.53	9/1/2004		2 WHOLESAL	608	0	2Y	24	2/1/2006	STD		0	0	0	0
1/1/2006	BOSTON	MA	2130	19	12/31/2003	490000	Z	24	24	69.65	2/1/2006	J	N	WHOLESAL	70	341717.99	9/1/2004		2 WHOLESAL	513	0	2Y					1	0	0	0
2/1/2006	JACKSONV	FL	32208	50	1/31/2004	0	L	24	24	89.61	3/1/2006	C	Y	WHOLESAL	90	146253.87	9/1/2004		2 WHOLESAL	572	0	2Y	24	1/1/2006	STD		0	0	0	0
1/1/2006	LAKE STEV	WA	98258	24	12/31/2003	0	Z	24	24	72.02	2/1/2006	C	Y	WHOLESAL	72.46	99546.65	9/1/2004		2 WHOLESAL	542	0	2Y	24	12/1/2005	STD		2	0	0	0
3/1/2006	LANCASTE	TX	75134	50	2/11/2004	0	Z	24	24	79.63	4/1/2006	C	N	WHOLESAL	80	63752.24	9/1/2004		2 WHOLESAL	509	0	2Y					2	0	0	0
12/1/2005	HOUSTON	TX	77015	27	12/5/2003	0	Z	24	24	89.53	1/1/2006	C	Y	WHOLESAL	90	80676.81	9/1/2004		2 WHOLESAL	517	0	2Y	24	12/1/2005	STD		0	0	0	0
3/1/2006	INWOOD	NY	11096	35	2/9/2004	403000	Z	24	24	89.25	4/1/2006	J	N	WHOLESAL	90	359963.98	9/1/2004		2 WHOLESAL	570	0	2Y					0	0	0	0
1/1/2006	ACCOKEEK	MD	20607	44	12/18/2003	0	Z	24	24	83.76	2/1/2006	C	N	WHOLESAL	84.29	293638.99	9/1/2004		2 WHOLESAL	619	0	2Y					1	1	0	0
	IRVINGTON	NY	10522	49	1/16/2004	549000	Z			79.43		J	Y	WHOLESAL	80	436970.85	9/1/2004		0 WHOLESAL	692	0	FX	12	1/1/2005		6	1	0	0	0
1/1/2006	TAYLOR	MI	48180	46	12/1/2003	0	S	24	24	89.46	2/1/2006	C	Y	WHOLESAL	90	115982.05	9/1/2004		2 WHOLESAL	592	0	2Y	24	12/1/2005		3	3	0	0	0
	WASHINGT	NJ	7882	30	12/15/2003	0	Z			79.63		C	N	WHOLESAL	80	139433.58	9/1/2004		0 WHOLESAL	507	0	FX					1	0	0	0
	MESA	AZ	85201	54	12/5/2003	0	Z			64.76		C	Y	WHOLESAL	65	95930.84	9/1/2004		0 WHOLESAL	617	0	FX	36	12/1/2006	STD		0	0	0	1
	OZONE PAI	NY	11417	42	1/12/2004	440000	Z			85.01		J	Y	WHOLESAL	85.71	372874.36	9/1/2004		0 WHOLESAL	673	0	FX	12	1/1/2005		6	0	0	0	0
1/1/2006	SAN ANTOI	TX	78201	32	12/9/2003	140000	S	24	24	79.58	2/1/2006	C	Y	WHOLESAL	80	111562.86	9/1/2004		2 WHOLESAL	516	0	2Y	24	12/1/2005	STD		0	0	0	0
	STAFFORD	NY	11783	40	12/23/2003	0	S			79.35		C	Y	WHOLESAL	80	69126.75	9/1/2004		0 WHOLESAL	684	0	FX	12	12/1/2004		6	0	0	0	0
1/1/2006	HENDERSC	NV	89074	50	12/29/2003	0	L	24	24	89.03	2/1/2006	C	Y	WHOLESAL	90	191814.19	9/1/2004		2 WHOLESAL	581	0	2Y	24	12/1/2005	STD		0	0	0	0
1/1/2006	NASHVILLE	TN	37211	54	12/11/2003	0	Z	24	24	94.36	2/1/2006	C	Y	WHOLESAL	95	110569.84	9/1/2004		2 WHOLESAL	603	0	2Y	24	12/1/2005	STD		0	0	0	0
2/1/2006	APPLE VAL	CA	92308	11	12/23/2003	177000	Z	24	24	84.44	2/1/2006	C	Y	WHOLESAL	85	149678.4	9/1/2004		2 WHOLESAL	551	0	2Y	24	12/1/2005	STD		0	0	0	0
2/1/2006	STATEN IS	NY	10314	28	1/27/2004	290000	S	24	24	77.12	3/1/2006	C	N	WHOLESAL	77.59	223838.84	9/1/2004		2 WHOLESAL	629	0	2Y					0	0	0	0
1/1/2006	PHILADELF	PA	19148	45	12/8/2003	0	Z	24	24	84.55	2/1/2006	C	Y	WHOLESAL	85	76165.48	9/1/2004		2 WHOLESAL	540	0	2Y	24	12/1/2005		9	0	0	0	0
2/1/2005	SEATTLE	WA	98125	7	12/4/2003	0	S	24	24	79.44	1/1/2006	C	Y	WHOLESAL	80	254617.81	9/1/2004		2 WHOLESAL	628	0	2Y	24	12/1/2005	STD		0	0	0	0
1/1/2006	TAMPA	FL	33615	44	12/19/2003	0	Z	24	24	74.69	2/1/2006	C	Y	WHOLESAL	75	74728.12	9/1/2004	6/05	2 WHOLESAL	512	0	2Y	24	12/1/2005	STD		0	0	1	0
	TOWNSHIP	NJ	7640	39	12/5/2003	310000	L			84.41		C	N	WHOLESAL	85	262146.62	9/1/2004		0 WHOLESAL	588	0	FX					0	0	0	0
	DERBY	NY	11047	31	12/1/2003	0	Z			77.6		C	Y	WHOLESAL	78.4	97419.87	9/1/2004		0 WHOLESAL	618	0	FX	12	12/1/2004		6	0	0	0	0
	WEST CHIC	IL	60185	28	12/19/2003	0	Z			74.45		C	N	WHOLESAL	75	120887.71	9/1/2004		0 WHOLESAL	613	0	FX					0	0	0	0
	SPRING HI	FL	34609	36	12/29/2003	0	Z			89.32		C	Y	WHOLESAL	90	91250.93	9/1/2004		0 WHOLESAL	596	0	FX	36	12/1/2006	STD		0	0	0	0
	PLEASANT	NY	10570	34	12/8/2003	0	Z			79.42		J	Y	WHOLESAL	80	445583.13	9/1/2004		0 WHOLESAL	655	0	FX	12	12/1/2004		6	0	0	0	0
	ALBUQUER	NM	87123	33	12/17/2003	0	L			94.36		C	N	WHOLESAL	95	85000.7	9/1/2004		0 WHOLESAL	595	0	FX					0	0	0	0
1/1/2006	COUNCIL B	IA	51501	23	12/16/2003	0	Z	24	24	87.4	2/1/2006	C	N	WHOLESAL	87.88	144412.35	9/1/2004		2 WHOLESAL	574	0	2Y					0	0	0	0
1/1/2006	MIDLOTHIA	TX	76065	41	12/12/2003	0	Z	24	24	79.65	2/1/2006	C	N	WHOLESAL	80	110839.97	9/1/2004		2 WHOLESAL	623	0	2Y					0	0	0	0
12/1/2005	WESTMINS	MA	1473	43	12/10/2003	0	L	24	24	89.07	1/1/2006	C	Y	WHOLESAL	90	235380.9	9/1/2004		2 WHOLESAL	571	0	2Y	36	12/1/2006			0	0	0	0
	HICKSVILL	NY	11801	42	12/2/2003	0	Z			84.73		C	Y	WHOLESAL	85.48	263207.25	9/1/2004		0 WHOLESAL	594	0	FX	12	12/1/2004		6	0	0	0	0
1/1/2006	TREMONT	UT	84337	29	12/15/2003	125000	L	24	24	89.62	2/1/2006	C	Y	WHOLESAL	90	115731.47	9/1/2004		2 WHOLESAL	576	0	2Y	24	12/1/2005	STD		0	0	0	0
	URBANA	IL	61802	38	12/3/2003	0	Z			88.91		C	N	WHOLESAL	89	57869.62	9/1/2004		0 WHOLESAL	769	0	FX					0	0	0	0
3/1/2007	BLOOMFIEI	NJ	7003	49	2/4/2004	300000	Z	36	36	94.37	4/1/2007	C	N	WHOLESAL	95	283689.59	9/1/2004		2 WHOLESAL	632	0	3Y					0	0	0	0
7/1/2005	ROCKFORI	IL	61102	50	12/2/2003	0	Z	24	24	77.45	1/1/2006	C	N	WHOLESAL	77.93	112457.61	9/1/2004		2 WHOLESAL	597	0	2Y					0	0	0	0
1/1/2006	WARREN	MI	48091	44	12/16/2003	0	Z	24	24	89.59	2/1/2006	C	Y	WHOLESAL	90	84311.44	9/1/2004		2 WHOLESAL	564	0	2Y	36	12/1/2006		3	1	1	0	0
1/1/2006	GRAND RA	MI	49504	37	12/8/2003	59000	Z	24	24	89.58	2/1/2006	C	Y	WHOLESAL	90	52916.14	9/1/2004		2 WHOLESAL	576	0	2Y	24	12/1/2005		3	0	0	0	0
	CLEVELAN	OH	44118	31	12/5/2003	157000	Z			89.43		C	N	WHOLESAL	95	140609.19	9/1/2004		0 WHOLESAL	585	0	FX					0	0	0	0
1/1/2006	BELLAIRE	MI	49615	21	12/5/2003	0	L	24	24	72.51	2/1/2006	C	Y	WHOLESAL	70	97078.5	9/1/2004		2 WHOLESAL	609	0	2Y	24	12/1/2005		3	4	1	1	0
1/1/2006	SAN ANTOI	TX	78212	28	12/30/2003	0	S	24	24	79.69	2/1/2006	C	N	WHOLESAL	80	139839.36	9/1/2004		2 WHOLESAL	591	0	2Y					0	0	0	0
	BULLHEAD	AZ	86442	24	12/3/2003	0	Z			79.45		C	Y	WHOLESAL	80	59682.38	9/1/2004		0 WHOLESAL	684	0	FX	36	12/1/2006	STD		0	0	0	0
	SPRING VA	NY	10977	45	1/7/2004	0	Z			74.59		C	Y	WHOLESAL	75	164303.2	9/1/2004		0 WHOLESAL	502	0	FX	12	1/1/2005			0	1	0	0
2/1/2006	GRAPEVIN	TX	76051	48	1/16/2004	0	S	24	24	79.57	3/1/2006	C	N	WHOLESAL	80	129880.16	9/1/2004		2 WHOLESAL	649	0	2Y					0	0	0	0
1/1/2006	STURBRID	MA	1566	38	12/10/2003	0	Z	24	24	81.13	2/1/2006	C	Y	WHOLESAL	81.88	250979.3	9/1/2004		2 WHOLESAL	624	0	2Y	24	12/1/2005		2	0	0	0	0
12/1/2005	BALTIMORI	MD	21223	14	12/1/2003	0	Z	24	24	79.38	1/1/2006	C	N	WHOLESAL	80	127237.68	9/1/2004		2 WHOLESAL	620	0	2Y					0	0	0	0
	SAYVILLE	NY	11782	27	12/3/2003	0	Z			78.63		C	Y	WHOLESAL	79.18	287515	9/1/2004		0 WHOLESAL	590	0	FX	12	12/1/2004		6	0	0	0	0
3/1/2006	OCEANSID	NY	11572	44	2/18/2004	239000	S	24	24	79.09	4/1/2006	C	N	WHOLESAL	79.5	189196.56	9/1/2004		2 WHOLESAL	687	0	2Y					0	0	0	0
1/1/2006	FORT WAY	IN	46802	41	12/19/2003	70000	Z	24	24	84.54	2/1/2006	C	Y	WHOLESAL	85	59281.27	9/1/2004		1 WHOLESAL	503	0	2Y	24	12/1/2005	STD		0	0	0	0
	DALLAS	TX	75212	46	12/18/2003	0	Z			79.71		C	N	WHOLESAL	80	59839.77	9/1/2004		0 WHOLESAL	535	0	FX					2	0	0	0
11/1/2006	UPPER MA	MD	20772	37	12/17/2003	0	Z	24	24	94.4	2/1/2006	C	N	WHOLESAL	95	239218.07	9/1/2004		2 WHOLESAL	632	0	2Y					0	0	0	0
1/1/2006	BIRMINGH	AL	35217	39	12/9/2003	0	Z	24	24	79.4	2/1/2006	C	Y	WHOLESAL	80	50913.03	9/1/2004		2 WHOLESAL	634	0	2Y	24	12/1/2005	STD		0	0	0	0
1/1/2006	FAIRFIELD	CA	94533	16	12/18/2003	0	S	24	24	83.26	2/1/2006	C	Y	WHOLESAL	83.49	199452.18	9/1/2004		2 WHOLESAL	534	0	2Y	12	12/1/2004	STD		3	3	1	0
	ROCKPOR	ME	4856	48	12/30/2003	0	Z			78.01		J	Y	WHOLESAL	79.09	429541.51	9/1/2004		0 WHOLESAL	745	0	FX	36	12/1/2006	STD		0	0	0	0
	GREENACF	FL	33413	42	12/18/2003	0	Z			77.13		C	Y	WHOLESAL	77.7	137546.85	9/1/2004		0 WHOLESAL	582	0	FX	36	12/1/2006	STD		0	0	0	0
	EARLTON	NY	12058	37	12/2/2003	0	Z			89.11		C	Y	WHOLESAL	89.66	129406.11	9/1/2004		0 WHOLESAL	563	0	FX	12	12/1/2004		6	0	0	0	0
1/1/2006	CHATHAM	IL	62629	26	12/3/2003	0	S	24	24	79.84	2/1/2006	C	N	WHOLESAL	80	107633.39	9/1/2004		2 WHOLESAL	528	0	2Y					0	0	0	0
1/1/2006	DETROIT	MI	48228	24	12/5/2003	0	S	24	24	74.71	2/1/2006	C	Y	WHOLESAL	75	67276.47	9/1/2004		2 WHOLESAL	555	0	2Y	36	12/1/2006		3	1	0	0	0
	PLEASANT	NY	10570	53	1/6/2004	0	Z			74.45		J	Y	WHOLESAL	75	346559.56	9/1/2004		0 WHOLESAL	629	0	FX	12	1/1/2005		6	0	0	0	0
	LOS ANGEI	CA	91601	46	12/9/2003	0	S			65.73		C	Y	WHOLESAL	66.15	214026.98	9/1/2004		0 WHOLESAL	601	0	FX	36	12/1/2006	STD		0	0	0	0
1/1/2006	POMONA	CA	91767	31	12/24/2003	0	Z	24	24	89.38	2/1/2006	C	Y	WHOLESAL	90	205894.32	9/1/2004		2 WHOLESAL	640	0	2Y	24	12/1/2005	STD		0	0	0	0
1/1/2006	RACINE	WI	53406	19	12/3/2003	0	Z	24	24	89.5	2/1/2006	C	N	WHOLESAL	90	117412.46	9/1/2004		2 WHOLESAL	556	0	2Y					0	0	0	0
	SIDNEY	IA	51652	37	1/13/2004	0	Z			89.44		C	N	WHOLESAL	90	125440.69	9/1/2004		0 WHOLESAL	597	0	FX					1	0	0	0

| | | |

| | | |

	AUSTIN	TX	78704	23	12/30/2003	0	S			79.54		C	N	WHOLESAI	80	114704.19	9/1/2004	0	WHOLESAI	638	0	FX				0	0	0	0				
2/1/2006	PENSACOL	FL	32503	44	1/9/2004	0	Z	24	24	74.51	3/1/2006	C	Y	WHOLESAI	75	451540.77	9/1/2004	2	WHOLESAI	529	0	2Y	36	1/1/2007	STD		0	0	1	0			
	DEPEW	NY	14043	30	12/24/2003	0	Z			84.09		C	Y	WHOLESAI	84.75	99325.32	9/1/2004	0	WHOLESAI	675	0	FX	12	12/1/2004		6	0	0	0	0			
	DEER PARI	TX	77536	26	12/29/2003	0	Z			78.85		C	N	WHOLESAI	79.38	102884.94	9/1/2004	0	WHOLESAI	636	0	FX					0	0	0	0			
3/1/2007	NEWARK	NJ	7104	2	2/26/2004	330000	Z	36	36	84.46	4/1/2007	C	N	WHOLESAI	85	279320.08	9/1/2004	2	WHOLESAI	727	0	3Y					0	0	0	0			
1/1/2008	CHILTON	WI	53014	23	12/22/2003	0	Z	24	24	89.56	2/1/2006	C	N	WHOLESAI	90	90570.44	9/1/2004	2	WHOLESAI	521	0	2Y					1	0	0	0			
	LOUISVILLI	KY	40211	24	1/5/2004	0	Z			89.42		C	Y	WHOLESAI	90	62653.28	9/1/2004	0	WHOLESAI	613	0	FX	36	1/1/2007	STD		1	0	0	0			
1/1/2006	EDINA	MN	55436	26	12/29/2003	0	Z	24	24	84.44	2/1/2006	C	Y	WHOLESAI	84.94	248585.37	9/1/2004	2	WHOLESAI	572	0	2Y	24	12/1/2005		13	0	0	0	0			
1/1/2006	OCEANSID	CA	92054	14	12/23/2003	0	L	24	24	78.43	2/1/2006	C	Y	WHOLESAI	80	393905.09	9/1/2004	2	WHOLESAI	667	0	2Y	24	12/1/2005	STD		0	0	0	0			
	PHILADELF	PA	19122	49	12/17/2003	0	L			83.83		C	Y	WHOLESAI	85	62935.01	9/1/2004	0	WHOLESAI	693	0	FX	36	12/1/2006		9	0	0	0	0			
	KENT	WA	98030	40	12/19/2003	280500	Z			89.21		C	Y	WHOLESAI	90	250224.16	9/1/2004	0	WHOLESAI	707	0	FX	36	12/1/2006	STD		0	0	0	0			
1/1/2006	DAVISBURG	MI	48350	15	12/16/2003	0	L	24	24	89.48	2/1/2006	C	Y	WHOLESAI	90	236402.3	9/1/2004	2	WHOLESAI	582	0	2Y	36	12/1/2006		3	0	0	0	0			
2/1/2006	SOUTH HO	IL	60473	46	1/16/2004	173000	Z	24	24	89.45	3/1/2006	C	N	WHOLESAI	90	154995.86	9/1/2004	2	WHOLESAI	576	0	2Y					0	0	0	0			
1/1/2006	WEST COV	CA	91790	46	12/31/2003	0	Z	24	24	89.41	2/1/2006	C	Y	WHOLESAI	90	304509.8	9/1/2004	2	WHOLESAI	587	0	2Y	12	12/1/2004	STD		0	0	0	0			
2/1/2006	ORACLE	AZ	85623	38	1/23/2004	102000	Z	24	24	89.48	3/1/2006	C	Y	WHOLESAI	94.9	91410.21	9/1/2004	2	WHOLESAI	558	5000	2Y	24	1/1/2006	STD		0	0	0	0			
1/1/2006	GLEN BURI	MD	081	33	12/24/2003	0	Z	24	24	74.4	2/1/2006	C	N	WHOLESAI	74.89	167675.35	9/1/2004	1	WHOLESAI	544	0	2Y					0	0	0	0			
2/1/2006	EAST PATC	NY	11772	38	1/28/2004	288000	Z	24	24	89.36	3/1/2006	C	N	WHOLESAI	90	257884.42	9/1/2004	2	WHOLESAI	582	0	2Y					0	0	0	0			
2/1/2006	ATLANTA	GA	30311	43	1/20/2004	0	Z	24	24	74.28	3/1/2006	C	N	WHOLESAI	74.77	79630.91	9/1/2004	2	WHOLESAI	544	0	2Y					1	0	0	0			
	SNELLVILLI	GA	30039	40	12/15/2003	0	Z			94.32		C	N	WHOLESAI	95	217334.68	9/1/2004	0	WHOLESAI	635	0	FX					0	0	0	0			
	DURHAM	NC	27703	38	1/6/2004	0	Z			77.81		C	N	WHOLESAI	79.5	125832.36	9/1/2004	0	WHOLESAI	643	0	FX					1	0	0	0			
	BRECKENF	MI	48615	31	12/22/2003	0	Z			94.38		C	Y	WHOLESAI	95	63329.74	9/1/2004	0	WHOLESAI	658	0	FX	36	12/1/2006		3	0	0	0	0			
2/1/2006	JONESBOF	GA	30236	58	1/28/2004	0	Z	24	24	89.61	3/1/2006	C	N	WHOLESAI	90	174960.23	9/1/2004	2	WHOLESAI	529	0	2Y					1	0	0	0			
3/1/2006	OGDEN	UT	84401	42	2/4/2004	59300	Z	24	24	89.71	4/1/2006	C	Y	WHOLESAI	90	89717.38	9/1/2004	2	WHOLESAI	529	0	2Y	24	2/1/2006	STD		0	0	0	0			
2/1/2006	LOS ANGEI	CA	90002	43	1/12/2004	0	S	24	24	85.7	3/1/2006	C	Y	WHOLESAI	86.1	194151.04	9/1/2004	1	WHOLESAI	655	0	3Y	24	1/1/2006	STD		0	0	0	0			
	BREA	CA	92821	40	12/15/2003	0	Z			79.31		C	Y	WHOLESAI	79.76	325417.24	9/1/2004	0	WHOLESAI	523	0	FX	36	12/1/2006	STD		2	0	0	0			
	MC FARLAI	CA	93250	47	1/16/2004	0	Z			89.36		C	Y	WHOLESAI	90	107345.49	9/1/2004	0	WHOLESAI	667	0	FX	36	1/1/2007	STD		0	0	0	0			
	HESPERIA	CA	92345	17	2/12/2004	0	S			89.51		C	Y	WHOLESAI	89.91	75213.94	9/1/2004	0	WHOLESAI	620	0	FX	36	2/1/2007	STD		0	0	0	0			
	DES MOINE	IA	317	36	2/4/2004	65000	Z			79.58		C	N	WHOLESAI	80	51815.89	9/1/2004	0	WHOLESAI	541	0	FX					0	0	0	0			
2/1/2006	HIALEAH	FL	330	47	1/12/2004	0	Z	24	24	89.27	3/1/2006	C	Y	WHOLESAI	89.84	114479.54	9/1/2004	2	WHOLESAI	572	0	2Y	36	1/1/2007	STD		0	0	0	0			
2/1/2006	MIAMI	FL	331	38	1/28/2004	0	S	24	24	89.81	3/1/2006	C	Y	WHOLESAI	90	54855.18	9/1/2004	0	WHOLESAI	590	0	2Y	24	1/1/2006	STD		0	0	0	1			
	HOUSTON	TX	770	55	2/11/2004	0	S			78.62		C	N	WHOLESAI	80	8853.75	9/1/2004	1	WHOLESAI	526	0	FX					0	0	0	0			
	PONTIAC	MI	48341	5	12/9/2003	0	S			84.72		C	Y	WHOLESAI	86.49	120552.69	9/1/2004	0	WHOLESAI	718	0	FX	36	12/1/2006		3	0	0	0	0			
2/1/2006	MADRAS	OR	97741	37	1/15/2004	0	L	24	24	84.49	3/1/2006	C	Y	WHOLESAI	85	160878.38	9/1/2004	2	WHOLESAI	593	0	2Y	24	1/1/2006	STD		0	0	0	0			
2/1/2006	CLEVELAN	OH	44107	38	1/22/2004	35000	Z	24	24	89.5	3/1/2006	C	Y	WHOLESAI	90	78206.72	9/1/2004	0	WHOLESAI	633	0	2Y	24	1/1/2006		6	0	0	0	0			
1/1/2006	HARVEY	IL	60426	46	1/6/2004	0	Z	24	24	89.52	2/1/2006	C	N	WHOLESAI	90	112043.58	9/1/2004	2	WHOLESAI	618	0	2Y					0	0	0	0			
2/1/2007	ORLANDO	FL	32807	32	1/16/2004	0	Z	36	36	94.29	3/1/2007	C	Y	WHOLESAI	95	141742.32	9/1/2004	2	WHOLESAI	627	0	3Y	36	1/1/2007	STD		0	0	0	0			
	UNDERHILL	VT	5483	37	12/24/2003	0	Z			73.41		C	N	WHOLESAI	74.19	182457.91	9/1/2004	0	WHOLESAI	659	0	FX					0	0	0	0			
1/1/2006	MIAMI	FL	33142	50	12/30/2003	0	Z	24	24	88.6	2/1/2006	C	Y	WHOLESAI	89.22	102958.92	9/1/2004	2	WHOLESAI	537	0	2Y	36	12/1/2006	STD		1	0	0	0			
	CLEVELAN	OH	44102	50	12/23/2003	0	Z			87.73		C	N	WHOLESAI	88.42	72071.35	9/1/2004	2	WHOLESAI	527	0	FX					0	0	0	0			
	ORANGE	CA	92867	44	12/16/2003	0	S			77.49		C	Y	WHOLESAI	78.11	368802.46	9/1/2004	1	WHOLESAI	563	0	FX	36	12/1/2006	STD		0	0	0	0			
1/1/2006	WILLIS	TX	77318	50	12/22/2003	149500	Z	24	24	89.07	2/1/2006	C	Y	WHOLESAI	90	125865.99	9/1/2004	1	WHOLESAI	516	0	2Y	24	12/1/2005	STD		0	0	0	0			
2/1/2006	DESERT HO	CA	92241	50	12/30/2003	0	Z	24	24	89.37	2/1/2006	C	Y	WHOLESAI	90	134292.71	9/1/2004	1	WHOLESAI	573	0	2Y	24	12/1/2005	STD		0	0	0	0			
1/1/2006	EVERETT	WA	98201	39	12/24/2003	0	Z	24	24	89.44	2/1/2006	C	Y	WHOLESAI	90	259795.85	9/1/2004	1	WHOLESAI	553	0	2Y	24	12/1/2005	STD		0	0	0	0			
2/1/2006	PHOENIX	AZ	85035	42	1/12/2004	0	S	24	24	79.67	3/1/2006	C	N	WHOLESAI	80	76578.07	9/1/2004	1	WHOLESAI	541	0	2Y					0	0	0	0			
1/1/2006	DENVER	CO	80219	40	12/22/2003	0	Z	24	24	79.47	2/1/2006	C	Y	WHOLESAI	80	128055.2	9/1/2004	1	WHOLESAI	757	0	2Y	12	12/1/2004	STD		1	0	0	0			
	PERRIS	CA	92570	55	12/22/2003	185000	Z			86.55		C	Y	WHOLESAI	87.03	110003.48	9/1/2004	1	WHOLESAI	629	0	FX	36	12/1/2006	STD		0	0	0	0			
2/1/2006	JUNEAU	AK	99801	49	12/24/2003	0	S	24	24	84.5	2/1/2006	C	N	WHOLESAI	85	295986.41	9/1/2004	2	WHOLESAI	634	0	2Y					0	0	0	0			
2/1/2006	AURORA	CO	80010	50	1/9/2004	0	Z	24	24	88.18	3/1/2006	C	Y	WHOLESAI	88.72	172254.06	9/1/2004	2	WHOLESAI	570	0	2Y	36	1/1/2007	STD		3	0	0	0			
1/1/2006	COMMERC	CO	80022	20	12/31/2003	0	Z	24	24	78.69	2/1/2006	C	Y	WHOLESAI	79.29	110377.83	9/1/2004	1	WHOLESAI	522	0	2Y	12	12/1/2004	STD		3	0	0	0			
2/1/2006	SWEET HO	OR	97386	45	1/29/2004	0	Z	24	24	87.67	3/1/2006	C	Y	WHOLESAI	88.27	205550.29	9/1/2004	1	WHOLESAI	551	0	2Y	12	1/1/2005	STD		1	0	0	0			
	GILBERT	AZ	85233	30	12/30/2003	0	L			89.4		C	Y	WHOLESAI	90	268423.38	9/1/2004	0	WHOLESAI	677	0	FX	36	12/1/2006	STD		0	0	0	0			
	TOPPENISH	WA	98948	21	1/30/2004	0	Z			79.52		C	Y	WHOLESAI	80	80457.48	9/1/2004	0	WHOLESAI	567	0	FX	36	1/1/2007	STD		1	0	0	0			
	LA PUENTE	CA	91744	49	12/19/2003	0	S			74.37		C	Y	WHOLESAI	75	213910.73	9/1/2004	0	WHOLESAI	637	0	FX	36	12/1/2006	STD		0	0	0	0			
	CHULA VIS	CA	91911	43	1/9/2004	0	Z			69.62		C	Y	WHOLESAI	70	237068.68	9/1/2004	0	WHOLESAI	537	0	FX	36	1/1/2007	STD		1	0	0	0			
2/1/2007	SPRING HI	FL	34609	38	1/5/2004	56000	Z	36	36	89.53	3/1/2007	C	Y	WHOLESAI	90	50212.46	9/1/2004	2	WHOLESAI	573	0	3Y	36	1/1/2007	STD		0	0	0	0			
	BROOKLYN	NY	11212	49	1/20/2004	0	Z			94.43		C	N	WHOLESAI	95	340576.08	9/1/2004	0	WHOLESAI	655	0	FX					2	0	0	0			
	MIAMI	FL	33127	46	1/12/2004	0	Z			69.52		C	Y	WHOLESAI	70	85675.75	9/1/2004	0	WHOLESAI	595	0	FX	36	1/1/2007	STD		0	0	0	0			
1/1/2006	SAN FEDRI	CA	94901	42	12/18/2003	275000	Z	24	24	89.4	2/1/2006	C	Y	WHOLESAI	90	246262.4	9/1/2004	2	WHOLESAI	562	0	2Y	24	12/1/2005	STD		3	0	0	0			
1/1/2008	BLYTHE	CA	92225	40	12/31/2003	0	Z	24	24	88.19	2/1/2006	C	Y	WHOLESAI	88.79	203005.87	9/1/2004	2	WHOLESAI	564	0	2Y	36	12/1/2006	STD		0	0	0	0			
3/1/2006	ATLANTA	GA	30354	39	2/4/2004	0	Z	24	24	84.37	4/1/2006	C	N	WHOLESAI	84.52	99810.37	9/1/2004	0	WHOLESAI	526	0	2Y					0	1	0	0			
1/1/2006	NORTHBRI	MA	1524	47	1/14/2004	420000	S	24	24	79.57	3/1/2006	C	Y	WHOLESAI	80	338431.39	9/1/2004	2	WHOLESAI	692	0	2Y	24	1/1/2006		5	0	0	0	0			
	MOHAVE V	AZ	86440	31	1/16/2004	0	S			89.49		C	Y	WHOLESAI	90	237539.68	9/1/2004	0	WHOLESAI	674	0	FX	36	1/1/2007	STD		0	0	0	0			
	MABTON	WA	98935	35	12/19/2003	0	Z			94.56		C	Y	WHOLESAI	95	71001.39	9/1/2004	0	WHOLESAI	597	0	FX	36	12/1/2006	STD		0	0	0	0			
1/1/2006	PHOENIX	AZ	85033	50	12/31/2003	0	Z	24	24	89.5	2/1/2006	C	Y	WHOLESAI	90	103048.69	9/1/2004	2	WHOLESAI	586	0	2Y	24	12/1/2005	STD		4	1	0	0			
	HENDERSC	NV	89014	46	12/31/2003	0	Z			87.79		C	Y	WHOLESAI	90	106020.59	9/1/2004	0	WHOLESAI	647	0	FX	36	12/1/2006	STD		0	0	0	0			
	PHOENIX	AZ	85006	40	12/24/2003	0	L			78.88		C	Y	WHOLESAI	79.37	99542.73	9/1/2004	0	WHOLESAI	624	0	FX	36	12/1/2006	STD		1	0	0	0			
	FAIR GROV	MO	65648	26	12/23/2003	0	Z			87.85		C	Y	WHOLESAI	88.49	145220.14	9/1/2004	0	WHOLESAI	624	0	FX	36	12/1/2006	SA		0	0	0	0			
1/1/2006	MORENO V	CA	92553	18	12/22/2003	215000	L	24	24	94.4	2/1/2006	C	Y	WHOLESAI	95	203282.01	9/1/2004	2	WHOLESAI	580	0	2Y	24	12/1/2005	STD		0	0	0	0			
3/1/2006	GREENFIEI	MA	1301	25	2/11/2004	0	Z	24	24	89.72	4/1/2006	C	Y	WHOLESAI	90	83874.84	9/1/2004	2	WHOLESAI	574	0	2Y	24	2/1/2006		2	3	0	0	0			
2/1/2007	GRANTS P	OR	97526	44	1/13/2004	0	Z	36	36	89.42	3/1/2007	C	Y	WHOLESAI	90	180358.62	9/1/2004	2	WHOLESAI	619	0	3Y	24	1/1/2008	STD		1	0	0	0			
2/1/2006	ATLANTA	GA	30308	38	2/5/2004	0	L	24	24	89.59	3/1/2006	J	Y	FLOW	90	468288.49	9/1/2004	2	CORRESPC	582	0	2Y	24	2/1/2006		15	0	0	0	0			
	RIVERDALE	NJ	7457	28	2/23/2004	374622	Z			79.44		C	N	WHOLESAI	79.95	297921.42	9/1/2004	0	WHOLESAI	621	0	FX					0	0	0	0			
1/1/2007	NORCROSS	GA	30092	8	12/24/2003	0	Z	36	36	89.51	2/1/2007	C	N	WHOLESAI	90	296680.51	9/1/2004	2	WHOLESAI	534	0	3Y					1	0	0	0			
	AUSTIN	TX	78744	61	12/24/2003	0	Z			83.05		C	N	WHOLESAI	84.52	78643.81	9/1/2004	0	WHOLESAI	523	0	FX					1	0	0	0			
	HILLIARDS	PA	16040	45	1/6/2004	0	Z			89.58		C	Y	WHOLESAI	90	137220.82	9/1/2004	0	WHOLESAI	511	0	FX	36	1/1/2007		9	0	0	0	0			
3/1/2006	LAKE PLAC	FL	33852	37	2/6/2004	0	S	24	24	89.51	4/1/2006	C	Y	WHOLESAI	90	143321.02	9/1/2004	2	WHOLESAI	566	0	2Y	24	2/1/2006	STD		0	0	0	0			
2/1/2006	PHILOMATI	OR	97370	50	12/22/2003	305000	Z	24	24	89.34	2/1/2006	C	Y	WHOLESAI	95	273005.18	9/1/2004	2	WHOLESAI	557	15250	2Y	24	12/1/2005	STD		0	0	0	0			

| | | |

	SIMPSONV	SC	29680	36	1/22/2004	0	Z			89.43		C	N	WHOLESAI	90	121840.34	9/1/2004	0	WHOLESAI	651	0	FX				0	0	0	0	0
1/1/2006	NEW MILFC	CT	6776	37	12/29/2003	0	Z	24	24	82.13	2/1/2006	C	Y	WHOLESAI	82.7	152068.52	9/1/2004	2	WHOLESAI	594	0	2Y	24	12/1/2005	STD	0	0	0	0	0
2/1/2006	BEAUMON	CA	92223	12	1/21/2004	0	L	24	24	69.57	3/1/2006	C	Y	WHOLESAI	70	107328.09	9/1/2004	2	WHOLESAI	601	0	2Y	24	1/1/2006	STD	0	0	0	0	0
1/1/2006	LAS VEGAS	NV	89131	50	12/31/2003	0	Z	24	24	89.3	2/1/2006	C	Y	WHOLESAI	90	246032.26	9/1/2004	2	WHOLESAI	559	0	2Y	24	12/1/2005	STD	0	0	0	0	0
	KAMUELA	HI	96743	42	12/29/2003	0	Z			89.23		C	Y	WHOLESAI	90	268872.56	9/1/2004	0	WHOLESAI	782	0	FX	36	12/1/2006	STD	0	0	0	0	0
2/1/2006	NEWNAN	GA	30263	28	1/21/2004	0	Z	24	24	88.59	3/1/2006	C	N	WHOLESAI	89.17	106406.02	9/1/2004	2	WHOLESAI	514	0	2Y				3	0	0	0	0
	HEMPSTEA	NY	11550	48	2/11/2004	0	Z			84.4		C	Y	WHOLESAI	84.92	274599.17	9/1/2004	0	WHOLESAI	628	0	FX	12	2/1/2005	6	0	0	0	0	0
1/1/2006	OREM	UT	84097	50	12/24/2003	157333	Z	24	24	78.39	2/1/2006	C	Y	WHOLESAI	80	125153.74	9/1/2004	2	WHOLESAI	615	0	2Y	24	12/1/2005	STD	0	0	0	0	0
	MEMPHIS	TN	38115	49	1/6/2004	53000	L			89.73		C	Y	WHOLESAI	90	47597.17	9/1/2004	0	WHOLESAI	560	0	FX	24	1/1/2006	STD	0	0	0	0	0
	SPRING	TX	77373	35	1/15/2004	88925	Z			89.82		C	Y	WHOLESAI	90	79741.66	9/1/2004	0	WHOLESAI	578	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	KANSAS CI	KS	66112	50	1/31/2004	0	L	24	24	88.66	3/1/2006	C	N	WHOLESAI	89.09	97660.03	9/1/2004	2	WHOLESAI	557	0	2Y				0	0	0	0	0
2/1/2006	TAMPA	FL	33811	35	1/14/2004	0	Z	24	24	89.51	3/1/2006	C	Y	WHOLESAI	90	219648.48	9/1/2004	2	WHOLESAI	512	0	2Y	24	1/1/2006	STD	3	0	0	0	0
	KAUNAKAK	HI	96748	43	12/31/2003	0	Z			89.42		C	Y	WHOLESAI	90	331339.26	9/1/2004	0	WHOLESAI	560	0	FX	36	12/1/2006	STD	0	1	0	0	0
1/1/2006	NEWTON	NC	28658	49	1/21/2004	0	Z	24	24	89.52	2/1/2006	C	Y	WHOLESAI	100	219608.93	9/1/2004	2	WHOLESAI	552	24500	2Y	12	1/1/2005	21	1	0	0	0	0
2/1/2006	DAYTON	OH	45406	29	1/23/2004	68000	Z	24	24	84.54	3/1/2006	C	Y	WHOLESAI	85	74515.55	9/1/2004	2	WHOLESAI	548	0	2Y	36	1/1/2007	8	0	0	0	0	0
2/1/2006	MIAMI	FL	33175	44	1/29/2004	0	S	24	24	89.54	3/1/2006	C	Y	WHOLESAI	90	147963.79	9/1/2004	2	WHOLESAI	595	0	2Y	36	1/1/2007	STD	2	0	0	0	0
2/1/2006	CIRCLEVILI	OH	43113	10	1/30/2004	0	L	24	24	89.56	3/1/2006	C	Y	WHOLESAI	90	103137.29	9/1/2004	2	WHOLESAI	540	0	2Y	36	1/1/2007	8	1	0	0	0	0
	WINSTED	CT	6098	42	1/16/2004	0	Z			86.62		C	Y	WHOLESAI	87.23	169252.89	9/1/2004	0	WHOLESAI	605	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	CHEYENNE	WY	82009	47	1/21/2004	0	S	24	24	84.35	3/1/2006	C	N	WHOLESAI	85	236709.8	9/1/2004	2	WHOLESAI	677	0	2Y				0	0	0	0	0
	MAPLE HEI	OH	44137	47	12/31/2003	99000	Z			89.49		C	N	WHOLESAI	90	88720.33	9/1/2004	0	WHOLESAI	618	0	FX				0	0	0	0	0
2/1/2006	DURANGO	CO	81301	32	2/5/2004	0	S	24	24	83.87	3/1/2006	C	Y	WHOLESAI	84.29	288768.26	9/1/2004	2	WHOLESAI	523	0	2Y	24	2/1/2006	STD	0	0	0	0	0
	MUNCIE	IN	47302	28	1/30/2004	0	S			93.82		C	Y	WHOLESAI	94.27	61068.64	9/1/2004	0	WHOLESAI	613	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	LOS BANO	CA	93635	31	1/15/2004	0	S	24	24	94.54	3/1/2006	C	Y	WHOLESAI	95	213982.63	9/1/2004	2	WHOLESAI	559	0	2Y	24	1/1/2006	STD	1	0	0	0	0
	CLEVELAN	OH	44104	44	1/14/2004	0	Z			89.5		C	N	WHOLESAI	90	90544.63	9/1/2004	0	WHOLESAI	628	0	FX				0	0	0	0	0
	COLORADC	CO	80906	26	1/14/2004	0	Z			57.8		C	Y	WHOLESAI	59.25	59671.68	9/1/2004	0	WHOLESAI	576	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	PEABODY	MA	1960	35	2/4/2004	0	Z	24	24	89.43	3/1/2006	C	Y	WHOLESAI	90	219298.55	9/1/2004	2	WHOLESAI	615	0	2Y	24	2/1/2006	2	0	0	0	0	0
	BENTLEY	LA	71407	39	1/7/2004	63000	Z			89.71		C	Y	WHOLESAI	70	43917.8	9/1/2004	0	WHOLESAI	573	0	FX	36	1/1/2007	4	0	0	0	0	0
	KNOXVILLE	IA	50138	49	1/27/2004	0	Z			86.16		C	N	WHOLESAI	86.74	86583.68	9/1/2004	0	WHOLESAI	622	0	FX				0	0	0	0	0
2/1/2006	HERCULES	CA	94547	50	2/4/2004	0	L	24	24	84.4	3/1/2006	J	Y	WHOLESAI	95	401931.59	9/1/2004	2	WHOLESAI	566	0	2Y	36	2/1/2007	STD	3	0	0	0	0
	PHOENIX	AZ	85009	42	1/30/2004	140000	Z			79.53		C	Y	WHOLESAI	80	111435.55	9/1/2004	0	WHOLESAI	651	0	FX	36	1/1/2007	STD	0	0	0	0	0
	DAYTON	OH	45403	24	1/22/2004	75000	Z			79.58		C	Y	WHOLESAI	80	59731.26	9/1/2004	0	WHOLESAI	636	0	FX	36	1/1/2007	8	0	0	0	0	0
2/1/2006	PHOENIX	AZ	85003	18	1/8/2004	0	S	24	24	87.24	3/1/2006	C	Y	WHOLESAI	87.72	139341.26	9/1/2004	0	WHOLESAI	608	0	2Y	24	1/1/2006	STD	0	0	0	0	0
1/1/2006	GAINESVIL	GA	30506	45	1/13/2004	0	Z	24	24	74.48	2/1/2006	C	N	WHOLESAI	75	129829.41	9/1/2004	2	WHOLESAI	601	0	2Y				0	0	0	0	0
3/1/2006	CENTRAL F	OR	97707	50	2/27/2004	100000	Z	24	24	89.49	4/1/2006	C	Y	WHOLESAI	90	89662.25	9/1/2004	2	WHOLESAI	631	0	2Y	24	2/1/2006	STD	0	0	0	0	0
1/1/2006	PORT SAIN	FL	34953	14	12/31/2003	118000	Z	24	24	89.32	2/1/2006	C	Y	WHOLESAI	90	105548.65	9/1/2004	2	WHOLESAI	557	0	2Y	24	12/1/2005	STD	0	0	0	0	0
2/1/2006	MUSKEGOI	MI	49442	50	1/31/2004	0	Z	24	24	94.49	3/1/2006	C	Y	WHOLESAI	95	63264.63	9/1/2004	2	WHOLESAI	584	0	2Y	24	1/1/2006	8	0	0	0	0	0
2/1/2006	HOMESTE/	FL	33032	41	1/9/2004	280000	Z	24	24	94.47	3/1/2006	C	Y	WHOLESAI	95	264939.44	9/1/2004	2	WHOLESAI	642	0	2Y	24	1/1/2006	STD	1	0	0	0	0
2/1/2006	CICERO	IL	60304	27	1/28/2004	143400	Z	24	24	84.56	3/1/2006	C	N	WHOLESAI	85	121445.47	9/1/2004	2	WHOLESAI	645	0	2Y				1	0	0	0	0
	PAWTUCKI	RI	02860	39	1/6/2004	0	Z			83.65		C	Y	WHOLESAI	84.16	253890.95	9/1/2004	0	WHOLESAI	656	0	FX	12	1/1/2005	10A	0	0	0	0	0
2/1/2006	SPRING HI	FL	34606	29	1/20/2004	0	Z	24	24	72.17	3/1/2006	C	Y	WHOLESAI	72.59	57785.61	9/1/2004	2	WHOLESAI	554	0	2Y	24	1/1/2006	STD	0	0	0	0	0
2/1/2006	NASHVILLE	TN	37207	50	1/27/2004	75000	Z	24	24	89.47	3/1/2006	C	Y	WHOLESAI	90	67219.19	9/1/2004	2	WHOLESAI	535	0	2Y	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	CHOCTAW	OK	73020	42	1/8/2004	0	Z	24	24	89.19	3/1/2006	C	Y	WHOLESAI	89.62	94611.09	9/1/2004	2	WHOLESAI	582	0	2Y	24	1/1/2006	STD	1	0	0	0	0
2/1/2006	NORTH BEI	NJ	7047	40	1/21/2004	143000	Z	24	24	89.69	3/1/2006	C	N	WHOLESAI	90	128385.04	9/1/2004	2	WHOLESAI	576	0	2Y				2	1	0	0	0
	CLEVELAN	OH	44109	31	1/15/2004	0	Z			89.63		C	Y	WHOLESAI	96	66145.19	9/1/2004	0	WHOLESAI	670	0	FX	36	1/1/2007	8	1	0	0	0	0
3/1/2006	HIGLEY	AZ	85236	20	2/9/2004	0	Z	24	24	94.64	4/1/2006	C	Y	WHOLESAI	95	191894.12	9/1/2004	2	WHOLESAI	512	0	2Y	24	2/1/2006	STD	0	0	0	0	0
2/1/2007	ENGLEWO	NJ	7631	48	1/23/2004	300000	S	36	36	89.61	3/1/2007	C	N	WHOLESAI	90	269170.48	9/1/2004	2	WHOLESAI	576	0	3Y				0	0	0	0	0
2/1/2006	GILBERT	AZ	85296	21	1/12/2004	0	Z	24	24	61.48	3/1/2006	C	Y	WHOLESAI	91.94	190805.39	9/1/2004	2	WHOLESAI	610	0	2Y	24	1/1/2006	STD	0	0	0	0	0
2/1/2006	SAN JOSE	CA	95110	24	2/11/2004	0	S	24	24	66.27	3/1/2006	C	Y	WHOLESAI	66.67	256888.84	9/1/2004	2	WHOLESAI	663	0	2Y	24	2/1/2006	STD	3	0	0	0	0
2/1/2006	BUCKEYE	AZ	85326	36	1/12/2004	0	Z	24	24	89.38	3/1/2006	C	Y	WHOLESAI	90	56380.33	9/1/2004	2	WHOLESAI	554	0	2Y	24	1/1/2006	STD	1	0	0	0	0
2/1/2006	MURRIETA	CA	92563	42	1/28/2004	495000	S	24	24	94.48	3/1/2006	J	Y	WHOLESAI	95	469411.71	9/1/2004	2	WHOLESAI	622	0	2Y	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	PALMDALE	CA	93550	50	1/23/2004	0	Z	24	24	55.94	3/1/2006	C	Y	WHOLESAI	56.18	99639.39	9/1/2004	2	WHOLESAI	522	0	2Y	24	1/1/2006	STD	2	0	0	0	0
2/1/2006	PEORIA	AZ	85345	10	1/9/2004	132000	L	24	24	94.22	3/1/2006	C	Y	WHOLESAI	94.7	124553.12	9/1/2004	2	WHOLESAI	584	0	2Y	24	1/1/2006	STD	0	0	0	0	0
2/1/2006	STOCKTON	CA	95210	51	1/7/2004	0	Z	24	24	41.09	3/1/2006	C	Y	WHOLESAI	41.3	94656.72	9/1/2004	2	WHOLESAI	559	0	2Y	24	1/1/2006	STD	0	0	0	0	0
	MAITLAND	FL	32751	36	1/21/2004	0	S			84.47		C	Y	WHOLESAI	85	152327.38	9/1/2004	0	WHOLESAI	635	0	FX	36	1/1/2007	STD	0	0	0	0	0
	MIDDLETO	OH	45042	26	1/21/2004	0	Z			89.36		C	Y	WHOLESAI	90	143274.64	9/1/2004	0	WHOLESAI	680	0	FX	36	1/1/2007	8	0	0	0	0	0
	GREENFIEI	NY	12833	46	1/31/2004	207000	Z			79.4		C	Y	WHOLESAI	80	164718.92	9/1/2004	0	WHOLESAI	665	0	FX	12	1/1/2005	6	0	0	0	0	0
	CHICAGO	IL	60621	48	1/26/2004	0	Z			69.39		C	N	WHOLESAI	69.99	71649.75	9/1/2004	0	WHOLESAI	627	0	FX				0	0	0	0	0
2/1/2006	HIALEAH	FL	33012	41	1/9/2004	190000	S	24	24	89.48	3/1/2006	C	Y	WHOLESAI	90	170129.81	9/1/2004	2	WHOLESAI	660	0	2Y	24	1/1/2006	STD	0	0	0	0	0
	AUSTIN	TX	78727	40	2/9/2004	0	Z			79.63		C	N	WHOLESAI	80	161106.03	9/1/2004	0	WHOLESAI	532	0	FX				2	0	0	0	0
	SAINT PETI	FL	33709	14	1/14/2004	73000	S			88.21		C	Y	WHOLESAI	90	84586.08	9/1/2004	0	WHOLESAI	696	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2007	BOWIE	MD	20721	39	1/7/2004	0	Z	36	36	84.18	3/1/2007	C	N	WHOLESAI	84.99	304556.69	9/1/2004	2	WHOLESAI	628	0	3Y				1	0	0	0	0
	DALLAS	TX	75220	50	1/23/2004	0	Z			79.48		C	N	WHOLESAI	80	222756.53	9/1/2004	0	WHOLESAI	682	0	FX				0	0	0	0	0
	BISHOP	CA	93514	55	1/12/2004	0	S			23.01		C	Y	WHOLESAI	23.58	90388.94	9/1/2004	0	WHOLESAI	661	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	DETROIT	MI	48234	19	1/29/2004	90000	S	24	24	89.48	3/1/2006	C	Y	WHOLESAI	90	89657.87	9/1/2004	2	WHOLESAI	601	0	2Y	36	1/1/2007	8	0	0	0	0	0
	SYRACUSE	NY	13212	27	1/26/2004	0	Z			68.17		C	Y	WHOLESAI	70	52667.29	9/1/2004	0	WHOLESAI	537	0	FX	12	1/1/2005	5	0	0	0	0	0
2/1/2006	DENVER	CO	80204	38	1/31/2004	0	S	24	24	89.4	3/1/2006	C	Y	WHOLESAI	90	201538.49	9/1/2004	2	WHOLESAI	601	0	2Y	24	1/1/2006	STD	1	0	0	0	0
	OZONE PAI	NY	11417	50	1/29/2004	0	Z			79.41		C	N	WHOLESAI	80	254663.36	9/1/2004	0	WHOLESAI	610	0	FX				1	0	0	0	0
	PFLUGERV	TX	78660	49	1/14/2004	0	Z			79.5		C	N	WHOLESAI	80	128914.35	9/1/2004	0	WHOLESAI	643	0	FX				0	0	0	0	0
	NEW EAGL	PA	15067	47	1/16/2004	0	Z			85.83		C	Y	WHOLESAI	87.57	60140.7	9/1/2004	0	WHOLESAI	602	0	FX	36	1/1/2007	8	0	0	0	0	0
2/1/2006	CHICAGO	IL	60415	44	1/15/2004	98500	S	24	24	79.59	3/1/2006	C	N	WHOLESAI	95	78515.43	9/1/2004	2	WHOLESAI	658	14775	2Y				0	0	0	0	0
	FORT WOF	TX	76119	47	1/23/2004	91500	Z			89.62		C	Y	WHOLESAI	95	82051.45	9/1/2004	0	WHOLESAI	549	4575	FX	24	1/1/2006	STD	0	0	0	0	0
3/1/2006	SAN ANTOI	TX	78245	48	2/2/2004	0	L	24	24	79.38	4/1/2006	C	N	WHOLESAI	80	61961.58	9/1/2004	2	WHOLESAI	505	0	2Y				0	0	0	0	0
	HIGHLAND	MI	48203	50	1/31/2004	0	Z			86.03		C	N	WHOLESAI	86.6	83529.17	9/1/2004	0	WHOLESAI	619	0	FX				2	0	0	0	0
3/1/2007	PATERSON	NJ	7513	13	2/24/2004	208000	S	36	36	89.65	4/1/2007	C	N	WHOLESAI	90	186712.64	9/1/2004	2	WHOLESAI	655	0	3Y				0	0	0	0	0
3/1/2006	WHITTIER	CA	90604	34	2/24/2004	240000	Z	24	24	89.48	4/1/2006	C	Y	WHOLESAI	90	215173.77	9/1/2004	2	WHOLESAI	690	0	2Y	12	2/1/2005	STD	0	0	0	0	0
	SACRAMEI	CA	95817	2	1/22/2004	0	Z			74.5		C	Y	WHOLESAI	75	242357.46	9/1/2004	0	WHOLESAI	624	0	FX	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	DENVER	CO	80223	43	1/14/2004	0	S	24	24	69.62	3/1/2006	C	Y	WHOLESAI	70	97547.85	9/1/2004	2	WHOLESAI	638	0	2Y	24	1/1/2006	STD	2	1	0	0	

| | | |

	CITRUS HE	CA	95610	43	1/31/2004	0	Z			89.36		C	Y	WHOLESAI	90	172825.03	9/1/2004	0	WHOLESAI	672	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
	HAVERSTR	NY	10927	49	2/2/2004	0	Z			74.51		C	Y	WHOLESAI	75	178991.12	9/1/2004	0	WHOLESAI	675	0	FX	12	2/1/2005		6	0	0	0	0	0	0	0	0	0
2/1/2006	DETROIT	MI	48228	45	1/30/2004	43000	Z	24	24	94.52	3/1/2006	C	Y	WHOLESAI	95	40703.94	9/1/2004	2	WHOLESAI	625	0	2Y	24	1/1/2006		3	0	0	0	0	0	0	0	0	0
	OLALLA	WA	98359	47	3/31/2004	0	Z			79.86		C	Y	WHOLESAI	80	91692.67	9/1/2004	0	WHOLESAI	566	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0	0
	ALBUQUER	NM	87105	42	2/2/2004	120000	Z			94.65		C	N	WHOLESAI	95	113706.05	9/1/2004	0	WHOLESAI	589	0	FX					0	0	0	0	0	0	0	0	0
3/1/2008	DETROIT	MI	48223	27	2/20/2004	75000	Z	24	24	79.62	4/1/2006	C	Y	WHOLESAI	92	59765.41	9/1/2004	2	WHOLESAI	682	9000	2Y	24	2/1/2006		3	0	0	0	0	0	0	0	0	0
3/1/2006	SUN CITY	CA	92586	49	2/5/2004	0	L	24	24	94.58	4/1/2006	C	Y	WHOLESAI	95	240612.12	9/1/2004	2	WHOLESAI	586	0	2Y	36	2/1/2007	STD		0	0	0	0	0	0	0	0	0
	STOCKTON	CA	95209	37	1/20/2004	0	Z			69.44		C	Y	WHOLESAI	70	208552.26	9/1/2004	0	WHOLESAI	774	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
2/1/2006	OCEANSID	CA	92057	35	1/29/2004	0	Z	24	24	94.49	3/1/2006	J	Y	WHOLESAI	95	482286.73	9/1/2004	2	WHOLESAI	566	0	2Y	24	1/1/2006	STD		0	0	0	0	0	0	0	0	0
3/1/2008	NEW ORLE	LA	70114	47	2/5/2004	79000	S	24	24	89.59	4/1/2006	C	Y	WHOLESAI	94.87	70852.58	9/1/2004	2	WHOLESAI	577	3950	2Y	24	2/1/2006		4	0	0	0	0	0	0	0	0	0
	PLANO	TX	75094	25	1/27/2004	0	L			58.2		C	N	WHOLESAI	58.59	149133.13	9/1/2004	0	WHOLESAI	538	0	FX					0	0	0	0	0	0	0	0	0
2/1/2006	HOUSTON	TX	77033	33	2/9/2004	0	S	24	24	79.52	3/1/2006	C	N	WHOLESAI	80	119492.54	9/1/2004	2	WHOLESAI	660	0	2Y					0	0	0	0	0	0	0	0	0
	ORLANDO	FL	32839	24	1/30/2004	0	L			66.53		C	Y	WHOLESAI	68.18	73446.1	9/1/2004	0	WHOLESAI	671	0	FX	36	1/1/2007	STD		2	0	0	0	0	0	0	0	0
	JOHNSTON	RI	2919	34	1/26/2004	0	S			79.43		C	Y	WHOLESAI	80	254712.95	9/1/2004	0	WHOLESAI	645	0	FX	12	1/1/2005	10A		1	0	0	0	0	0	0	0	0
	LAS VEGAS	NV	89123	30	3/11/2004	0	Z			78.66		C	Y	WHOLESAI	78.97	122014.56	9/1/2004	0	WHOLESAI	597	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44125	25	1/31/2004	0	Z			94.53		C	N	WHOLESAI	95	104130.02	9/1/2004	0	WHOLESAI	532	0	FX					1	0	0	0	0	0	0	0	0
2/1/2008	CERES	CA	95307	28	1/20/2004	0	S	24	24	94.38	3/1/2006	C	Y	WHOLESAI	95	198579.57	9/1/2004	2	WHOLESAI	617	0	2Y	36	1/1/2007	STD		1	0	0	0	0	0	0	0	0
	JACKSON	MS	39209	43	3/17/2004	49000	Z			89.56		C	Y	WHOLESAI	90	43931.5	9/1/2004	0	WHOLESAI	658	0	FX	36	3/1/2007		4	0	0	0	0	0	0	0	0	0
3/1/2008	TUCSON	AZ	85741	26	2/5/2004	0	S	24	24	79.76	4/1/2006	C	N	WHOLESAI	80	115766.59	9/1/2004	2	WHOLESAI	578	0	2Y					0	1	0	0	0	0	0	0	0
	COLUMBUS	IN	47201	40	1/15/2004	0	Z			94.64		C	Y	WHOLESAI	95	90006.59	9/1/2004	0	WHOLESAI	587	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
	LIMINGTON	ME	4049	38	1/23/2004	0	Z			69.17		C	N	WHOLESAI	69.68	107436.07	9/1/2004	0	WHOLESAI	577	0	FX					0	0	0	0	0	0	0	0	0
2/1/2006	CUSHING	OK	74023	36	1/26/2004	70500	Z	24	24	79.68	3/1/2006	C	Y	WHOLESAI	80	56240.35	9/1/2004	2	WHOLESAI	502	0	2Y	24	1/1/2006	STD		1	0	0	0	0	0	0	0	0
	DALLAS	TX	75208	1	1/26/2004	0	S			84.62		C	Y	WHOLESAI	85	105909.98	9/1/2004	0	WHOLESAI	552	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
3/1/2006	CHICAGO	IL	60617	26	2/17/2004	0	L	24	24	89.63	4/1/2006	C	N	WHOLESAI	90	107707.21	9/1/2004	2	WHOLESAI	669	0	2Y					0	0	0	0	0	0	0	0	0
	NEW ORLE	LA	70115	33	1/28/2004	0	Z			89.55		C	Y	WHOLESAI	90	87210.51	9/1/2004	0	WHOLESAI	531	0	FX	36	1/1/2007		4	1	0	0	0	0	0	0	0	0
	KATY	TX	77449	50	1/21/2004	0	Z			73.68		C	N	WHOLESAI	75	111835.56	9/1/2004	0	WHOLESAI	516	0	FX					3	2	0	0	0	0	0	0	0
2/1/2006	RICHMONE	TX	77469	41	1/27/2004	164000	Z	24	24	89.7	3/1/2006	C	Y	WHOLESAI	90	147253.69	9/1/2004	2	WHOLESAI	508	0	2Y	24	1/1/2006	STD		0	1	0	0	0	0	0	0	0
	LOS ANGEI	CA	90034	4	1/28/2004	0	Z			84.34		J	Y	WHOLESAI	85	439063.75	9/1/2004	0	WHOLESAI	750	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
2/1/2008	OLYMPIA	WA	98501	49	1/22/2004	180000	Z	24	24	89.64	3/1/2006	C	Y	WHOLESAI	90	161533.88	9/1/2004	2	WHOLESAI	555	0	2Y	12	1/1/2005	STD		1	0	0	0	0	0	0	0	0
3/1/2006	ROCKWALL	TX	75032	49	2/5/2004	137450	S	24	24	94.45	4/1/2006	C	Y	WHOLESAI	95	129928.33	9/1/2004	2	WHOLESAI	638	0	2Y	24	2/1/2008	STD		1	0	0	0	0	0	0	0	0
	GILLETT	WI	54124	38	2/20/2004	80000	Z			87.34		C	Y	WHOLESAI	100	69936.15	9/1/2004	0	WHOLESAI	587	8000	FX	36	2/1/2007		11	0	0	0	0	0	0	0	0	0
	NEW GENE	PA	16457	38	3/3/2004	0	Z			88.65		C	Y	WHOLESAI	90	62437.97	9/1/2004	0	WHOLESAI	565	0	FX	36	3/1/2007		9	1	0	0	0	0	0	0	0	0
3/1/2008	BARNESVIL	GA	30204	27	2/6/2004	0	Z	24	24	88.93	4/1/2006	C	Y	WHOLESAI	89.41	75662.63	9/1/2004	2	WHOLESAI	682	0	2Y	24	2/1/2008		15	0	0	0	0	0	0	0	0	0
	STEVENSV	MD	21666	45	1/22/2004	0	L			94.42		C	N	WHOLESAI	95	234574.28	9/1/2004	0	WHOLESAI	635	0	FX					0	0	0	0	0	0	0	0	0
	DALLAS	TX	75216	42	2/6/2004	0	Z			79.75		C	N	WHOLESAI	80	75841.93	9/1/2004	0	WHOLESAI	527	0	FX					0	1	0	0	0	0	0	0	0
	QUEEN CR	AZ	85242	19	3/1/2004	0	Z			74.65		C	Y	WHOLESAI	75	112054.6	9/1/2004	0	WHOLESAI	535	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0	0
	CHICAGO	IL	60620	48	2/11/2004	0	Z			89.58		C	N	WHOLESAI	90	98878.89	9/1/2004	0	WHOLESAI	553	0	FX					0	0	0	0	0	0	0	0	0
3/1/2006	HAWTHOR	CA	90250	27	2/18/2004	305000	S	24	24	94.18	4/1/2006	C	N	WHOLESAI	95	287616.18	9/1/2004	2	WHOLESAI	827	0	2Y					2	0	0	0	0	0	0	0	0
	SEABROOI	TX	77586	41	1/26/2004	0	S			74.42		C	N	WHOLESAI	74.82	316532.93	9/1/2004	0	WHOLESAI	702	0	FX					0	0	0	0	0	0	0	0	0
2/1/2006	ORANGEVI	CA	95662	53	1/21/2004	0	Z	24	24	74.54	3/1/2006	C	Y	WHOLESAI	74.9	190216.56	9/1/2004	2	WHOLESAI	555	0	2Y	24	1/1/2006	STD		0	0	0	0	0	0	0	0	0
3/1/2006	AVOCA	MI	48006	51	2/17/2004	0	Z	24	24	74.49	4/1/2006	C	Y	WHOLESAI	75	188550.39	9/1/2004	2	WHOLESAI	543	0	2Y	36	2/1/2007		3	1	0	0	0	0	0	0	0	0
	CHARLOTT	MI	48813	49	1/29/2004	0	S			81.57		C	Y	WHOLESAI	63.16	157764.52	9/1/2004	0	WHOLESAI	728	0	FX	36	1/1/2007		3	0	0	0	0	0	0	0	0	0
	HUMBLE	TX	77396	44	2/4/2004	0	Z			78.07		C	N	WHOLESAI	80	115173.65	9/1/2004	0	WHOLESAI	619	0	FX					0	0	0	0	0	0	0	0	0
3/1/2007	CHICAGO	IL	60628	42	2/6/2004	155000	S	36	36	84.7	4/1/2007	C	N	WHOLESAI	85	131448.59	9/1/2004	2	WHOLESAI	585	0	3Y					0	0	0	0	0	0	0	0	0
2/1/2008	HENDERSC	NV	89074	46	1/30/2004	0	L	24	24	89.59	3/1/2006	C	Y	WHOLESAI	90	179299.38	9/1/2004	2	WHOLESAI	540	0	2Y	24	1/1/2008	STD		0	0	0	0	0	0	0	0	0
2/1/2006	GLENDALE	AZ	85302	50	1/22/2004	0	Z	24	24	86.61	3/1/2006	C	Y	WHOLESAI	37.4	88721.5	9/1/2004	2	WHOLESAI	645	0	2Y	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
	DAYTON	NY	14041	28	2/17/2004	0	Z			89.61		C	Y	WHOLESAI	90	57391.66	9/1/2004	0	WHOLESAI	613	0	FX	12	2/1/2005		6	0	0	0	0	0	0	0	0	0
2/1/2008	HIGHLAND	TX	77562	41	2/10/2004	0	Z	24	24	79.39	3/1/2006	C	N	WHOLESAI	80	128088	9/1/2004	2	WHOLESAI	591	0	2Y					1	0	0	0	0	0	0	0	0
3/1/2007	ORANGE	NJ	7050	49	2/13/2004	155000	Z	36	36	89.45	4/1/2007	C	N	WHOLESAI	90	138932.97	9/1/2004	2	WHOLESAI	617	0	3Y					0	0	0	0	0	0	0	0	0
	ALPINE	TX	79830	36	2/17/2004	0	S			78.55		C	N	WHOLESAI	76.92	139433.52	9/1/2004	0	WHOLESAI	712	0	FX					0	0	0	0	0	0	0	0	0
	BOERNE	TX	78006	43	2/10/2004	0	S			41.23		C	N	WHOLESAI	41.97	119941.21	9/1/2004	0	WHOLESAI	740	0	FX					0	0	0	0	0	0	0	0	0
3/1/2006	MOLINE	IL	61265	37	2/23/2004	0	Z	24	24	87.56	4/1/2006	C	N	WHOLESAI	87.91	56553.86	9/1/2004	2	WHOLESAI	574	0	2Y					2	0	0	0	0	0	0	0	0
	MARRERO	LA	70072	42	1/28/2004	0	Z			55.94		C	Y	WHOLESAI	57.14	39404.01	9/1/2004	0	WHOLESAI	633	0	FX	36	1/1/2007		4	0	0	0	0	0	0	0	0	0
	JAMAICA	NY	11435	44	2/17/2004	0	Z			77.54		C	Y	WHOLESAI	77.92	299017.38	9/1/2004	0	WHOLESAI	646	0	FX	12	2/1/2005		6	0	0	0	0	0	0	0	0	0
2/1/2007	ENGLEWO	NJ	7631	46	1/30/2004	280000	Z	36	36	89.58	3/1/2007	C	N	WHOLESAI	90	242190.29	9/1/2004	2	WHOLESAI	600	0	3Y					0	0	0	0	0	0	0	0	0
2/1/2006	BROOKLYN	NY	11212	47	1/29/2004	0	Z	24	24	77.54	3/1/2006	C	N	WHOLESAI	78	209718.13	9/1/2004	2	WHOLESAI	537	0	2Y					0	0	0	0	0	0	0	0	0
3/1/2006	MIRA LOM	CA	91752	35	2/24/2004	0	Z	24	24	89.53	4/1/2006	C	Y	WHOLESAI	90	201803.51	9/1/2004	2	WHOLESAI	537	0	2Y	36	2/1/2007	STD		1	0	0	0	0	0	0	0	0
2/1/2006	LAS VEGAS	NV	89119	35	1/22/2004	103000	Z	24	24	89.6	3/1/2006	C	Y	WHOLESAI	90	92406.33	9/1/2004	2	WHOLESAI	594	0	2Y	24	1/1/2008	STD		0	0	0	0	0	0	0	0	0
	SEBAGO	ME	4029	50	2/6/2004	0	Z			66.05		C	Y	WHOLESAI	67	199109.14	9/1/2004	0	WHOLESAI	640	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0	0	0
	BROOKLYN	MN	55445	22	1/23/2004	0	Z			88.54		C	Y	WHOLESAI	89.02	189773.46	9/1/2004	0	WHOLESAI	611	0	FX	36	1/1/2007		13	1	0	0	0	0	0	0	0	0
3/1/2006	WILLINGBO	NJ	8046	50	2/27/2004	256000	Z	24	24	94.41	4/1/2006	C	N	WHOLESAI	95	241259.45	9/1/2004	2	WHOLESAI	601	0	2Y					0	0	0	0	0	0	0	0	0
	DETROIT	MI	48206	27	2/25/2004	0	Z			94.68		C	Y	WHOLESAI	95	119432.71	9/1/2004	0	WHOLESAI	617	0	FX	36	2/1/2007		3	0	0	0	0	0	0	0	0	0
	HARPER W	MI	48225	48	1/28/2004	0	Z			89.35		C	N	WHOLESAI	90	143262.18	9/1/2004	0	WHOLESAI	616	0	FX					0	0	0	0	0	0	0	0	0
	LAKE VILLA	IN	46349	49	1/26/2004	0	Z			94.47		C	Y	WHOLESAI	95	146656.19	9/1/2004	0	WHOLESAI	601	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0	0	0
2/1/2006	SAINT LOU	MO	63132	31	1/30/2004	60000	Z	24	24	89.61	3/1/2006	C	Y	WHOLESAI	95	53798.12	9/1/2004	2	WHOLESAI	566	3000	2Y	24	1/1/2006	58		0	0	0	0	0	0	0	0	0
2/1/2006	NEW KENS	PA	19503	49	1/27/2004	69000	Z	24	24	94.62	3/1/2006	C	Y	WHOLESAI	95	75404.52	9/1/2004	2	WHOLESAI	515	8900	2Y	24	1/1/2006		9	0	0	0	0	0	0	0	0	0
	CHOCTAW	OK	73020	27	2/11/2004	0	Z			79.59		C	Y	WHOLESAI	80	96390.67	9/1/2004	0	WHOLESAI	566	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0	0	0
	BERLIN	CT	6037	47	2/25/2004	0	Z			35.93		C	Y	WHOLESAI	36.36	99201.82	9/1/2004	0	WHOLESAI	563	0	FX	24	2/1/2006	STD		0	0	0	0	0	0	0	0	0
	BRENTWO	CA	94513	39	2/10/2004	0	Z			84.64		J	Y	WHOLESAI	85	374650.28	9/1/2004	0	WHOLESAI	533	0	FX	36	2/1/2007	STD		2	1	0	0	0	0	0	0	0
	JACKSONV	FL	32218	49	2/4/2004	0	Z			89.33		C	Y	WHOLESAI	90	147513.88	9/1/2004	0	WHOLESAI	571	0	FX	36	2/1/2007	STD		1	0	0	0	0	0	0	0	0
3/1/2007	MASTIC	NY	11950	32	2/10/2004	0	S	36	36	87.73	4/1/2007	J	N	WHOLESAI	88.24	373565.58	9/1/2004	2	WHOLESAI	627	0	3Y					0	0	0	0	0	0	0	0	0
2/1/2008	YONKERS	NY	10704	36	1/30/2004	0	Z	24	24	82.79	3/1/2008	J	N	WHOLESAI	83.33	497670.98	9/1/2004	2	WHOLESAI	613	0	2Y					1	0	0	0	0	0	0	0	0
	SANDUSKY	OH	44870	44	2/4/2004	0	Z			94.6		C	Y	WHOLESAI	95	100418.64	9/1/2004	0	WHOLESAI	565	0	FX	36	2/1/2007		8	1	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44104	42	2/17/2004	0	Z			89.6		C	N	WHOLESAI	90	80762.03	9/1/2004	0	WHOLESAI	593	0	FX					0	0	0	0	0	0	0	0	0
4/1/2006	DOVER	DE	19904	47	3/1/2004	0	Z	24	24	94.63	5/1/2006	C	Y	WHOLESAI	95	127854.07	9/1/2004	2	WHOLESAI	600	0	2Y	24	3/1/2006	STD		0	0	0	0	0	0	0	0	0
	GLENDORA	CA	91741	42	2/20/2004	580000	L			89.37		J	Y	WHOLESAI	90	518979.89	9/1/2004	0	WHOLESAI	670	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0	0	0
2/1/2006	RENTON	WA	98056	11	1/30/2004	0	Z	24	24	89.47	3/1/2006	C	Y	WHOLESAI	90	313420.31	9/1/2004	2	WHOLESAI	624	0	2Y	24	1/1/2006	STD		0	0	0	0	0	0	0	0	0

3/1/2006	HOLLYWO(	FL	33027	14	2/11/2004	0	L		24	24	82.41	4/1/2006	C	Y	WHOLESAI	82.84	270046.28	9/1/2004	2	WHOLESAI	822	0	2Y		24	2/1/2008	STD		1	0	0	0
	GOLDEN V	AZ	86413	33	1/21/2004	0	Z				89.35		C	Y	WHOLESAI	90	74239.54	9/1/2004	0	WHOLESAI	679	0	FX		36	1/1/2007	STD		0	0	0	0
	DEWITT	MI	48820	46	1/21/2004	0	Z				89.46		C	N	WHOLESAI	90	154138.99	9/1/2004	0	WHOLESAI	599	0	FX						0	0	0	0
	AMITY	OR	97101	35	3/15/2004	0	Z				74.67		C	Y	WHOLESAI	75	164426.93	9/1/2004	0	WHOLESAI	623	0	FX		36	3/1/2007	STD		0	0	0	0
3/1/2006	AUBURN	WA	98001	46	2/12/2004	235000	Z		24	24	94.62	4/1/2006	C	Y	WHOLESAI	95	222656.91	9/1/2004	2	WHOLESAI	581	0	2Y		24	2/1/2006	STD		0	0	0	0
	ROOSEVEL	NY	11575	47	1/29/2004	0	Z				94.62		C	Y	WHOLESAI	95	246305.76	9/1/2004	0	WHOLESAI	580	0	FX		12	1/1/2005		6	1	0	0	0
2/1/2006	DELRAY BE	FL	33448	39	1/16/2004	530000	S		24	24	74.41	3/1/2006	J	Y	WHOLESAI	93.87	394834.71	9/1/2004	2	WHOLESAI	695	100000	2Y		24	1/1/2006	STD		0	0	0	0
	ALLIANCE	OH	44601	49	1/27/2004	0	Z				89.56		C	N	WHOLESAI	90	78022.44	9/1/2004	0	WHOLESAI	505	0	FX						1	0	0	0
3/1/2006	CHICAGO	IL	60636	47	2/10/2004	0	Z		24	24	74.79	4/1/2006	C	N	WHOLESAI	75	78602.8	9/1/2004	2	WHOLESAI	521	0	2Y						1	3	1	0
	HEPHZIBAI	GA	30815	33	2/5/2004	0	Z				84.88		C	N	WHOLESAI	86.53	90976.83	9/1/2004	0	WHOLESAI	657	0	FX						0	0	0	0
3/1/2006	LAYTON	UT	84040	29	2/5/2004	166000	Z		24	24	94.63	4/1/2006	C	Y	WHOLESAI	95	156341.89	9/1/2004	2	WHOLESAI	586	0	2Y		24	2/1/2006	STD		0	0	0	0
3/1/2006	NEWARK	NJ	7112	41	2/17/2004	189000	S		24	24	94.62	4/1/2006	C	N	WHOLESAI	95	178957.73	9/1/2004	2	WHOLESAI	637	0	2Y						0	0	0	0
2/1/2006	HARVEY	IL	60426	28	1/27/2004	92000	Z		24	24	94.47	3/1/2006	C	N	WHOLESAI	95	87051.49	9/1/2004	2	WHOLESAI	602	0	2Y						0	0	0	0
2/1/2006	TONAWANI	NY	14150	21	1/21/2004	60000	Z		24	24	89.47	3/1/2006	C	N	WHOLESAI	90	53776.05	9/1/2004	2	WHOLESAI	568	0	2Y						0	0	0	0
2/1/2006	ALBUQUER	NM	87110	22	2/11/2004	150000	Z		24	24	89.46	3/1/2006	C	N	WHOLESAI	90	134411.15	9/1/2004	2	WHOLESAI	574	0	2Y						0	0	0	0
	SHARON	MA	2067	42	2/6/2004	0	Z				77.34		C	Y	WHOLESAI	77.95	320507.42	9/1/2004	0	WHOLESAI	700	0	FX		36	2/1/2007		2	0	0	0	0
3/1/2006	ALEXANDR	LA	71303	49	2/9/2004	0	Z		24	24	82.67	4/1/2006	C	Y	WHOLESAI	83	81953.89	9/1/2004	2	WHOLESAI	548	0	2Y		24	2/1/2006		4	0	0	0	0
	LATTA	SC	29565	28	3/10/2004	85000	Z				79.7		C	N	WHOLESAI	95	67796.22	9/1/2004	0	WHOLESAI	573	12750	FX						0	0	0	0
	CENTEREA	NY	11720	41	1/26/2004	0	Z				56.56		C	Y	WHOLESAI	59	169609.74	9/1/2004	0	WHOLESAI	614	0	FX		12	1/1/2005		6	0	0	0	0
2/1/2006	HIALEAH	FL	33018	39	1/27/2004	0	L		24	24	60.45	3/1/2006	C	Y	WHOLESAI	60.98	79887.26	9/1/2004	2	WHOLESAI	696	0	2Y		36	1/1/2007	STD		0	0	0	0
2/1/2006	HOUSTON	TX	77072	34	1/26/2004	76500	Z		24	24	89.54	3/1/2006	C	Y	WHOLESAI	90	68590.3	9/1/2004	2	WHOLESAI	566	0	2Y		24	1/1/2006	STD		0	0	0	0
3/1/2006	ASHLAND (	TN	37015	46	2/6/2004	0	Z		24	24	94.59	4/1/2006	C	Y	WHOLESAI	95	177006.53	9/1/2004	2	WHOLESAI	582	0	2Y		24	2/1/2006	STD		1	0	0	0
	BALTIMORI	MD	21229	18	3/4/2004	0	L				74.82		C	N	WHOLESAI	75	51675.42	9/1/2004	0	WHOLESAI	537	0	FX						1	0	0	0
	INVER GRC	MN	55076	37	2/4/2004	0	Z				89.44		C	Y	WHOLESAI	90	241921.34	9/1/2004	0	WHOLESAI	688	0	FX		36	2/1/2007		13	0	0	0	0
3/1/2007	LAKEWOOI	NJ	8701	49	2/4/2004	202500	S		36	36	94.61	4/1/2007	C	N	WHOLESAI	95	189352.7	9/1/2004	2	WHOLESAI	651	0	3Y						0	0	0	0
4/1/2006	YAZOO CIT	MS	39194	27	3/10/2004	65000	Z		24	24	84.71	5/1/2006	C	Y	WHOLESAI	85	55138.42	9/1/2004	2	WHOLESAI	581	0	2Y		24	3/1/2006		4	0	0	0	0
	BALTIMORI	MD	21229	19	3/5/2004	0	Z				74.81		C	N	WHOLESAI	75	56164.53	9/1/2004	0	WHOLESAI	505	0	FX						1	0	0	0
	VENTURA	CA	93001	29	1/30/2004	0	S				64.62		C	Y	WHOLESAI	65	222023.69	9/1/2004	0	WHOLESAI	568	0	FX		36	1/1/2007	STD		8	0	0	0
4/1/2007	CHICAGO	IL	60609	47	3/15/2004	0	Z		36	36	71.79	5/1/2007	C	N	WHOLESAI	72	107748.71	9/1/2004	2	WHOLESAI	509	0	3Y						2	1	0	0
	SAN FRAN	CA	94124	37	1/22/2004	0	Z				58.94		C	Y	WHOLESAI	59.42	307228.68	9/1/2004	0	WHOLESAI	587	0	FX		36	1/1/2007	STD		0	0	0	0
4/1/2006	PEEKSKILL	NY	10566	45	3/12/2004	368000	S		24	24	94.69	5/1/2006	C	N	WHOLESAI	95	344178.94	9/1/2004	2	WHOLESAI	628	0	2Y						0	0	0	0
3/1/2006	RIO RICO	AZ	85648	26	2/11/2004	77500	L		24	24	94.64	4/1/2006	C	Y	WHOLESAI	95	73439.62	9/1/2004	2	WHOLESAI	609	0	2Y		24	2/1/2006	STD		0	0	0	0
	SAVANNAI	GA	31404	50	2/3/2004	0	Z				81.3		C	N	WHOLESAI	81.73	84819.3	9/1/2004	0	WHOLESAI	539	0	FX						0	0	0	0
3/1/2006	BAKER	LA	70714	26	2/9/2004	0	Z		24	24	86.47	4/1/2006	C	Y	WHOLESAI	86.82	129654.8	9/1/2004	2	WHOLESAI	503	0	2Y		24	2/1/2006		4	3	2	0	0
	BALTIMORI	MD	21229	21	3/4/2004	0	L				74.82		C	N	WHOLESAI	75	54671.07	9/1/2004	0	WHOLESAI	505	0	FX						1	0	0	0
2/1/2006	CINCINNAT	OH	45240	33	1/23/2004	0	Z		24	24	79.48	3/1/2006	C	Y	WHOLESAI	80	79551.6	9/1/2004	2	WHOLESAI	605	0	2Y		24	1/1/2006		0	0	0	0	0
3/1/2007	STONE MO	GA	30088	25	2/27/2004	0	Z		36	36	89.63	4/1/2007	C	N	WHOLESAI	90	134630.29	9/1/2004	2	WHOLESAI	609	0	3Y						0	0	0	0
3/1/2006	EASTPOINT	MI	48021	32	2/1/2004	0	Z		24	24	84.59	4/1/2006	C	Y	WHOLESAI	85	111843.17	9/1/2004	2	WHOLESAI	537	0	2Y		36	2/1/2007		3	4	1	0	0
2/1/2006	RAYTOWN	MO	64133	40	1/29/2004	79000	Z		24	24	79.59	3/1/2006	C	Y	WHOLESAI	80	62971.73	9/1/2004	2	WHOLESAI	528	0	2Y		24	1/1/2006	5B		0	0	0	0
	KNOXVILLE	TN	37917	28	2/11/2004	0	S				89.62		C	Y	WHOLESAI	90	71800.85	9/1/2004	0	WHOLESAI	655	0	FX		36	2/1/2007	STD		0	0	0	0
	EASTON	PA	18040	42	3/10/2004	0	Z				74.82		C	Y	WHOLESAI	75	82345.77	9/1/2004	0	WHOLESAI	522	0	FX		36	3/1/2007		9	3	2	0	0
	LANCASTE	TX	75134	42	2/23/2004	0	Z				79.69		C	N	WHOLESAI	80	63731.2	9/1/2004	0	WHOLESAI	528	0	FX						0	0	0	0
	OKLAHOM	OK	73107	48	1/30/2004	0	Z				82.21		C	Y	WHOLESAI	84.38	65977.03	9/1/2004	0	WHOLESAI	815	0	FX		36	1/1/2007	STD		0	0	0	0
3/1/2006	NEW CAST	IN	47362	19	2/10/2004	63000	S		24	24	79.72	4/1/2006	C	Y	WHOLESAI	85	50255.84	9/1/2004	2	WHOLESAI	643	3150	2Y		24	2/1/2006	STD		0	0	0	0
	HEMLOCK	MI	48626	29	3/5/2004	0	Z				84.66		C	Y	FLOW	85	143256.16	9/1/2004	0	CORRESPC	575	0	FX		36	3/1/2007		3	0	0	0	0
3/1/2007	DALLAS	TX	75232	50	2/5/2004	300000	S		36	36	84.62	4/1/2007	C	Y	WHOLESAI	95	254250.92	9/1/2004	2	WHOLESAI	568	30000	3Y		36	2/1/2007	STD		1	0	0	0
3/1/2006	SAN RAFA	CA	94903	48	2/12/2004	0	Z		24	24	76.29	4/1/2006	J	Y	WHOLESAI	76.8	477864.1	9/1/2004	2	WHOLESAI	681	0	2Y		24	2/1/2006	STD		0	0	0	0
	CAVE JUN	OR	97523	38	3/3/2004	0	S				79.34		C	Y	WHOLESAI	88.44	101631.7	9/1/2004	0	WHOLESAI	674	24000	FX		36	3/1/2007	STD		0	0	0	0
2/1/2006	NAUGATUK	CT	6770	46	1/20/2004	97000	S		24	24	84.7	3/1/2006	C	Y	WHOLESAI	85	82241.82	9/1/2004	2	WHOLESAI	555	0	2Y		24	1/1/2006	STD		0	0	0	0
	DALLAS	TX	75211	42	2/3/2004	0	Z				63.84		C	N	WHOLESAI	64.81	103522.17	9/1/2004	0	WHOLESAI	549	0	FX						2	0	0	0
2/1/2006	ANDOVER	MN	55304	38	2/6/2004	0	Z		24	24	89.85	3/1/2006	C	Y	WHOLESAI	90.25	179928.24	9/1/2004	2	WHOLESAI	584	0	2Y		24	2/1/2006		13	0	0	0	0
	FORT WAY	IN	46806	42	2/3/2004	0	Z				89.58		C	Y	WHOLESAI	90	62803.58	9/1/2004	0	WHOLESAI	603	0	FX		36	2/1/2007	STD		0	0	0	0
	NEWARK	NJ	7104	26	2/3/2004	0	S				71.92		C	N	WHOLESAI	72.22	129644.01	9/1/2004	0	WHOLESAI	615	0	FX						0	0	0	0
	HAMBURG	PA	19526	30	3/9/2004	0	Z				89.21		C	Y	WHOLESAI	90	120861.49	9/1/2004	0	WHOLESAI	573	0	FX		36	3/1/2007		9	0	0	0	0
	TIFFIN	OH	44883	19	1/30/2004	205000	Z				89.48		C	Y	WHOLESAI	90	183742.39	9/1/2004	0	WHOLESAI	608	0	FX		36	1/1/2007		8	0	0	0	0
	GAINESVIL	FL	32609	37	3/26/2004	0	Z				74.32		C	Y	WHOLESAI	75	72358.19	9/1/2004	0	WHOLESAI	550	0	FX		36	3/1/2007	STD		0	0	0	0
3/1/2006	COCOA	FL	32927	32	2/17/2004	157000	Z		24	24	74.62	4/1/2006	C	Y	WHOLESAI	75	117352.8	9/1/2004	2	WHOLESAI	689	0	2Y		24	2/1/2006	STD		0	0	0	0
	VANCOUVE	WA	98684	40	2/3/2004	198742	Z				79.52		C	Y	WHOLESAI	80	157184.15	9/1/2004	0	WHOLESAI	625	0	FX		36	2/1/2007	STD		0	0	0	0
3/1/2006	SPRINGFIE	OH	45506	45	2/17/2004	0	Z		24	24	74.64	4/1/2006	C	Y	WHOLESAI	75	59811.06	9/1/2004	2	WHOLESAI	610	0	2Y		24	2/1/2006		8	1	0	0	0
	MARION	SC	29571	39	2/6/2004	0	Z				77.87		C	N	WHOLESAI	78.28	71784.17	9/1/2004	0	WHOLESAI	594	0	FX						0	0	0	0
2/1/2006	HOUSTON	TX	77017	35	1/27/2004	0	Z		24	24	79.66	3/1/2006	C	N	WHOLESAI	80	57026.04	9/1/2004	2	WHOLESAI	510	0	2Y						0	0	0	0
	MINNEAPO	MN	55419	44	2/11/2004	0	Z				79.6		J	Y	WHOLESAI	80	374756.35	9/1/2004	0	WHOLESAI	563	0	FX		36	2/1/2007		13	0	0	0	0
3/1/2006	MANALAPA	NJ	7726	24	2/24/2004	374900	S		24	24	79.39	4/1/2006	C	N	WHOLESAI	79.81	298150.66	9/1/2004	2	WHOLESAI	635	0	2Y						0	0	0	0
	SAN DIEGC	CA	92128	35	1/26/2004	0	Z				79.58		C	Y	WHOLESAI	80	239115.98	9/1/2004	0	WHOLESAI	551	0	FX		36	1/1/2007	STD		1	0	0	0
2/1/2007	ROUND RC	TX	78681	44	1/28/2004	0	L		36	36	79.51	3/1/2007	C	N	WHOLESAI	80	211685.1	9/1/2004	2	WHOLESAI	597	0	3Y						0	0	0	0
3/1/2006	STANHOPE	NJ	7874	41	2/24/2004	155000	S		24	24	94.61	4/1/2006	C	N	WHOLESAI	95	146641.07	9/1/2004	2	WHOLESAI	658	0	2Y						0	0	0	0
3/1/2007	SHILLINGT	PA	19607	40	2/9/2004	0	L		36	36	89.7	4/1/2007	C	Y	WHOLESAI	90	74623.02	9/1/2004	2	WHOLESAI	589	0	3Y		36	2/1/2007		9	2	0	0	0
	SAINT LOU	MO	63114	47	2/2/2004	0	Z				84.58		C	Y	WHOLESAI	85	68570.02	9/1/2004	0	WHOLESAI	589	0	FX		36	2/1/2007	5A		0	0	0	0
	THE COLOI	TX	75056	22	2/10/2004	0	Z				79.53		C	N	WHOLESAI	80	82057.64	9/1/2004	0	WHOLESAI	575	0	FX						0	0	0	0
3/1/2006	PHOENIX	AZ	85033	26	2/6/2004	0	S		24	24	89.56	4/1/2006	C	Y	WHOLESAI	90	105854.94	9/1/2004	2	WHOLESAI	571	0	2Y		24	2/1/2006	STD		0	0	0	0
2/1/2007	JUSTIN	TX	76247	40	2/4/2004	0	Z		36	36	93.32	3/1/2007	C	Y	WHOLESAI	93.82	158894.68	9/1/2004	2	WHOLESAI	593	0	3Y		36	2/1/2007	STD		0	0	0	0
3/1/2006	HOUSTON	TX	77066	36	2/17/2004	0	L		24	24	89.02	4/1/2006	C	N	WHOLESAI	89.46	57691.38	9/1/2004	2	WHOLESAI	626	0	2Y						0	0	0	0
	PINEVILLE	LA	71360	47	2/9/2004	0	Z				80.57		C	Y	WHOLESAI	81.02	69744.79	9/1/2004	0	WHOLESAI	599	0	FX		36	2/1/2007		4	0	0	0	0
	LAKE WOR	FL	33462	55	2/4/2004	0	L				72.35		C	Y	WHOLESAI	72.73	159444.3	9/1/2004	0	WHOLESAI	572	0	FX		36	2/1/2007	STD		0	0	0	0
3/1/2006	ROCKAWA	NJ	7866	44	2/26/2004	341700	S		24	24	89.67	4/1/2006	C	N	WHOLESAI	90	306776.84	9/1/2004	2	WHOLESAI	553	0	2Y						0	0	0	0
3/1/2008	SCOTTSDA	AZ	85257	23	2/10/2004	0	S		24	24	84.55	4/1/2006	C	Y	WHOLESAI	85	179649.08	9/1/2004	2	WHOLESAI	656	0	2Y		12	2/1/2005	STD		1	0	0	0
	SANTA CLA	CA	91350	49	2/26/2004	335000	Z				89.45		C	Y	WHOLESAI	90	300267.21	9/1/2004	0	WHOLESAI	849	0	FX		24	2/1/2006	STD		0	0	0	0

2/1/2007	DALTON	GA	30720	35	1/31/2004	0	Z		36	36	88.17	3/1/2007	C	N	WHOLESAI	88.79	268397.62	9/1/2004	2	WHOLESAI	581	0	3Y				1	0	0	0	0
3/1/2006	TUCSON	AZ	85719	10	2/4/2004	115000	Z		24	24	84.22	4/1/2008	C	Y	WHOLESAI	65	73856.17	9/1/2004	2	WHOLESAI	579	0	2Y	24	2/1/2006	STD	0	0	0	0	0
3/1/2008	GENEVA	OH	44041	48	2/9/2004	0	Z		24	24	89.6	4/1/2008	C	Y	WHOLESAI	90	87940.9	9/1/2004	2	WHOLESAI	534	0	2Y	24	2/1/2006	8	0	0	0	0	0
	INDIANAPC	IN	46218	43	2/9/2004	0	S				88.08		C	Y	WHOLESAI	88.43	101362.82	9/1/2004	0	WHOLESAI	685	0	FX	36	2/1/2007	STD	0	0	0	0	0
3/1/2007	AVONDALE	AZ	85323	46	2/6/2004	0	Z		36	36	94.52	4/1/2007	C	Y	WHOLESAI	95	94680.88	9/1/2004	2	WHOLESAI	580	0	3Y	36	2/1/2007	STD	0	0	0	0	0
3/1/2008	RIVERSIDE	IL	60546	30	2/25/2004	0	Z		24	24	90.84	4/1/2006	C	N	WHOLESAI	91.13	194222.53	9/1/2004	2	WHOLESAI	553	0	2Y				1	0	0	0	0
3/1/2008	VANCOUVE	WA	98682	35	2/25/2004	0	Z		24	24	89.61	4/1/2008	C	Y	WHOLESAI	90	123845.93	9/1/2004	2	WHOLESAI	559	0	2Y	24	2/1/2008	STD	0	0	0	0	0
	WEBSTER	FL	33597	47	2/9/2004	0	Z				79.66		C	Y	WHOLESAI	86.09	75725.84	9/1/2004	0	WHOLESAI	524	5789	FX	36	2/1/2007	STD	0	0	0	0	0
	CHICAGO	IL	60644	44	2/24/2004	0	Z				74.53		C	N	WHOLESAI	75	179068.97	9/1/2004	0	WHOLESAI	642	0	FX				0	0	0	0	0
3/1/2007	AKRON	OH	0000	36	2/17/2004	0	Z		36	36	94.61	4/1/2007	C	Y	WHOLESAI	95	76739.25	9/1/2004	2	WHOLESAI	594	0	3Y	36	2/1/2007	8	0	0	0	0	0
	READING	PA	19605	41	2/9/2004	0	Z				88.55		C	N	WHOLESAI	89.49	96425.7	9/1/2004	0	WHOLESAI	617	0	FX				0	0	0	0	0
3/1/2006	CUMBERLA	MD	21502	23	2/24/2004	0	S		24	24	89.54	4/1/2006	C	N	WHOLESAI	90	124649.28	9/1/2004	2	WHOLESAI	655	0	2Y				0	0	0	0	0
	HOUSTON	TX	77043	39	2/2/2004	0	Z				79.68		C	N	WHOLESAI	80	103703.77	9/1/2004	0	WHOLESAI	505	0	FX				0	0	0	0	0
	LONG BEA	CA	90805	55	2/6/2004	0	Z				74.44		C	Y	WHOLESAI	75	246195.51	9/1/2004	0	WHOLESAI	661	0	FX	36	2/1/2007	STD	0	0	0	0	0
	ELLABELL	GA	31308	49	3/11/2004	0	Z				74.69		C	N	WHOLESAI	75	105862.47	9/1/2004	0	WHOLESAI	619	0	FX				0	0	0	0	0
3/1/2006	INGLEWOC	CA	90303	35	2/6/2004	0	Z		24	24	53.22	4/1/2006	C	Y	WHOLESAI	53.69	158931.39	9/1/2004	2	WHOLESAI	693	0	2Y	24	2/1/2006	STD	2	0	0	0	0
	BATON RO	LA	70805	46	2/19/2004	0	Z				79.68		C	Y	WHOLESAI	80	55849.69	9/1/2004	0	WHOLESAI	514	0	FX	36	2/1/2007	4	0	0	0	0	0
3/1/2006	PITTSBURC	CA	94565	43	2/11/2004	0	Z		24	24	92.53	4/1/2006	C	Y	WHOLESAI	93	278058.92	9/1/2004	2	WHOLESAI	518	0	2Y	36	2/1/2007	STD	1	0	0	0	0
	ALLEN	TX	75002	30	2/9/2004	0	Z				79.52		C	N	WHOLESAI	80	116201.52	9/1/2004	0	WHOLESAI	624	0	FX				2	0	0	0	0
	GROVE CIT	OH	43123	38	3/29/2004	0	S				78.66		C	N	WHOLESAI	80	149972.09	9/1/2004	0	WHOLESAI	636	0	FX				0	0	0	0	0
	RIVERDALE	MD	20737	37	3/4/2004	0	Z				73.25		C	N	WHOLESAI	73.53	124625.43	9/1/2004	0	WHOLESAI	583	0	FX				0	0	0	0	0
	NEWARK	NJ	7102	19	2/11/2004	290000	S				89.68		C	N	WHOLESAI	90	260173.25	9/1/2004	0	WHOLESAI	677	0	FX				0	0	0	0	0
	TOMBALL	TX	77377	18	2/9/2004	0	S				79.53		C	N	WHOLESAI	80	330393.15	9/1/2004	0	WHOLESAI	685	0	FX				0	0	0	0	0
3/1/2008	ALTON	IL	62002	30	2/10/2004	0	L		24	24	38.07	4/1/2008	C	N	WHOLESAI	38.24	84809.07	9/1/2004	2	WHOLESAI	564	0	2Y				0	0	0	0	0
	PULASKI	TN	38478	27	1/30/2004	0	S				89.71		C	Y	WHOLESAI	90	56572.44	9/1/2004	0	WHOLESAI	570	0	FX	36	1/1/2007	STD	2	0	0	0	0
	MECHANIC	MD	20659	32	2/10/2004	0	Z				89.42		C	N	WHOLESAI	90	192660.19	9/1/2004	0	WHOLESAI	655	0	FX				0	0	0	0	0
2/1/2006	GOLDEN	CO	80401	49	2/9/2004	0	L		24	24	94.52	3/1/2008	C	Y	WHOLESAI	94.98	306464.63	9/1/2004	2	WHOLESAI	583	0	2Y	24	2/1/2006	STD	0	0	0	0	0
2/1/2006	MESA	AZ	85202	23	1/30/2004	0	S		24	24	89.68	3/1/2008	C	Y	WHOLESAI	90	68225.44	9/1/2004	2	WHOLESAI	534	0	2Y	24	1/1/2008	STD	1	0	0	0	0
	MIDDLEPO	NY	14105	44	2/9/2004	0	S				79.67		C	Y	WHOLESAI	80	57402.14	9/1/2004	0	WHOLESAI	587	0	FX	12	2/1/2005	6	2	0	0	0	0
3/1/2006	MARGATE	FL	33063	39	2/6/2004	0	Z		24	24	89.67	4/1/2006	C	Y	WHOLESAI	90	134589.42	9/1/2004	2	WHOLESAI	541	0	2Y	24	2/1/2006	STD	0	0	0	0	0
3/1/2006	HIALEAH	FL	33015	42	2/2/2004	155000	Z		24	24	94.42	4/1/2006	C	Y	WHOLESAI	95	146853.55	9/1/2004	2	WHOLESAI	643	0	2Y	24	2/1/2006	STD	0	0	0	0	0
	PORT HUE	CA	93041	50	2/4/2004	0	L				94.56		J	Y	WHOLESAI	95	359898.52	9/1/2004	0	WHOLESAI	584	0	FX	36	2/1/2007	STD	0	0	0	0	0
3/1/2006	SARTELL	MN	56377	33	2/11/2004	0	Z		24	24	69.62	4/1/2006	C	Y	WHOLESAI	70	149956.6	9/1/2004	2	WHOLESAI	612	0	2Y	36	2/1/2007	15	0	0	0	0	0
3/1/2007	ORLANDO	FL	32818	31	2/13/2004	0	Z		36	36	89.58	4/1/2007	C	Y	WHOLESAI	90	167774.52	9/1/2004	2	WHOLESAI	510	0	3Y	36	2/1/2007	STD	1	0	0	0	0
3/1/2006	STOCKTON	CA	95209	28	2/19/2004	0	L		24	24	89.53	4/1/2006	C	Y	WHOLESAI	90	228701.36	9/1/2004	2	WHOLESAI	625	0	2Y	24	2/1/2006	STD	0	0	0	0	0
3/1/2006	DETROIT	MI	48228	41	2/13/2004	0	Z		24	24	89.54	4/1/2006	C	Y	WHOLESAI	90	82512.87	9/1/2004	2	WHOLESAI	541	0	2Y	24	2/1/2008	3	0	0	0	0	0
	EUGENE	OR	97405	36	3/11/2004	160500	Z				89.61		C	Y	WHOLESAI	90	144074.79	9/1/2004	0	WHOLESAI	653	0	FX	36	3/1/2007	STD	0	0	0	0	0
2/1/2008	DALLAS	TX	75243	50	1/28/2004	179000	Z		24	24	89.6	3/1/2006	C	Y	WHOLESAI	90	160594.82	9/1/2004	2	WHOLESAI	559	0	2Y	24	1/1/2006	STD	0	0	0	0	0
2/1/2006	AMERICAN	CA	94503	39	2/6/2004	0	S		24	24	88.03	3/1/2006	J	Y	WHOLESAI	89.41	357787.07	9/1/2004	2	WHOLESAI	735	0	2Y	24	2/1/2008	STD	0	0	0	0	0
2/1/2006	SIMPSONV	SC	29681	25	2/2/2004	0	Z		24	24	89.59	3/1/2006	C	N	WHOLESAI	90	71760.85	9/1/2004	2	WHOLESAI	555	0	2Y				2	0	0	0	0
2/1/2007	WOODSTO	GA	30189	49	1/30/2004	0	Z		36	36	87.31	3/1/2007	C	N	WHOLESAI	87.95	217867.24	9/1/2004	2	WHOLESAI	622	0	3Y				0	0	0	0	0
	ATLANTA	GA	30311	2	1/30/2004	0	Z				79.57		J	Y	WHOLESAI	80	438321.97	9/1/2004	0	WHOLESAI	610	0	FX	24	1/1/2006	15	0	0	0	0	0
3/1/2008	NEW YORK	NY	10469	26	2/9/2004	0	Z		24	24	82.07	4/1/2006	C	N	WHOLESAI	82.5	492865.79	9/1/2004	2	WHOLESAI	678	0	2Y				0	0	0	0	0
	BALTIMORI	MD	21224	10	3/16/2004	0	S				89.68		C	N	WHOLESAI	90	57437.43	9/1/2004	0	WHOLESAI	684	0	FX				0	0	0	0	0
3/1/2006	HUNTINGTO	CA	92647	24	3/4/2004	0	Z		24	24	69.1	4/1/2006	J	Y	WHOLESAI	69.44	498346.19	9/1/2004	2	WHOLESAI	533	0	2Y	24	3/1/2006	STD	1	0	0	0	0
	MIAMI	FL	33142	48	2/9/2004	0	Z				86.82		C	Y	WHOLESAI	87.27	95666.57	9/1/2004	0	WHOLESAI	605	0	FX	36	2/1/2007	STD	0	0	0	0	0
3/1/2007	CHICAGO	IL	60645	50	2/24/2004	0	Z		36	36	94.65	4/1/2007	C	N	WHOLESAI	95	317478.04	9/1/2004	2	WHOLESAI	588	0	3Y				1	0	0	0	0
	AURORA	IL	60506	50	2/11/2004	0	Z				49.87		G	N	WHOLESAI	50.18	62958.22	9/1/2004	0	WHOLESAI	546	0	FX				0	0	0	0	0
3/1/2006	CHICAGO	IL	60637	47	2/11/2004	199000	Z		24	24	89.58	4/1/2006	C	N	WHOLESAI	90	178563.3	9/1/2004	2	WHOLESAI	740	0	2Y				0	0	0	0	0
2/1/2006	MIAMI	FL	33186	38	1/28/2004	195000	L		24	24	89.41	3/1/2006	C	Y	WHOLESAI	90	174682.48	9/1/2004	2	WHOLESAI	633	0	2Y	36	1/1/2007	STD	0	0	0	0	0
2/1/2006	WHITTIER	CA	90605	41	1/31/2004	0	Z		24	24	59.2	3/1/2006	C	Y	WHOLESAI	59.59	219040.28	9/1/2004	2	WHOLESAI	535	0	2Y	24	1/1/2006	STD	0	0	0	0	0
3/1/2006	CHANNELV	TX	77530	27	2/20/2004	0	Z		24	24	69.69	4/1/2006	C	N	WHOLESAI	70	102522.84	9/1/2004	2	WHOLESAI	552	0	2Y				1	0	0	0	0
	HATBORO	PA	19040	45	2/28/2004	0	Z				79.67		C	Y	WHOLESAI	80	142006.08	9/1/2004	0	WHOLESAI	531	0	FX	36	2/1/2007	9	8	1	0	0	0
	ALBERTVIL	MN	55301	23	2/6/2004	0	S				88.28		C	Y	WHOLESAI	88.65	90960.66	9/1/2004	0	WHOLESAI	670	0	FX	36	2/1/2007	13	1	0	0	0	0
4/1/2007	BUFFALO	NY	14215	34	3/10/2004	0	Z		36	36	78.68	5/1/2007	C	N	WHOLESAI	79.1	52785.26	9/1/2004	2	WHOLESAI	634	0	3Y				0	0	0	0	0
	HIALEAH	FL	33018	42	1/30/2004	0	Z				63.59		C	Y	WHOLESAI	64.04	72839.87	9/1/2004	0	WHOLESAI	605	0	FX	36	1/1/2007	STD	0	0	0	0	0
	GOSHEN	IN	46526	23	2/9/2004	0	Z				82.76		C	Y	WHOLESAI	83.15	73771.54	9/1/2004	0	WHOLESAI	669	0	FX	36	2/1/2007	STD	0	0	0	0	0
3/1/2006	EASTPOINT	MI	48021	33	2/10/2004	0	Z		24	24	89.61	4/1/2008	C	Y	WHOLESAI	90	127344.09	9/1/2004	2	WHOLESAI	528	0	2Y	36	2/1/2007	3	0	0	0	0	0
4/1/2006	JACKSON	MI	49203	40	3/5/2004	0	Z		24	24	89.6	5/1/2006	C	Y	WHOLESAI	90	94247.25	9/1/2004	2	WHOLESAI	656	0	2Y	24	3/1/2008	3	0	0	0	0	0
3/1/2006	ESTACADA	OR	97023	44	2/17/2004	0	Z		24	24	89.61	4/1/2006	C	Y	WHOLESAI	90	131025.41	9/1/2004	2	WHOLESAI	568	0	2Y	24	2/1/2006	STD	0	0	0	0	0
2/1/2006	WAYNE	ME	4284	44	2/5/2004	0	Z		24	24	89.42	3/1/2006	C	N	WHOLESAI	90	165678.94	9/1/2004	2	WHOLESAI	579	0	2Y				0	0	0	0	0
	FREEPORT	NY	11520	48	1/31/2004	0	Z				89.46		J	Y	WHOLESAI	90	340640.88	9/1/2004	0	WHOLESAI	601	0	FX	12	1/1/2005	6	2	0	0	0	0
3/1/2008	CHICAGO	IL	60617	50	2/9/2004	110000	Z		24	24	84.65	4/1/2008	C	N	WHOLESAI	95	93247.76	9/1/2004	2	WHOLESAI	525	11000	2Y				0	0	0	0	0
	HANFORD	CA	93230	42	1/30/2004	0	Z				69.42		C	Y	WHOLESAI	69.93	99477.84	9/1/2004	0	WHOLESAI	653	0	FX	36	1/1/2007	STD	0	0	0	0	0
4/1/2006	NORTH LAS	NV	89032	44	3/25/2004	0	Z		24	24	59.92	5/1/2006	C	Y	WHOLESAI	60	47960.18	9/1/2004	2	WHOLESAI	534	0	2Y	24	3/1/2006	STD	0	0	0	0	0
3/1/2006	GRAFTON	OH	44044	43	2/24/2004	0	Z		24	24	89.59	4/1/2006	C	Y	WHOLESAI	90	150712.17	9/1/2004	2	WHOLESAI	523	0	2Y	36	2/1/2007	8	0	1	0	0	0
2/1/2007	PARK RIDG	IL	60068	30	2/3/2004	0	S		36	36	89.33	3/1/2007	J	N	WHOLESAI	89.89	415745.6	9/1/2004	2	WHOLESAI	691	0	3Y				0	0	0	0	0
3/1/2006	PINCKNEY	MI	48169	55	2/2/2004	0	Z		24	24	93.85	4/1/2006	C	Y	WHOLESAI	94.38	300877.61	9/1/2004	2	WHOLESAI	606	0	2Y	36	2/1/2007	3	2	0	0	0	0
	MONTEREY	CA	91754	44	2/4/2004	0	Z				79.38		C	Y	WHOLESAI	80	232260.88	9/1/2004	0	WHOLESAI	769	0	FX	36	2/1/2007	STD	0	0	0	0	0
	VALLEJO	CA	94589	41	1/31/2004	0	S				76.06		C	Y	WHOLESAI	76.61	224842.06	9/1/2004	0	WHOLESAI	653	0	FX	36	1/1/2007	STD	0	0	0	0	0
	MOJAVE	CA	93501	32	2/11/2004	0	Z				88.68		C	Y	WHOLESAI	90	71404.43	9/1/2004	0	WHOLESAI	608	0	FX	36	2/1/2007	STD	1	0	0	0	0
2/1/2007	LOS ANGEI	CA	91343	43	2/6/2004	365000	S		36	36	94.43	3/1/2007	J	Y	WHOLESAI	95	344968.19	9/1/2004	2	WHOLESAI	669	0	3Y	36	2/1/2007	STD	0	0	0	0	0
	HONOLULU	HI	96825	38	3/19/2004	595000	Z				89.32		J	Y	WHOLESAI	90	532077.29	9/1/2004	0	WHOLESAI	749	0	FX	36	3/1/2007	STD	0	0	0	0	0
	SOMERTOI	AZ	85350	14	3/15/2004	0	S				71.43		C	Y	WHOLESAI	72.22	129151.68	9/1/2004	0	WHOLESAI	695	0	FX	36	3/1/2007	STD	0	0	0	0	0
3/1/2008	DETROIT	MI	48227	42	2/10/2004	110000	Z		24	24	89.69	4/1/2006	C	Y	WHOLESAI	95	98774.34	9/1/2004	2	WHOLESAI	517	5500	2Y	24	2/1/2006	3	0	0	0	0	0
2/1/2008	MILPITAS	CA	95035	39	1/31/2004	0	Z		24	24	89.23	3/1/2006	J	Y	WHOLESAI	89.89	406431.21	9/1/2004	2	WHOLESAI	674	0	2Y	36	1/1/2007	STD	0	0	0	0	0
3/1/2006	ALMA	MI	48801	27	2/17/2004	0	Z		24	24	68.7	4/1/2006	C	Y	WHOLESAI	69.23	89375.44	9/1/2004	2	WHOLESAI	592	0	2Y	24	2/1/2006	3	0	0	0	0	0

3/1/2006	PORTLANC OR	97217	49	2/9/2004	0	Z		24	24	94.46	4/1/2006	C	Y	WHOLESAI	95	241099.7	9/1/2004	2	WHOLESAI	670	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
	APOPKA FL	32703	26	2/13/2004	0	S				67.24		C	Y	WHOLESAI	68.66	96153.14	9/1/2004	0	WHOLESAI	673	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0
3/1/2006	HYDE PARI MA	2136	34	2/11/2004	474000	Z		24	24	94.57	4/1/2006	J	Y	WHOLESAI	95	448964.01	9/1/2004	2	WHOLESAI	583	0	2Y	36	2/1/2007		2	0	0	0	0	0	0	0
	LEAGUE CI TX	77573	50	2/6/2004	0	S				74.58		C	N	WHOLESAI	75	112065.52	9/1/2004	0	WHOLESAI	672	0	FX					0	0	0	0	0	0	0
2/1/2007	CHICAGO IL	60620	49	1/28/2004	0	Z		36	36	94.41	3/1/2007	C	N	WHOLESAI	95	127683.3	9/1/2004	2	WHOLESAI	601	0	3Y					0	0	0	0	0	0	0
	QUINLAN TX	75474	25	1/29/2004	59000	S				89.62		C	Y	WHOLESAI	90	52937.29	9/1/2004	0	WHOLESAI	630	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0
	PHILADELF PA	19111	49	3/26/2004	0	Z				76.87		C	Y	WHOLESAI	77.27	76181.22	9/1/2004	0	WHOLESAI	637	0	FX	36	3/1/2007		9	0	0	0	0	0	0	0
	EAST STRC PA	18301	38	3/3/2004	0	Z				89.48		C	Y	WHOLESAI	90	143443.87	9/1/2004	0	WHOLESAI	651	0	FX	36	3/1/2007		9	0	0	0	0	0	0	0
3/1/2006	DAYTON OH	45420	36	2/10/2004	129000	S		24	24	89.45	4/1/2006	C	Y	WHOLESAI	89.92	115593.16	9/1/2004	2	WHOLESAI	609	0	2Y	36	2/1/2007		8	1	0	0	0	0	0	0
3/1/2006	PHOENIX AZ	85032	48	2/13/2004	0	S		24	24	94.6	4/1/2006	C	Y	WHOLESAI	95	102314.73	9/1/2004	2	WHOLESAI	629	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	ALDAN PA	19018	39	2/9/2004	160000	Z		24	24	89.52	4/1/2006	C	Y	WHOLESAI	90	143494.95	9/1/2004	2	WHOLESAI	578	0	2Y	24	2/1/2006		9	0	0	0	0	0	0	0
	NORWALK IA	50211	48	2/2/2004	0	Z				78.4		C	N	WHOLESAI	78.79	214074.68	9/1/2004	0	WHOLESAI	565	0	FX					1	0	0	0	0	0	0
2/1/2006	HOBART IN	46342	43	2/3/2004	145000	Z		24	24	84.53	3/1/2006	C	Y	WHOLESAI	95	122783.17	9/1/2004	2	WHOLESAI	509	14500	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	ORLANDO FL	32808	47	2/17/2004	0	Z		24	24	89.54	4/1/2006	C	N	WHOLESAI	89.92	98720.57	9/1/2004	2	WHOLESAI	562	0	2Y					0	0	0	0	0	0	0
	MINNEAPO MN	55433	43	2/9/2004	0	Z				79.7		C	Y	WHOLESAI	87.44	193120.98	9/1/2004	0	WHOLESAI	508	18000	FX	36	2/1/2007		13	0	1	0	0	0	0	0
	CLEVELAN OH	44105	49	2/10/2004	0	Z				94.46		C	N	WHOLESAI	95	93689.8	9/1/2004	0	WHOLESAI	626	0	FX					0	1	0	0	0	0	0
3/1/2006	VICTORVIL CA	92392	18	2/6/2004	0	Z		24	24	72.18	4/1/2006	C	Y	WHOLESAI	72.73	79595.41	9/1/2004	2	WHOLESAI	589	0	2Y	36	2/1/2007	STD		0	1	0	0	0	0	0
	BAKERSFIE CA	93308	39	2/17/2004	0	Z				84.62		C	Y	WHOLESAI	85	53352.7	9/1/2004	0	WHOLESAI	532	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0
3/1/2006	SEATTLE WA	98118	45	2/12/2004	0	Z		24	24	94.6	4/1/2006	C	N	WHOLESAI	95	269801.31	9/1/2004	2	WHOLESAI	582	0	2Y					0	0	0	0	0	0	0
3/1/2006	CLEVELAN OH	44108	41	2/5/2004	75000	Z		24	24	89.6	4/1/2006	C	Y	WHOLESAI	95	67299.72	9/1/2004	2	WHOLESAI	619	3750	2Y	24	2/1/2006		8	0	0	0	0	0	0	0
	MOORHEAI MN	56560	49	2/9/2004	0	Z				94.64		C	N	WHOLESAI	95	102748.49	9/1/2004	0	WHOLESAI	582	0	FX					0	0	0	0	0	0	0
3/1/2006	WORCESTI MA	1603	40	2/13/2004	252500	Z		24	24	89.39	4/1/2006	C	Y	WHOLESAI	90	226221.11	9/1/2004	2	WHOLESAI	756	0	2Y	24	2/1/2006		2	0	0	0	0	0	0	0
	EAST CHIC IN	46312	42	3/5/2004	0	Z				89.69		C	Y	WHOLESAI	90	52057.05	9/1/2004	0	WHOLESAI	573	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0
3/1/2006	PORT CHAI FL	33954	39	2/24/2004	98800	Z		24	24	89.62	4/1/2006	C	Y	WHOLESAI	95	88689.05	9/1/2004	2	WHOLESAI	516	4940	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	AKRON OH	44306	31	2/9/2004	0	Z		24	24	89.67	4/1/2006	C	Y	WHOLESAI	90	63746.64	9/1/2004	2	WHOLESAI	576	0	2Y	24	2/1/2006		8	0	0	0	0	0	0	0
4/1/2006	PALM DESI CA	92260	45	3/2/2004	0	L		24	24	79.63	5/1/2006	C	Y	WHOLESAI	80	183316.13	9/1/2004	2	WHOLESAI	698	0	2Y	24	3/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	LAS VEGAS NV	89102	32	2/24/2004	500000	Z		24	24	79.68	4/1/2006	J	Y	WHOLESAI	80	398926.51	9/1/2004	2	WHOLESAI	524	0	2Y	12	2/1/2005	STD		2	0	0	0	0	0	0
	HOUSTON TX	77078	26	2/9/2004	0	Z				73.27		C	N	WHOLESAI	73.68	69656.16	9/1/2004	0	WHOLESAI	558	0	FX					0	0	0	0	0	0	0
3/1/2006	BARBERTC OH	44203	28	2/5/2004	60900	Z		24	24	94.59	4/1/2006	C	Y	WHOLESAI	95	57641.93	9/1/2004	2	WHOLESAI	582	0	2Y	24	2/1/2006		8	0	0	0	0	0	0	0
4/1/2007	NORTH BA FL	33141	49	3/3/2004	295000	Z		36	36	94.73	5/1/2007	C	Y	WHOLESAI	95	279777.61	9/1/2004	2	WHOLESAI	584	0	3Y	24	3/1/2006	STD		0	0	0	0	0	0	0
	ELIZABETH CO	80107	34	1/30/2004	0	Z				87.37		C	Y	WHOLESAI	88	218643.97	9/1/2004	0	WHOLESAI	642	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0
3/1/2006	HARBOR B MI	48441	44	2/9/2004	0	Z		24	24	89.58	4/1/2006	C	Y	WHOLESAI	90	99591.58	9/1/2004	2	WHOLESAI	589	0	2Y	36	2/1/2007		3	0	0	0	0	0	0	0
	TAMPA FL	33605	10	3/16/2004	0	Z				56.13		C	Y	WHOLESAI	56.33	42151.47	9/1/2004	0	WHOLESAI	524	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0
	WATERTOI NY	13601	44	2/9/2004	0	L				89.66		C	Y	WHOLESAI	90	85229.14	9/1/2004	0	WHOLESAI	621	0	FX	12	2/1/2005		6	0	0	0	0	0	0	0
3/1/2006	SAINT LOU MO	63116	35	2/10/2004	0	Z		24	24	89.56	4/1/2006	C	Y	WHOLESAI	90	53824.85	9/1/2004	2	WHOLESAI	706	0	2Y	24	2/1/2006	5B		0	0	0	0	0	0	0
3/1/2006	OAKFORD PA	19053	17	2/24/2004	0	L		24	24	89.71	4/1/2006	C	Y	WHOLESAI	90	142793.47	9/1/2004	2	WHOLESAI	619	0	2Y	24	2/1/2006		9	3	1	0	0	0	0	0
2/1/2007	CHICAGO IL	60617	38	2/4/2004	0	Z		36	36	89.69	3/1/2007	C	N	WHOLESAI	90	152631.47	9/1/2004	2	WHOLESAI	550	0	3Y					4	1	0	0	0	0	0
	CLEVELAN OH	44108	42	1/30/2004	83000	S				84.3		C	Y	WHOLESAI	85	70041.93	9/1/2004	0	WHOLESAI	596	0	FX	36	1/1/2007		8	0	0	0	0	0	0	0
3/1/2006	PHOENIX AZ	85031	18	2/20/2004	0	S		24	24	84	4/1/2006	C	Y	WHOLESAI	84.55	92505.17	9/1/2004	2	WHOLESAI	708	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
	SNOHOMIS WA	98290	48	3/10/2004	0	Z				84.62		J	Y	WHOLESAI	84.99	402651.36	9/1/2004	0	WHOLESAI	681	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0
3/1/2006	SARATOGA UT	84043	42	2/17/2004	300000	Z		24	24	89.51	4/1/2006	C	Y	WHOLESAI	94.83	269025.13	9/1/2004	2	WHOLESAI	604	14300	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	BEND OR	97702	33	2/3/2004	0	Z		24	24	85.47	4/1/2006	C	Y	WHOLESAI	85.94	219213.34	9/1/2004	2	WHOLESAI	583	0	2Y	36	2/1/2007	STD		0	0	0	0	0	0	0
	KATY TX	77449	45	2/24/2004	0	Z				72.75		C	N	WHOLESAI	73.79	75010.34	9/1/2004	0	WHOLESAI	642	0	FX					0	0	0	0	0	0	0
3/1/2006	PEEKSKILL NY	10566	38	2/9/2004	0	S		24	24	90.56	4/1/2006	C	N	WHOLESAI	90.91	299030.25	9/1/2004	2	WHOLESAI	571	0	2Y					0	0	0	0	0	0	0
	SUNBURY PA	17801	51	4/1/2004	0	Z				68.57		C	Y	WHOLESAI	68.83	52880.8	9/1/2004	0	WHOLESAI	618	0	FX	24	4/1/2006		9	2	0	0	0	0	0	0
	PHOENIX AZ	85009	7	2/18/2004	0	S				83.54		C	Y	WHOLESAI	85	67226.47	9/1/2004	0	WHOLESAI	658	0	FX	36	2/1/2007	STD		1	0	0	0	0	0	0
2/1/2006	SURPRISE AZ	85374	49	1/30/2004	133000	Z		24	24	89.57	3/1/2006	C	Y	WHOLESAI	90	119297.2	9/1/2004	2	WHOLESAI	511	0	2Y	24	1/1/2006	STD		2	0	0	0	0	0	0
3/1/2006	SUWANEE GA	30024	45	2/4/2004	0	Z		24	24	94.48	4/1/2006	C	N	WHOLESAI	95	327501.7	9/1/2004	2	WHOLESAI	605	0	2Y					0	0	0	0	0	0	0
3/1/2006	MIAMI FL	33127	23	2/13/2004	0	Z		24	24	89.51	4/1/2006	C	Y	WHOLESAI	90	112089.86	9/1/2004	2	WHOLESAI	596	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
	NUTLEY NJ	7110	39	3/24/2004	280000	Z				89.52		C	N	WHOLESAI	90	250918.84	9/1/2004	0	WHOLESAI	779	0	FX					0	0	0	0	0	0	0
3/1/2006	HOPATCOI NJ	7843	42	2/6/2004	170000	S		24	24	94.6	4/1/2006	C	N	WHOLESAI	95	160934.09	9/1/2004	2	WHOLESAI	677	0	2Y					0	0	0	0	0	0	0
	LYMAN SC	29365	38	4/28/2004	0	Z				77.99		C	N	WHOLESAI	78.16	67926.19	9/1/2004	0	WHOLESAI	553	0	FX					0	0	0	0	0	0	0
3/1/2006	MACON GA	31211	42	2/17/2004	0	Z		24	24	88.9	4/1/2006	C	N	WHOLESAI	89.33	133455.11	9/1/2004	2	WHOLESAI	562	0	2Y					0	0	0	0	0	0	0
	KANSAS CI MO	64131	28	3/5/2004	0	Z				78.74		C	Y	WHOLESAI	80	52755.43	9/1/2004	0	WHOLESAI	627	0	FX	36	3/1/2007	5A		0	0	0	0	0	0	0
3/1/2006	MASSILLOI OH	44646	45	2/6/2004	156000	Z		24	24	89.64	4/1/2006	C	Y	WHOLESAI	95	140027.01	9/1/2004	2	WHOLESAI	527	7800	2Y	36	2/1/2007		8	0	0	0	0	0	0	0
4/1/2006	ROOSEVEI NY	11575	50	3/8/2004	0	Z		24	24	81.15	5/1/2006	C	N	WHOLESAI	81.48	219289.28	9/1/2004	2	WHOLESAI	601	0	2Y					0	0	0	0	0	0	0
3/1/2006	BELLINGHA MA	2019	35	2/25/2004	0	Z		24	24	94.63	4/1/2006	C	Y	WHOLESAI	95	331638.95	9/1/2004	2	WHOLESAI	587	0	2Y	24	2/1/2006		2	2	0	0	0	0	0	0
3/1/2006	JACKSON WY	83001	49	2/17/2004	0	Z		24	24	67.58	4/1/2006	C	N	WHOLESAI	68.03	289225.31	9/1/2004	2	WHOLESAI	644	0	2Y					2	0	0	0	0	0	0
3/1/2006	SOUTH BEI IN	46613	36	2/11/2004	76000	Z		24	24	84.61	4/1/2006	C	Y	WHOLESAI	85	64352.41	9/1/2004	2	WHOLESAI	698	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	DETROIT MI	48212	47	2/4/2004	82000	S		24	24	79.59	4/1/2006	C	Y	WHOLESAI	80	65376.52	9/1/2004	2	WHOLESAI	600	0	2Y	36	2/1/2007		3	0	0	0	0	0	0	0
	EVERETT WA	98208	48	2/27/2004	0	Z				79.54		C	Y	WHOLESAI	80	234868.61	9/1/2004	0	WHOLESAI	645	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0
2/1/2006	SALT LAKE UT	84101	36	2/10/2004	95000	Z		24	24	84.49	3/1/2006	C	Y	WHOLESAI	85	80339.08	9/1/2004	2	WHOLESAI	671	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	YAKIMA WA	98903	53	2/11/2004	0	Z		24	24	74.03	4/1/2006	C	Y	WHOLESAI	74.38	179444.33	9/1/2004	2	WHOLESAI	561	0	2Y	24	2/1/2006	STD		3	0	1	0	0	0	0
3/1/2006	STOW NY	14785	25	2/17/2004	0	Z		24	24	59.88	4/1/2006	C	N	WHOLESAI	60	113852.13	9/1/2004	2	WHOLESAI	527	0	2Y					0	0	0	0	0	0	0
3/1/2006	GOOSE CR SC	29445	49	2/23/2004	0	Z		24	24	89.55	4/1/2006	C	N	WHOLESAI	90	87010.04	9/1/2004	2	WHOLESAI	530	0	2Y					0	0	0	0	0	0	0
3/1/2006	ROSEVILLE MI	48066	46	2/17/2004	0	S		24	24	75.95	4/1/2006	C	Y	WHOLESAI	76.34	99669.21	9/1/2004	2	WHOLESAI	683	0	2Y	24	2/1/2006		3	0	0	0	0	0	0	0
	NEW ROCH NY	10801	50	2/9/2004	0	Z				89.41		C	Y	WHOLESAI	90	313211.86	9/1/2004	0	WHOLESAI	618	0	FX	12	2/1/2005		6	0	0	0	0	0	0	0
	MIAMI FL	33181	30	1/30/2004	68900	S				79.58		C	Y	WHOLESAI	80	54916.96	9/1/2004	0	WHOLESAI	718	0	FX	36	1/1/2007	STD		0	0	0	0	0	0	0
	PALM BAY FL	32909	48	2/4/2004	129000	Z				89.55		C	Y	WHOLESAI	90	115712.18	9/1/2004	0	WHOLESAI	729	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0
3/1/2006	HOUSTON TX	77053	26	2/17/2004	0	Z		24	24	79.66	4/1/2006	C	N	WHOLESAI	80	68214.48	9/1/2004	2	WHOLESAI	562	0	2Y					0	0	0	0	0	0	0
	NORWOOC NY	13668	44	2/11/2004	0	Z				88.24		C	Y	WHOLESAI	90	85881.55	9/1/2004	0	WHOLESAI	600	0	FX	12	2/1/2005		6	1	0	0	0	0	0	0
	MAPLE HEI OH	44137	46	2/9/2004	0	Z				94.47		C	Y	WHOLESAI	95	111687.36	9/1/2004	0	WHOLESAI	603	0	FX	36	2/1/2007		8	0	0	0	0	0	0	0
3/1/2006	KNOXVILLE TN	37922	41	2/4/2004	0	L		24	24	89.57	4/1/2006	C	Y	WHOLESAI	90	234160.33	9/1/2004	2	WHOLESAI	553	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
3/1/2006	RIVERSIDE CA	92508	47	2/5/2004	0	Z		24	24	79.52	4/1/2006	C	Y	WHOLESAI	80	286844.54	9/1/2004	2	WHOLESAI	629	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0
	DETROIT MI	48206	31	2/24/2004	0	L				89.69		C	Y	WHOLESAI	90	75874.84	9/1/2004	0	WHOLESAI	537	0	FX	36	2/1/2007		3	0	0	0	0	0	0	0
3/1/2006	JERSEY CI NJ	7305	50	2/26/2004	232500	Z		24	24	94.58	4/1/2006	C	N	WHOLESAI	95	220232.64	9/1/2004	2	WHOLESAI	612	0	2Y					0	0	0	0	0	0	0
	EAST ELMH NY	11369	25	2/11/2004	0	L				71.5		C	Y	WHOLESAI	71.98	383286.08	9/1/2004	0	WHOLESAI	667	0	FX	12	2/1/2005		6	1	0	0	0	0	0	0

| | | |

| | | |

| | | |

| | | |

	RANCHO C	CA	91739	42	3/19/2004	0	S			82.45		J	Y	WHOLESAI	82.83	408490.81	9/1/2004	0	WHOLESAI	657	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
3/1/2006	HIALEAH	FL	33015	42	2/28/2004	0	S	24	24	74.67	4/1/2006	C	Y	WHOLESAI	75	184520.15	9/1/2004	2	WHOLESAI	837	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
	COCOA	FL	32922	47	3/17/2004	0	Z			94.73		C	N	WHOLESAI	95	85309.11	9/1/2004	0	WHOLESAI	593	0	FX					0	0	0	0	0	0	0	0
	BANGOR	MI	49013	44	3/3/2004	0	Z			54.18		C	N	FLOW	54.35	74774.18	9/1/2004	0	CORRESPC	523	0	FX					0	0	0	0	0	0	0	0
4/1/2006	MILFORD	IA	51351	44	3/3/2004	0	L	24	24	79.78	5/1/2006	C	N	WHOLESAI	90	53484	9/1/2004	2	WHOLESAI	558	6700	2Y					0	0	0	0	0	0	0	0
3/1/2006	BRADENTC	FL	34208	48	2/27/2004	0	Z	24	24	79.65	4/1/2006	C	Y	WHOLESAI	80	119651	9/1/2004	2	WHOLESAI	540	0	2Y	24	2/1/2006	STD		2	0	0	0	0	0	0	0
4/1/2006	GREENSBC	NC	27405	33	3/15/2004	0	Z	24	24	94.87	5/1/2006	C	N	WHOLESAI	95	84373.41	9/1/2004	2	WHOLESAI	594	0	2Y					0	0	0	0	0	0	0	0
	LA PORTE	IN	46350	34	2/25/2004	0	Z			81.95		C	Y	WHOLESAI	82.38	86126.42	9/1/2004	0	WHOLESAI	725	0	FX	36	2/1/2007	STD		2	1	0	0	0	0	0	0
	BATTLE CR	MI	49015	24	3/31/2004	0	Z			84.74		C	Y	WHOLESAI	85	59389.86	9/1/2004	0	WHOLESAI	600	0	FX	36	3/1/2007		3	1	1	0	0	0	0	0	0
	ANGIER	NC	27501	50	3/23/2004	0	Z			79.68		C	N	WHOLESAI	80	123573.51	9/1/2004	0	WHOLESAI	585	0	FX					0	0	0	0	0	0	0	0
4/1/2007	PROSPECT	IL	60070	54	3/2/2004	0	L	36	36	74.81	5/1/2007	C	N	WHOLESAI	75	110829.62	9/1/2004	2	WHOLESAI	511	0	3Y					3	2	0	0	0	0	0	0
3/1/2006	HARLINGEI	TX	78550	31	2/28/2004	0	Z	24	24	87.07	4/1/2006	C	Y	WHOLESAI	88	130843.37	9/1/2004	2	WHOLESAI	552	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
4/1/2006	INKSTER	MI	48141	29	3/8/2004	0	S	24	24	79.72	5/1/2006	C	Y	WHOLESAI	80	43871.92	9/1/2004	2	WHOLESAI	656	0	2Y	36	3/1/2007		3	0	0	0	0	0	0	0	0
3/1/2006	SAINT LOU	MO	63113	16	2/25/2004	0	Z	24	24	89.52	4/1/2006	C	Y	WHOLESAI	90	59135.03	9/1/2004	2	WHOLESAI	603	0	2Y	36	2/1/2007	SB		1	0	0	0	0	0	0	0
	HAYWARD	CA	94544	43	3/5/2004	0	S			63.41		C	Y	WHOLESAI	63.83	250750.24	9/1/2004	0	WHOLESAI	734	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
3/1/2006	TUCSON	AZ	85705	46	2/20/2004	75000	Z	24	24	74.81	4/1/2006	C	Y	WHOLESAI	75	56009.43	9/1/2004	2	WHOLESAI	651	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
	CLARKSVIL	TN	37043	19	3/12/2004	0	Z			79.1		C	Y	WHOLESAI	80	57611.36	9/1/2004	0	WHOLESAI	736	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	GARFIELD	OH	44125	48	3/16/2004	0	Z			78.22		C	N	WHOLESAI	78.53	106551.02	9/1/2004	0	WHOLESAI	547	0	FX					0	0	0	0	0	0	0	0
	SANTA FE	TN	38482	37	3/19/2004	0	Z			84.69		C	Y	WHOLESAI	85	91598.39	9/1/2004	0	WHOLESAI	612	0	FX	36	3/1/2007	STD		2	0	0	0	0	0	0	0
	LAUDERHI	FL	33319	28	3/2/2004	0	S			83.33		C	Y	WHOLESAI	83.72	143448.22	9/1/2004	0	WHOLESAI	676	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	TIMBERON	NM	88350	47	3/30/2004	60000	Z			79.66		C	N	WHOLESAI	80	47878.92	9/1/2004	0	WHOLESAI	697	0	FX					0	0	0	0	0	0	0	0
	TOLEDO	OH	43609	49	3/8/2004	0	Z			84.47		C	N	WHOLESAI	85	41423.01	9/1/2004	0	WHOLESAI	564	0	FX					0	0	0	0	0	0	0	0
3/1/2006	MOUNT VE	KY	40456	29	3/3/2004	0	Z	24	24	94.8	4/1/2006	C	Y	WHOLESAI	95	61579.16	9/1/2004	2	WHOLESAI	591	0	2Y	36	3/1/2007	STD		0	0	0	0	0	0	0	0
4/1/2006	TOWN OF	NY	14525	48	3/9/2004	0	Z	24	24	84.67	5/1/2006	C	N	WHOLESAI	85	118722.58	9/1/2004	2	WHOLESAI	589	0	2Y					5	0	0	0	0	0	0	0
4/1/2006	IRVING	TX	75060	39	4/6/2004	0	Z	24	24	89.63	5/1/2006	C	N	WHOLESAI	70	69657.16	9/1/2004	2	WHOLESAI	511	0	2Y					0	0	1	1	0	0	0	0
3/1/2006	CLEVELAN	OH	44105	6	2/20/2004	90000	S	24	24	89.56	4/1/2006	C	Y	WHOLESAI	90	80667.4	9/1/2004	2	WHOLESAI	660	0	2Y	36	2/1/2007		8	0	0	0	0	0	0	0	0
	HIALEAH	FL	33015	47	3/4/2004	0	Z			94.65		C	Y	WHOLESAI	95	248358.8	9/1/2004	0	WHOLESAI	566	0	FX	36	3/1/2007	STD		1	0	0	0	0	0	0	0
	VALE	OR	97918	41	3/3/2004	0	Z			74.23		C	Y	WHOLESAI	74.55	81773.14	9/1/2004	0	WHOLESAI	647	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
3/1/2006	ATLANTA	GA	30318	36	3/2/2004	0	Z	24	24	89.64	4/1/2006	C	N	WHOLESAI	70	46005.26	9/1/2004	2	WHOLESAI	578	0	2Y					0	0	0	0	0	1	0	0
	TUSCALOC	AL	35401	34	3/8/2004	0	Z			93.3		C	Y	FLOW	95	85509.15	9/1/2004	0	CORRESPC	615	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	MEMPHIS	TN	38127	30	3/4/2004	56000	Z			89.71		C	N	WHOLESAI	90	50302.92	9/1/2004	0	WHOLESAI	654	0	FX					0	0	0	0	0	0	0	0
3/1/2006	PHOENIX	AZ	85031	34	2/27/2004	0	Z	24	24	87.32	4/1/2006	C	Y	WHOLESAI	87.83	113559.73	9/1/2004	2	WHOLESAI	703	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
	MIDLAND	TX	79701	47	3/23/2004	0	S			63.6		C	N	WHOLESAI	64	79623.48	9/1/2004	0	WHOLESAI	579	0	FX					0	0	0	0	0	0	0	0
3/1/2006	ATLANTA	GA	30316	46	2/25/2004	0	Z	24	24	78.66	4/1/2006	C	N	WHOLESAI	79.07	104799.26	9/1/2004	2	WHOLESAI	565	0	2Y					3	0	0	0	0	0	0	0
4/1/2007	PHILADELF	PA	19120	27	3/4/2004	0	Z	36	36	85.89	5/1/2007	C	Y	WHOLESAI	90	68845.68	9/1/2004	2	WHOLESAI	582	0	3Y	36	3/1/2007		9	0	0	0	0	0	0	0	0
4/1/2007	SYOSSET	NY	11791	48	3/5/2004	0	S	36	36	53.67	5/1/2007	C	N	WHOLESAI	53.92	273968.07	9/1/2004	2	WHOLESAI	582	0	3Y					1	0	0	0	0	0	0	0
3/1/2006	CLAREMOI	OK	74019	42	2/24/2004	0	S	24	24	74.74	4/1/2006	C	Y	WHOLESAI	75	179207.04	9/1/2004	2	WHOLESAI	528	0	2Y	24	2/1/2006	STD		0	0	1	0	0	0	0	0
	BELFAIR	WA	98528	26	3/11/2004	0	Z			79.44		C	Y	WHOLESAI	80	107386.15	9/1/2004	0	WHOLESAI	623	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	SILVER SPI	MD	20906	55	3/22/2004	0	Z			74.28		C	N	WHOLESAI	74.58	87793.73	9/1/2004	0	WHOLESAI	529	0	FX					3	0	0	0	0	0	0	0
	DECATUR	GA	30034	29	4/2/2004	167500	Z			89.68		C	Y	WHOLESAI	94.93	150482.63	9/1/2004	0	WHOLESAI	711	8250	FX	24	4/1/2006		15	0	0	0	0	0	0	0	0
3/1/2007	HOUSTON	TX	77064	49	2/27/2004	231928	S	36	36	84.7	4/1/2007	C	Y	WHOLESAI	85	196684	9/1/2004	2	WHOLESAI	569	0	3Y	36	2/1/2007	STD		0	0	0	0	0	0	0	0
	REDWOOD	CA	94063	47	3/10/2004	0	Z			79.56		J	Y	WHOLESAI	80	342412.93	9/1/2004	0	WHOLESAI	601	0	FX	36	3/1/2007	STD		1	0	0	0	0	0	0	0
3/1/2006	FORT WAY	IN	46806	38	2/28/2004	0	S	24	24	92.51	4/1/2006	C	Y	WHOLESAI	92.86	71322.12	9/1/2004	2	WHOLESAI	666	0	2Y	12	2/1/2006	STD		0	0	0	0	0	0	0	0
	BERWICK	LA	70342	49	3/16/2004	0	Z			77.1		C	Y	WHOLESAI	77.42	59851.43	9/1/2004	0	WHOLESAI	524	0	FX	36	3/1/2007		4	0	0	0	0	0	0	0	0
3/1/2006	SAN BERN	CA	92407	50	2/27/2004	154000	S	24	24	94.67	4/1/2006	C	Y	WHOLESAI	95	145011.81	9/1/2004	2	WHOLESAI	552	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
3/1/2006	MONROE	LA	71201	26	3/9/2004	0	Z	24	24	89.73	4/1/2006	C	Y	WHOLESAI	90	54790.7	9/1/2004	2	WHOLESAI	589	0	2Y	24	3/1/2006		4	4	1	0	0	0	0	0
4/1/2006	PEARLAND	TX	77584	27	3/24/2004	0	Z	24	24	64.8	5/1/2006	C	Y	WHOLESAI	65.03	100584.09	9/1/2004	2	WHOLESAI	535	0	2Y	24	3/1/2006	STD		0	0	1	0	0	0	0	0
4/1/2006	TRACY	CA	95304	49	3/25/2004	392611	S	24	24	79.6	5/1/2006	C	Y	WHOLESAI	80	313123.21	9/1/2004	2	WHOLESAI	567	0	2Y	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	PEARLAND	TX	77584	31	3/24/2004	0	Z			79.77		C	N	WHOLESAI	80	275534.78	9/1/2004	0	WHOLESAI	513	0	FX					1	1	0	0	0	0	0	0
	LONDON M	IL	61544	44	3/19/2004	0	L			79.64		C	N	WHOLESAI	80	114891.89	9/1/2004	0	WHOLESAI	748	0	FX					0	0	0	0	0	0	0	0
4/1/2006	TAMPA	FL	33611	37	3/10/2004	0	Z	24	24	89.64	5/1/2006	C	Y	WHOLESAI	90	132885.12	9/1/2004	2	WHOLESAI	655	0	2Y	24	3/1/2006	STD		1	0	0	0	0	0	0	0
	TUSKEGEE	AL	36083	43	3/30/2004	77700	Z			89.77		C	Y	WHOLESAI	90	69823.76	9/1/2004	0	WHOLESAI	576	0	FX	24	3/1/2006	STD		0	0	0	0	0	0	0	0
3/1/2006	SOUTH ELC	IL	60177	39	2/24/2004	0	Z	24	24	79.52	4/1/2006	C	N	WHOLESAI	80	129084.87	9/1/2004	2	WHOLESAI	569	0	2Y					0	0	0	0	0	0	0	0
3/1/2006	SCOTTSDA	AZ	85257	54	2/27/2004	0	Z	24	24	74.77	4/1/2006	C	N	WHOLESAI	75	122562.26	9/1/2004	2	WHOLESAI	503	0	2Y					1	0	1	0	0	0	0	0
	CANTON	OH	44714	41	3/3/2004	0	Z			66.67		C	Y	WHOLESAI	67.13	40845.52	9/1/2004	0	WHOLESAI	539	0	FX	36	3/1/2007		8	0	0	0	0	0	0	0	0
	COLONIE	NY	12205	20	2/23/2004	74200	Z			88.93		C	Y	WHOLESAI	90	69039.49	9/1/2004	0	WHOLESAI	641	0	FX	12	2/1/2005		6	0	0	0	0	0	0	0	0
	RIVERSIDE	CA	92509	49	2/23/2004	0	Z			80.89		C	Y	WHOLESAI	82.65	138509.88	9/1/2004	0	WHOLESAI	609	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0	0
	MIAMI	FL	33142	48	3/3/2004	0	S			94.64		C	Y	WHOLESAI	95	227489.19	9/1/2004	0	WHOLESAI	684	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
3/1/2006	BAKERSFIE	CA	93307	48	2/28/2004	0	Z	24	24	87.72	4/1/2006	C	Y	WHOLESAI	88.24	119412.29	9/1/2004	2	WHOLESAI	624	0	2Y	24	2/1/2006	STD		2	0	0	0	0	0	0	0
	CHICAGO H	IL	60411	44	3/26/2004	64000	Z			79.57		C	N	WHOLESAI	80	51000.96	9/1/2004	0	WHOLESAI	677	0	FX					0	0	0	0	0	0	0	0
3/1/2006	NEWARK	NJ	7107	45	2/26/2004	280000	Z	24	24	94.82	4/1/2006	C	N	WHOLESAI	95	265300.4	9/1/2004	2	WHOLESAI	582	0	2Y					0	0	0	0	0	0	0	0
3/1/2006	MIAMI	FL	33138	28	2/25/2004	0	S	24	24	79.63	4/1/2006	C	Y	WHOLESAI	80	151535.37	9/1/2004	2	WHOLESAI	685	0	2Y	24	2/1/2006	STD		2	1	0	0	0	0	0	0
3/1/2006	CAREFREE	AZ	85377	18	2/19/2004	730000	L	24	24	68.15	4/1/2006	J	Y	WHOLESAI	79.93	498342.95	9/1/2004	2	WHOLESAI	568	83500	2Y	24	2/1/2006	STD		3	0	0	0	0	0	0	0
4/1/2006	WOODSTO	GA	30189	35	3/3/2004	0	Z	24	24	84.68	5/1/2006	C	N	WHOLESAI	85	212028.63	9/1/2004	2	WHOLESAI	552	0	2Y					2	0	0	0	0	0	0	0
	MIAMI	FL	33183	34	2/27/2004	0	Z			78.95		C	Y	WHOLESAI	79.56	69618.02	9/1/2004	0	WHOLESAI	693	0	FX	36	2/1/2007	STD		0	0	0	0	0	0	0	0
4/1/2006	LENOIR CI	TN	37771	28	3/12/2004	0	Z	24	24	74.78	5/1/2006	C	Y	WHOLESAI	75	51659.07	9/1/2004	2	WHOLESAI	511	0	2Y	24	3/1/2006	STD		1	0	0	0	0	0	0	0
	JACKSON	MS	39204	30	3/10/2004	69400	S			89.7		C	Y	WHOLESAI	90	62335.95	9/1/2004	0	WHOLESAI	630	0	FX	36	3/1/2007		4	0	0	0	0	0	0	0	0
	FAIRMONT	NC	28340	43	4/19/2004	0	Z			83.94		C	N	WHOLESAI	84.23	62391.01	9/1/2004	0	WHOLESAI	592	0	FX					0	0	0	0	0	0	0	0
	OZONE PAI	NY	11417	50	4/19/2004	0	Z			86.82		C	Y	WHOLESAI	87.05	317950	9/1/2004	0	WHOLESAI	640	0	FX	12	4/1/2005		6	0	0	0	0	0	0	0	0
3/1/2006	FONTANA	CA	92335	35	2/27/2004	0	S	24	24	79.59	4/1/2006	C	Y	WHOLESAI	80	179392.82	9/1/2004	2	WHOLESAI	595	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
4/1/2007	RICHLAND	NC	28574	41	3/18/2004	96000	Z	36	36	84.61	5/1/2007	C	N	WHOLESAI	85	81374.97	9/1/2004	2	WHOLESAI	650	0	3Y					0	0	0	0	0	0	0	0
	POUND	WI	54161	48	3/8/2004	0	Z			74.25		C	Y	WHOLESAI	75	59895.97	9/1/2004	0	WHOLESAI	590	0	FX	36	3/1/2007		11	0	0	0	0	0	0	0	0
3/1/2006	BAKERSFIE	CA	93313	35	2/25/2004	0	Z	24	24	41.2	4/1/2006	C	Y	WHOLESAI	41.48	119598.72	9/1/2004	2	WHOLESAI	653	0	2Y	24	2/1/2006	STD		0	0	0	0	0	0	0	0
	FORT WAY	IN	46835	47	3/16/2004	0	Z			89.71		C	Y	WHOLESAI	90	84381.46	9/1/2004	0	WHOLESAI	558	0	FX	36	3/1/2007	STD		1	0	0	0	0	0	0	0
3/1/2006	INGLEWOC	CA	90303	49	3/4/2004	0	Z	24	24	79.6	4/1/2006	C	Y	WHOLESAI	80	470438.82	9/1/2004	2	WHOLESAI	719	0	2Y	24	3/1/2006	STD		0	0	0	0	0	0	0	0
3/1/2006	COMPTON	CA	90221	32	3/1/2004	230000	S	24	24	79.64	4/1/2006	C	Y	WHOLESAI	80	163448.62	9/1/2004	2	WHOLESAI	770	0	2Y	12	3/1/2005	STD		0	0	0	0	0	0	0	0
4/1/2006	DALLAS	TX	75232	40	3/29/2004	0	S	24	24	92.03	5/1/2006	C	Y	WHOLESAI	92.39	122039.83	9/1/2004	2	WHOLESAI	587	0	2Y	36	3/1/2007	STD		0	0	0	0	0	0	0	0

| | | |

| | | |

3/1/2006	DUNDEE	IL	60118	14	2/27/2004	0	Z		24	24	89.54	4/1/2006	C	N	WHOLESAL	90	284337.68	9/1/2004	2	WHOLESAL	562	0	2Y					2	0	0	0
4/1/2007	CHICAGO	IL	60629	48	3/24/2004	0	Z		38	38	94.65	5/1/2007	C	N	WHOLESAL	95	175367.86	9/1/2004	2	WHOLESAL	590	0	3Y					0	0	0	0
	HUMBLE	TX	77339	34	3/12/2004	168000	S				89.77		C	Y	WHOLESAL	90	150972.74	9/1/2004	0	WHOLESAL	550	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	SOMERVILI	OH	45064	37	3/5/2004	97000	Z		24	24	71.89	5/1/2006	C	Y	WHOLESAL	72.16	69838.39	9/1/2004	2	WHOLESAL	534	0	2Y	36	3/1/2007		8	0	0	0	0
4/1/2007	UNIONDALI	NY	11553	30	3/15/2004	0	S		38	38	69.7	5/1/2007	C	N	WHOLESAL	70	195319.25	9/1/2004	2	WHOLESAL	565	0	3Y					0	0	0	0
	NEW ORLE	LA	70115	47	3/26/2004	0	L				79.02		J	Y	WHOLESAL	79.28	439141.11	9/1/2004	0	WHOLESAL	565	0	FX	36	3/1/2007		4	2	0	0	0
	(HEMET	AR CA	92544	27	3/9/2004	0	Z				63.96		C	Y	WHOLESAL	65	121927.74	9/1/2004	0	WHOLESAL	538	0	FX	36	3/1/2007	STD		2	0	0	0
7/1/2006	ALTAMONT	FL	32701	30	6/23/2004	0	Z		24	24	79.09	8/1/2006	C	Y	WHOLESAL	79.23	82400	9/1/2004	2	WHOLESAL	642	0	2Y	24	6/1/2006	STD		0	0	0	0
3/1/2006	PAWTUCKE	RI	2861	54	2/28/2004	0	Z		24	24	54.57	4/1/2006	C	Y	WHOLESAL	54.69	104848.17	9/1/2004	2	WHOLESAL	584	0	2Y	12	2/1/2005	10B		0	0	0	0
	FILLMORE	IN	46128	47	3/5/2004	0	Z				77.51		C	Y	WHOLESAL	77.78	104787.21	9/1/2004	0	WHOLESAL	633	0	FX	36	3/1/2007	STD		0	0	0	0
	CHICAGO	IL	60636	59	3/10/2004	0	Z				79.02		C	N	WHOLESAL	80	87649.11	9/1/2004	0	WHOLESAL	531	0	FX					0	0	0	0
4/1/2006	COLUMBUS	OH	43204	7	3/24/2004	0	Z		24	24	59.75	5/1/2006	C	Y	WHOLESAL	60	71813.27	9/1/2004	2	WHOLESAL	525	0	2Y	24	3/1/2006		8	0	0	0	0
4/1/2006	SPRING BF	TX	78070	33	3/23/2004	0	L		24	24	64.79	5/1/2006	C	N	WHOLESAL	65	75855.97	9/1/2004	2	WHOLESAL	569	0	2Y					0	0	0	0
	LONGMON	CO	80504	42	3/8/2004	0	Z				89.6		C	Y	WHOLESAL	90	287229.78	9/1/2004	0	WHOLESAL	543	0	FX	36	3/1/2007	STD		1	0	0	0
	CHICAGO	IL	60620	44	3/19/2004	0	Z				89.23		C	N	WHOLESAL	89.89	79480.24	9/1/2004	0	WHOLESAL	662	0	FX					0	0	0	0
	LOUISVILLI	KY	40218	40	3/12/2004	0	Z				94.64		C	Y	WHOLESAL	95	132491.24	9/1/2004	0	WHOLESAL	731	0	FX	36	3/1/2007	STD		0	0	0	0
	GARDEN G	CA	92845	19	3/24/2004	0	L				81.26		J	Y	WHOLESAL	82.11	386785.36	9/1/2004	0	WHOLESAL	621	0	FX	36	3/1/2007	STD		0	0	0	0
	SAN ANTOI	TX	78223	4	3/23/2004	0	Z				69.82		C	Y	WHOLESAL	70	41213.49	9/1/2004	0	WHOLESAL	584	0	FX	36	3/1/2007	STD		0	0	1	0
4/1/2006	LOS ANGEI	CA	91403	49	3/31/2004	0	S		24	24	72.33	5/1/2006	J	Y	WHOLESAL	74.55	398711.09	9/1/2004	2	WHOLESAL	601	10000	2Y	12	3/1/2005	STD		0	0	0	0
	MABTON	WA	98935	41	3/3/2004	0	Z				94.67		C	Y	WHOLESAL	95	73892.65	9/1/2004	0	WHOLESAL	697	0	FX	36	3/1/2007	STD		0	0	0	0
	LOS ANGEI	CA	90037	25	3/22/2004	0	Z				81.29		C	Y	WHOLESAL	81.63	159596.38	9/1/2004	0	WHOLESAL	621	0	FX	36	3/1/2007	STD		1	0	0	0
3/1/2006	NORTH LA	NV	89031	29	3/3/2004	0	S		24	24	89.05	4/1/2006	C	Y	WHOLESAL	89.67	187171.85	9/1/2004	2	WHOLESAL	637	0	2Y	24	3/1/2006	STD		0	0	0	0
	PORT SAIN	FL	34953	18	3/2/2004	0	Z				60.78		C	Y	WHOLESAL	61.07	79773.28	9/1/2004	0	WHOLESAL	572	0	FX	24	3/1/2006	STD		0	0	0	0
	METTER	GA	30439	41	5/10/2004	0	Z				84.83		C	N	WHOLESAL	85	72151.73	9/1/2004	0	WHOLESAL	568	0	FX					0	0	0	0
	SANFORD	FL	32771	30	3/15/2004	49000	Z				89.82		C	Y	WHOLESAL	90	44028.94	9/1/2004	0	WHOLESAL	600	0	FX	36	3/1/2007	STD		0	0	0	0
	CLEVELAN	OH	44104	43	3/4/2004	0	Z				85.15		C	N	WHOLESAL	65.38	50890.22	9/1/2004	0	WHOLESAL	570	0	FX					0	0	0	0
4/1/2006	WAUSAU	WI	54403	35	3/26/2004	100580	Z		24	24	89.57	5/1/2006	C	N	WHOLESAL	90	90265.44	9/1/2004	2	WHOLESAL	606	0	2Y					1	0	0	0
4/1/2007	COLUMBUS	OH	43232	47	3/11/2004	200000	Z		38	36	89.64	5/1/2007	C	Y	WHOLESAL	95	179571.98	9/1/2004	2	WHOLESAL	623	10000	3Y	36	3/1/2007		8	0	0	0	0
4/1/2006	DETROIT	MI	48234	46	3/25/2004	65000	Z		24	24	89.78	5/1/2006	C	Y	WHOLESAL	95	58414.78	9/1/2004	2	WHOLESAL	547	3250	2Y	24	3/1/2006		3	1	0	0	0
4/1/2007	HARRISBUI	NC	28075	27	3/3/2004	0	Z		36	36	60.68	5/1/2007	C	N	WHOLESAL	60.98	124638.86	9/1/2004	2	WHOLESAL	591	0	3Y					0	0	0	0
4/1/2006	DURHAM	NC	27705	44	3/10/2004	0	Z		24	24	89.13	5/1/2006	C	N	WHOLESAL	89.36	119682.79	9/1/2004	2	WHOLESAL	529	0	2Y					2	1	0	0
4/1/2007	HAMILTON	OH	45013	24	3/15/2004	0	Z		36	36	69.72	5/1/2007	C	Y	WHOLESAL	70	52376.37	9/1/2004	2	WHOLESAL	581	0	3Y	36	3/1/2007		8	0	1	0	0
	HOUSTON	TX	77053	22	4/2/2004	0	S				79.8		C	Y	WHOLESAL	80	53521.1	9/1/2004	0	WHOLESAL	559	0	FX	36	4/1/2007	STD		0	0	0	0
	WHITTIER	CA	90602	53	3/3/2004	0	S				61.95		C	Y	WHOLESAL	62.37	288625.51	9/1/2004	0	WHOLESAL	608	0	FX	36	3/1/2007	STD		0	0	0	0
	MUNCIE	IN	47302	49	3/11/2004	0	Z				78.21		C	Y	WHOLESAL	78.43	39908.8	9/1/2004	0	WHOLESAL	649	0	FX	36	3/1/2007	STD		0	0	0	0
	COLORADO	CO	80908	47	3/17/2004	0	Z				84.68		C	Y	WHOLESAL	85	173858.7	9/1/2004	0	WHOLESAL	634	0	FX	36	3/1/2007	STD		0	0	0	0
	DECATUR	IL	62522	37	3/12/2004	69000	Z				89.25		C	N	WHOLESAL	90	61615.65	9/1/2004	0	WHOLESAL	555	0	FX					0	0	0	0
4/1/2006	WAKEFIELI	MA	1880	44	3/8/2004	0	S		24	24	89.63	5/1/2006	J	Y	WHOLESAL	90	412657.26	9/1/2004	2	WHOLESAL	849	0	2Y	24	3/1/2006		2	0	0	0	0
	PINEWOOI	SC	29125	37	3/16/2004	0	Z				73.02		C	N	WHOLESAL	74.29	52011.59	9/1/2004	0	WHOLESAL	681	0	FX					0	0	0	0
4/1/2006	JOHNSTON	RI	2919	30	3/11/2004	0	Z		24	24	74.71	5/1/2006	C	Y	WHOLESAL	75	187067.19	9/1/2004	2	WHOLESAL	530	0	2Y	12	3/1/2005	10B		0	0	1	0
	CYPRESS	TX	77429	34	3/9/2004	0	S				80.35		C	Y	WHOLESAL	80.64	139102.32	9/1/2004	0	WHOLESAL	633	0	FX	36	3/1/2007	STD		0	0	0	0
	BOYLSTON	MA	1505	34	3/10/2004	0	S				83.57		J	Y	WHOLESAL	84	417837.79	9/1/2004	0	WHOLESAL	718	0	FX	36	3/1/2007		2	0	0	0	0
5/1/2007	BROOKLYN	NY	11236	50	4/5/2004	0	Z		36	36	59.89	6/1/2007	C	N	WHOLESAL	60	221787.42	9/1/2004	2	WHOLESAL	629	0	3Y					1	0	0	0
4/1/2006	WHITE BEA	MN	55110	30	3/12/2004	0	Z		24	24	94.64	5/1/2006	C	Y	WHOLESAL	95	231280.67	9/1/2004	2	WHOLESAL	588	0	2Y	24	3/1/2008		13	0	0	0	0
4/1/2006	SPRING	TX	77382	18	3/11/2004	0	L		24	24	89.58	5/1/2006	C	Y	WHOLESAL	90	200865.42	9/1/2004	2	WHOLESAL	645	0	2Y	24	3/1/2006	STD		0	0	0	0
4/1/2006	RIPON	WI	54971	50	3/31/2004	0	Z		24	24	89.8	5/1/2006	C	N	WHOLESAL	90	115942.95	9/1/2004	2	WHOLESAL	523	0	2Y					6	0	0	0
	AKRON	OH	44320	46	3/3/2004	0	Z				84.12		C	Y	WHOLESAL	84.56	57249.53	9/1/2004	0	WHOLESAL	631	0	FX	36	3/1/2007		8	0	0	0	0
4/1/2006	CANTERBL	CT	6331	45	3/31/2004	185000	Z		24	24	86.64	5/1/2006	C	Y	WHOLESAL	87.03	160571.9	9/1/2004	2	WHOLESAL	596	0	2Y	36	3/1/2007	STD		0	0	0	0
	CLEVELAN	TN	37323	42	4/20/2004	0	Z				84.7		C	Y	WHOLESAL	85	80607.81	9/1/2004	0	WHOLESAL	629	0	FX	36	4/1/2007	STD		0	0	0	0
4/1/2006	MINNEAPO	MN	55407	36	3/15/2004	0	S		24	24	89.21	5/1/2006	C	Y	WHOLESAL	89.64	172344.55	8/1/2004	2	WHOLESAL	621	0	2Y	36	3/1/2007		13	0	0	0	0
5/1/2006	BRIDGEPO	CT	6606	53	4/12/2004	0	Z		24	24	55.26	6/1/2006	C	Y	WHOLESAL	55.32	129926.05	9/1/2004	2	WHOLESAL	550	0	2Y	24	4/1/2006	STD		0	0	0	0
	PITTSBURC	CA	94565	44	3/8/2004	0	Z				94.45		J	Y	WHOLESAL	95	451037.72	9/1/2004	0	WHOLESAL	697	0	FX	36	3/1/2007	STD		0	0	0	0
3/1/2006	DENVER	CO	80223	55	2/27/2004	0	Z		24	24	74.68	4/1/2006	C	Y	WHOLESAL	75	194309.83	9/1/2004	2	WHOLESAL	506	0	2Y	36	2/1/2007	STD		0	0	1	0
	BELL GARI	CA	90201	39	4/28/2004	0	Z				81.9		C	N	WHOLESAL	82.28	254440.48	9/1/2004	0	WHOLESAL	634	0	FX					0	0	0	0
	JOHNSON	TN	37601	34	4/16/2004	0	Z				82.26		C	Y	WHOLESAL	82.5	49855.54	9/1/2004	0	WHOLESAL	713	0	FX	36	4/1/2007	STD		0	0	0	0
4/1/2006	KANSAS CI	MO	64127	44	3/2/2004	0	S		24	24	84.6	5/1/2006	C	Y	WHOLESAL	85	53792.45	9/1/2004	2	WHOLESAL	660	0	2Y	24	3/1/2006	5B		0	0	0	0
	DETROIT	MI	48203	8	3/16/2004	0	S				72.54		C	Y	WHOLESAL	72.73	39938.59	9/1/2004	0	WHOLESAL	678	0	FX	36	3/1/2007		3	0	0	0	0
3/1/2006	DETROIT	MI	48238	32	2/27/2004	120000	Z		24	24	89.66	4/1/2006	C	Y	WHOLESAL	90	107727.16	9/1/2004	2	WHOLESAL	555	0	2Y	24	2/1/2006		3	0	0	0	0
4/1/2006	TUCSON	AZ	85711	50	3/12/2004	0	S		24	24	89.72	5/1/2006	C	Y	WHOLESAL	90	157211.31	9/1/2004	2	WHOLESAL	636	0	2Y	24	3/1/2006	STD		2	1	0	0
	GOLD BAR	WA	98251	32	3/10/2004	0	Z				84.58		C	Y	WHOLESAL	85	158282.44	9/1/2004	0	WHOLESAL	582	0	FX	36	3/1/2007	STD		0	0	0	0
	SAINT CLO	FL	34769	47	3/15/2004	0	Z				89.59		C	Y	WHOLESAL	90	137197.39	9/1/2004	0	WHOLESAL	677	0	FX	36	3/1/2007	STD		0	0	0	0
	MEMPHIS	TN	38108	24	3/9/2004	50000	Z				82.93		C	Y	WHOLESAL	83.2	41518.91	9/1/2004	0	WHOLESAL	580	0	FX	36	3/1/2007	STD		0	0	0	0
	OLIVE BRA	MS	38654	38	3/10/2004	226000	Z				74.79		C	Y	WHOLESAL	75	169223.04	9/1/2004	0	WHOLESAL	555	0	FX	36	3/1/2007		4	0	0	0	0
	NEW ORLE	LA	70128	24	4/7/2004	0	Z				84.7		C	Y	WHOLESAL	85	68667.62	9/1/2004	0	WHOLESAL	602	0	FX	36	4/1/2007		4	2	1	0	0
6/1/2006	WEST PALI	FL	33463	27	5/17/2004	75000	S		24	24	89.74	7/1/2006	C	Y	WHOLESAL	95	67371.57	9/1/2004	2	WHOLESAL	669	3750	2Y	24	5/1/2006	STD		0	0	0	0
	NATICK	MA	1760	46	3/10/2004	0	Z				58.29		C	Y	WHOLESAL	58.6	233992.71	9/1/2004	0	WHOLESAL	774	0	FX	36	3/1/2007		2	0	0	0	0
4/1/2007	ROCKFORI	IL	61103	37	3/8/2004	0	Z		36	36	84.78	5/1/2007	C	N	WHOLESAL	85	55156.88	9/1/2004	2	WHOLESAL	525	0	3Y					1	0	0	0
	LAMAR	SC	29069	41	4/13/2004	0	Z				65.8		C	N	WHOLESAL	66	65842.43	9/1/2004	0	WHOLESAL	511	0	FX					1	0	0	0
4/1/2007	ATLANTA	GA	30349	40	3/11/2004	0	Z		36	36	84.72	5/1/2007	C	N	WHOLESAL	85	106041.11	9/1/2004	2	WHOLESAL	501	0	3Y					2	0	0	0
	CLEVELAN	OH	44105	49	3/22/2004	0	Z				83.96		C	N	WHOLESAL	84.34	69821.67	9/1/2004	0	WHOLESAL	569	0	FX					0	0	0	0
4/1/2006	BEVERLY	MA	1915	38	3/18/2004	0	S		24	24	94.66	5/1/2006	C	Y	WHOLESAL	95	324200.83	9/1/2004	2	WHOLESAL	635	0	2Y	24	3/1/2006		2	0	0	0	0
4/1/2007	WARETOW	NJ	8758	45	3/17/2004	170000	S		36	36	84.63	5/1/2007	C	N	WHOLESAL	85	143985.36	9/1/2004	2	WHOLESAL	593	0	3Y					0	0	0	0
3/1/2006	INDIANAPC	IN	46203	16	2/27/2004	70000	S		24	24	89.69	4/1/2006	C	Y	WHOLESAL	90	62857.87	9/1/2004	2	WHOLESAL	639	0	2Y	12	2/1/2005	STD		0	0	0	0
4/1/2006	AURORA	CO	80013	48	3/5/2004	0	Z		24	24	94.57	5/1/2006	C	Y	WHOLESAL	95	222642.67	9/1/2004	2	WHOLESAL	623	0	2Y	36	3/1/2007	STD		1	0	0	0
4/1/2006	MONTICELI	FL	32344	38	3/5/2004	73500	Z		24	24	79.72	5/1/2006	C	Y	WHOLESAL	80	58637.32	9/1/2004	2	WHOLESAL	583	0	2Y	24	3/1/2006	STD		0	0	0	0
4/1/2006	TAMPA	FL	33611	36	3/15/2004	0	Z		24	24	66.08	5/1/2006	C	Y	WHOLESAL	66.38	153443.95	9/1/2004	2	WHOLESAL	523	0	2Y	24	3/1/2006	STD		0	0	0	0
4/1/2006	LAKE IN TH	IL	60156	30	3/4/2004	0	Z		24	24	89.59	5/1/2006	C	N	WHOLESAL	90	166052.54	9/1/2004	2	WHOLESAL	639	0	2Y					0	0	0	0

| | | |

| | | |

| | | |

5/1/2006	FARMINGT	NH	3835	29	4/9/2004	0	Z		24	24	50.13	6/1/2006	C	Y	WHOLESAI	50.34	74766.17	9/1/2004	2	WHOLESAI	607	0	2Y	36	4/1/2007	STD		1	0	0	0
	LEXINGTOI	IL	61753	27	4/5/2004	0	S				81.17		C	N	WHOLESAI	81.4	115752.8	9/1/2004	0	WHOLESAI	560	0	FX					0	0	0	0
	MIAMI	FL	33173	48	3/12/2004	200000	Z				94.65		C	Y	WHOLESAI	95	189586.89	9/1/2004	0	WHOLESAI	594	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	DORCHES1	MA	2124	48	3/26/2004	0	Z		24	24	84.45	5/1/2006	C	Y	WHOLESAI	84.78	233449.04	9/1/2004	2	WHOLESAI	528	0	2Y	24	3/1/2006		2	0	0	0	0
4/1/2006	WAUKEGAI	IL	60085	44	3/17/2004	0	Z		24	24	84.66	5/1/2006	C	N	WHOLESAI	95	142193.26	9/1/2004	2	WHOLESAI	590	0	2Y					0	0	0	0
4/1/2007	FREDERICI	MD	21703	44	3/23/2004	360000	S		36	36	84.71	5/1/2007	C	N	WHOLESAI	95	305162.04	9/1/2004	2	WHOLESAI	550	36000	3Y					0	0	0	0
	HOPKINS	SC	29061	34	3/22/2004	0	Z				57.12		C	N	FLOW	57.97	39530.93	9/1/2004	0	CORRESP(	658	0	FX					0	0	0	0
	FORT WAY	IN	46807	33	3/17/2004	0	L				84.69		C	Y	WHOLESAI	85	55112.06	9/1/2004	0	WHOLESAI	605	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	HIALEAH	FL	33015	49	3/22/2004	123000	S		24	24	79.7	5/1/2006	C	N	WHOLESAI	80	98179.53	9/1/2004	2	WHOLESAI	688	0	2Y					0	0	0	0
	MARYSVILI	WA	98270	43	4/2/2004	0	Z				84.72		C	Y	WHOLESAI	85	148457.59	9/1/2004	0	WHOLESAI	581	0	FX	36	4/1/2007	STD		0	0	0	0
4/1/2006	PAYSON	UT	84651	25	3/22/2004	0	S		24	24	74.73	5/1/2006	C	N	WHOLESAI	75	269412.65	9/1/2004	2	WHOLESAI	555	0	2Y					3	0	1	0
	HUMBLE	TX	77346	49	3/17/2004	0	Z				92.51		C	Y	WHOLESAI	93.3	103709.52	9/1/2004	0	WHOLESAI	635	0	FX	36	3/1/2007	STD		0	0	0	0
	UNION CIT	IN	47390	47	3/12/2004	0	Z				78.52		C	Y	WHOLESAI	80	62935.5	9/1/2004	0	WHOLESAI	629	0	FX	36	3/1/2007	STD		0	0	0	0
	SUN CITY /	CA	92586	42	3/30/2004	0	Z				86.57		C	N	WHOLESAI	86.98	166367.29	9/1/2004	0	WHOLESAI	629	0	FX					0	0	0	0
	LOS ANGEI	CA	90043	36	3/30/2004	0	Z				81.95		C	Y	WHOLESAI	82.16	229524.41	9/1/2004	0	WHOLESAI	509	0	FX	36	3/1/2007	STD		2	1	0	0
4/1/2006	WAUCOND	IL	60084	47	3/19/2004	137000	Z		24	24	89.64	5/1/2006	C	N	WHOLESAI	90	122907.89	9/1/2004	2	WHOLESAI	638	0	2Y					0	0	0	0
	BLUE SPRI	MO	64015	24	3/22/2004	0	Z				85.61		C	Y	WHOLESAI	85.79	49920.14	9/1/2004	0	WHOLESAI	519	0	FX	36	3/1/2007	SA		0	0	0	0
4/1/2006	ANOKA	MN	55303	42	3/9/2004	0	Z		24	24	84.61	5/1/2006	C	Y	WHOLESAI	84.88	139024.83	9/1/2004	2	WHOLESAI	607	0	2Y	36	3/1/2007		13	3	5	0	0
4/1/2006	STAFFORD	TX	77477	50	3/15/2004	0	Z		24	24	74.75	5/1/2006	C	Y	WHOLESAI	75	77792.75	9/1/2004	2	WHOLESAI	573	0	2Y	24	3/1/2006	STD		1	0	0	0
	W. ISLIP	NY	11795	37	6/3/2004	352000	S				94.85		J	Y	WHOLESAI	95	334128.58	9/1/2004	0	WHOLESAI	710	0	FX	12	6/1/2005		6	0	0	0	0
4/1/2006	DETROIT	MI	48234	33	3/18/2004	0	Z		24	24	89.68	5/1/2006	C	N	WHOLESAI	90	78134.13	9/1/2004	2	WHOLESAI	627	0	2Y					0	0	0	0
4/1/2007	KEEWATIN	MN	55753	22	3/10/2004	0	Z		36	36	89.69	5/1/2007	C	Y	WHOLESAI	90	70952.97	9/1/2004	2	WHOLESAI	552	0	3Y	36	3/1/2007		13	3	0	0	0
4/1/2006	MIAMI	FL	33175	44	3/5/2004	500000	S		24	24	84.66	5/1/2006	J	Y	WHOLESAI	95	473997.84	9/1/2004	2	WHOLESAI	624	0	2Y	12	3/1/2005	STD		0	0	0	0
	MOUNT VE	NY	10553	36	4/2/2004	410000	Z				94.55		C	Y	WHOLESAI	94.88	388328.27	9/1/2004	0	WHOLESAI	669	0	FX	12	4/1/2005		6	0	0	0	0
	HOUSTON	TX	77043	39	4/2/2004	0	S				79.7		C	N	WHOLESAI	80	92940.89	9/1/2004	0	WHOLESAI	638	0	FX					0	0	0	0
	ILWACO	WA	98624	24	4/8/2004	0	Z				84.71		C	Y	FLOW	85	107729.03	9/1/2004	0	CORRESP(	635	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2007	CHICAGO	IL	60625	43	4/14/2004	189000	S		36	36	69.83	6/1/2007	C	N	WHOLESAI	70	132139.12	9/1/2004	2	WHOLESAI	579	0	3Y					0	0	0	0
4/1/2006	BEAUFORT	SC	29906	32	3/29/2004	0	Z		24	24	89.72	5/1/2006	C	N	WHOLESAI	90	79055.04	9/1/2004	2	WHOLESAI	561	0	2Y					1	0	0	0
	LUCEDALE	MS	39452	43	3/15/2004	0	S				74.83		C	Y	WHOLESAI	75	40052.3	9/1/2004	0	WHOLESAI	526	0	FX	36	3/1/2007		4	1	0	0	0
5/1/2007	NEW CITY	NY	10956	46	4/5/2004	0	Z		36	36	69.78	6/1/2007	J	N	WHOLESAI	70	489233.19	9/1/2004	2	WHOLESAI	558	0	3Y					0	0	0	0
5/1/2007	CHICAGO	IL	60659	45	4/13/2004	189000	S		36	36	69.83	6/1/2007	C	N	WHOLESAI	70	132139.12	9/1/2004	2	WHOLESAI	578	0	3Y					0	0	0	0
4/1/2006	WATERBUI	CT	6704	37	3/9/2004	0	S		24	24	84.67	5/1/2006	C	Y	WHOLESAI	95	161054.39	9/1/2004	2	WHOLESAI	651	0	2Y	24	3/1/2006	STD		0	0	0	0
	MEMPHIS	TN	38107	37	4/13/2004	0	S				89.82		C	Y	FLOW	90	42249.66	9/1/2004	0	CORRESP(	637	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2007	CHICAGO	IL	60625	43	4/14/2004	189000	S		36	36	69.83	6/1/2007	C	N	WHOLESAI	70	132139.12	9/1/2004	2	WHOLESAI	579	0	3Y					0	0	0	0
4/1/2006	LAFAYETTI	GA	30728	46	3/22/2004	0	Z		24	24	84.71	5/1/2006	C	N	WHOLESAI	95	137028.81	9/1/2004	2	WHOLESAI	600	0	2Y					0	0	0	0
5/1/2007	CHICAGO	IL	60659	49	4/13/2004	199000	S		36	36	69.83	6/1/2007	C	N	WHOLESAI	70	139130.62	9/1/2004	2	WHOLESAI	578	0	3Y					0	0	0	0
4/1/2006	NORTH PR	RI	2911	41	3/8/2004	254500	S		24	24	84.65	5/1/2006	C	Y	WHOLESAI	85	215789.92	9/1/2004	2	WHOLESAI	574	0	2Y	12	3/1/2005	10B		0	0	0	0
4/1/2006	DETROIT	MI	48203	20	3/5/2004	82000	S		24	24	84.82	5/1/2006	C	N	WHOLESAI	95	69610.6	9/1/2004	2	WHOLESAI	571	8200	2Y					0	0	0	0
	LAKEWOOI	CA	90712	29	3/18/2004	0	Z				33.89		C	Y	WHOLESAI	34.09	298614.45	9/1/2004	0	WHOLESAI	752	0	FX	36	3/1/2007	STD		0	0	0	0
	ROSAMONI	CA	93560	49	3/31/2004	0	Z				86.3		C	Y	WHOLESAI	86.77	163110.63	9/1/2004	0	WHOLESAI	683	0	FX	36	3/1/2007	STD		0	0	0	0
	EASTABOG	AL	36260	36	3/15/2004	0	Z				89.78		C	Y	WHOLESAI	90	79085.84	9/1/2004	0	WHOLESAI	557	0	FX	36	3/1/2007	STD		1	0	0	0
5/1/2006	GARY	IN	46408	23	4/2/2004	58000	Z		24	24	89.74	6/1/2006	C	Y	WHOLESAI	90	52123.8	9/1/2004	2	WHOLESAI	637	2900	2Y	24	4/1/2006	STD		0	0	0	0
4/1/2006	SAINT LOU	MO	63120	37	3/12/2004	62000	Z		24	24	79.73	5/1/2006	C	Y	WHOLESAI	95	49465.53	9/1/2004	2	WHOLESAI	591	9300	2Y	24	3/1/2006	5B		0	0	0	0
	CLEVELAN	OH	44118	38	3/23/2004	157000	Z				84.5		C	N	WHOLESAI	95	148684.99	9/1/2004	0	WHOLESAI	608	0	FX					0	0	0	0
	JAMAICA	NY	11434	22	4/7/2004	0	S				79.72		C	Y	WHOLESAI	80	267537.2	9/1/2004	0	WHOLESAI	618	0	FX	12	4/1/2005		6	2	0	0	0
4/1/2006	JANESVILL	WI	53545	20	3/30/2004	0	S		24	24	89.74	5/1/2006	C	N	WHOLESAI	90	124812.95	9/1/2004	2	WHOLESAI	576	0	2Y					0	0	0	0
4/1/2006	SAINT LOU	MO	63118	38	3/18/2004	135000	S		24	24	79.71	5/1/2006	C	Y	WHOLESAI	95	107762.79	9/1/2004	2	WHOLESAI	627	20250	2Y	24	3/1/2006	5B		0	0	0	0
	LAKEWOOI	CA	90712	30	3/22/2004	0	Z				74.72		C	Y	WHOLESAI	75	299101.02	9/1/2004	0	WHOLESAI	571	0	FX	36	3/1/2007	STD		1	1	1	0
	SWEETWA	TN	37874	36	5/14/2004	0	Z				79.85		C	Y	WHOLESAI	89.59	77500.68	9/1/2004	0	WHOLESAI	550	9300	FX	36	5/1/2007	STD		0	0	0	0
	CLEVELAN	OH	44108	55	3/16/2004	90000	Z				79.74		C	N	WHOLESAI	80	71862.71	9/1/2004	0	WHOLESAI	508	0	FX					0	0	0	0
	GILBERT	SC	29054	29	3/17/2004	0	Z				84.71		C	N	WHOLESAI	85	67859.39	9/1/2004	0	WHOLESAI	580	0	FX					0	0	0	0
4/1/2006	LITTLETON	CO	80123	33	3/22/2004	0	S		24	24	89.61	5/1/2006	C	Y	WHOLESAI	90	291740.01	9/1/2004	2	WHOLESAI	614	0	2Y	24	3/1/2006	STD		1	0	0	0
5/1/2006	DAYTON	OH	45427	30	4/14/2004	0	Z		24	24	89.86	6/1/2006	C	Y	WHOLESAI	70	44034.4	9/1/2004	2	WHOLESAI	525	0	2Y	24	4/1/2006		8	0	1	0	0
	ARCADIA	FL	34266	30	5/10/2004	0	Z				89.84		C	Y	WHOLESAI	90	49982.51	9/1/2004	0	WHOLESAI	649	0	FX	36	5/1/2007	STD		0	0	0	0
	HARTSDAL	NY	10530	49	4/2/2004	0	S				68.38		J	Y	WHOLESAI	68.64	404229.42	9/1/2004	0	WHOLESAI	614	0	FX	12	4/1/2005		6	0	0	0	0
	CHICAGO	IL	60653	53	3/9/2004	0	Z				74.61		C	N	WHOLESAI	75	138317.42	9/1/2004	0	WHOLESAI	605	0	FX					0	0	0	0
5/1/2006	FLINT	MI	48505	43	4/21/2004	0	Z		24	24	79.81	6/1/2006	C	Y	WHOLESAI	80	51909.58	9/1/2004	2	WHOLESAI	528	0	2Y	24	4/1/2006		3	1	0	0	0
4/1/2006	DETROIT	MI	48219	49	3/22/2004	0	L		24	24	74.69	5/1/2006	C	Y	WHOLESAI	75	41112.2	9/1/2004	2	WHOLESAI	690	0	2Y	24	3/1/2006		3	0	0	0	0
	STAUNTON	IL	62088	50	3/15/2004	0	Z				67.62		C	N	WHOLESAI	67.82	63638.01	9/1/2004	0	WHOLESAI	507	0	FX					1	1	0	0
4/1/2006	LYNNFIELI	MA	1940	55	3/15/2004	0	Z		24	24	74.72	5/1/2006	C	Y	WHOLESAI	75	317802.4	9/1/2004	2	WHOLESAI	509	0	2Y	12	3/1/2005		2	0	0	0	0
	ARLINGTOI	WA	98223	44	3/25/2004	0	Z				79.61		C	Y	WHOLESAI	80	255001.84	9/1/2004	0	WHOLESAI	583	0	FX	36	3/1/2007	STD		0	0	0	0
	BUCKEYE	AZ	85326	44	3/19/2004	0	Z				84.75		C	Y	WHOLESAI	85	97578.27	9/1/2004	0	WHOLESAI	567	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	DETROIT	MI	48205	46	3/17/2004	0	Z		24	24	84.56	5/1/2006	C	Y	WHOLESAI	84.89	83271.34	9/1/2004	2	WHOLESAI	583	0	2Y	24	3/1/2006		3	0	0	0	0
4/1/2006	JACKSON	MI	49203	27	3/15/2004	0	Z		24	24	89.63	5/1/2006	C	Y	WHOLESAI	90	76312.63	9/1/2004	2	WHOLESAI	580	0	2Y	24	3/1/2006		3	0	0	0	0
5/1/2006	SPRINGFIE	OH	45505	36	4/8/2004	0	Z		24	24	84.84	6/1/2006	C	Y	WHOLESAI	85	44158.13	9/1/2004	2	WHOLESAI	565	0	2Y	24	4/1/2006		8	1	0	0	0
4/1/2006	VERMILION	OH	44089	40	3/23/2004	0	Z		24	24	79.75	5/1/2006	C	Y	WHOLESAI	80	82246.04	9/1/2004	2	WHOLESAI	507	0	2Y	24	3/1/2006		8	1	1	0	0
	EL CAJON	CA	92020	36	4/8/2004	0	S				84.16		J	Y	WHOLESAI	84.5	484912.59	9/1/2004	0	WHOLESAI	665	0	FX	36	4/1/2007	STD		0	0	0	0
	HOUSTON	TX	77087	27	3/19/2004	0	Z				79.75		C	N	WHOLESAI	80	73461.07	9/1/2004	0	WHOLESAI	517	0	FX					0	0	0	0
4/1/2006	SAINT LOU	MO	63129	54	3/16/2004	0	Z		24	24	74.24	5/1/2006	C	Y	WHOLESAI	74.53	119622.11	9/1/2004	2	WHOLESAI	534	0	2Y	24	3/1/2006	5B		2	0	0	0
4/1/2006	HEMPSTEA	NY	11550	44	3/22/2004	380000	S		24	24	89.63	5/1/2006	C	N	WHOLESAI	90	303462.21	9/1/2004	2	WHOLESAI	632	0	2Y					0	0	0	0
4/1/2006	PRESTONS	KY	41653	55	3/31/2004	0	Z		24	24	74.74	5/1/2006	C	Y	WHOLESAI	75	53138.78	9/1/2004	2	WHOLESAI	528	0	2Y	24	3/1/2006	STD		3	0	0	0
	AUSTIN	TX	78745	41	3/19/2004	0	Z				79.75		C	N	WHOLESAI	80	104604.21	9/1/2004	0	WHOLESAI	501	0	FX					3	0	0	0
	HILLSBORC	OR	97123	47	3/19/2004	0	S				84.68		C	Y	WHOLESAI	85	171315.31	9/1/2004	0	WHOLESAI	601	0	FX	36	3/1/2007	STD		1	0	0	0
	FRESNO	CA	93702	48	4/14/2004	0	S				80.19		C	Y	WHOLESAI	80.51	94812.17	9/1/2004	0	WHOLESAI	716	0	FX	36	4/1/2007	STD		0	0	0	0
4/1/2006	DODGE CI	KS	67801	34	3/29/2004	0	Z		24	24	89.65	5/1/2006	C	N	WHOLESAI	70	54420.13	9/1/2004	2	WHOLESAI	516	0	2Y					0	0	0	0
4/1/2006	BOSTON	MA	2118	49	3/22/2004	0	Z		24	24	88.89	5/1/2006	C	Y	WHOLESAI	49.12	278206.46	9/1/2004	2	WHOLESAI	554	0	2Y	24	3/1/2006		2	1	0	0	0
	TENINO	WA	98589	28	3/31/2004	0	Z				79.68		C	Y	WHOLESAI	80	94102.58	9/1/2004	0	WHOLESAI	617	0	FX	36	3/1/2007	STD		0	0	0	0

	FLORENCE	MS	39073	47	3/10/2004	0	Z			34.82		C	Y	WHOLESAI	34.72	49914.83	9/1/2004	0	WHOLESAI	524	0	FX	38	3/1/2007	4	0	0	0	0				
4/1/2006	BRISTOL	CT	6010	41	3/12/2004	0	S	24	24	79.75	5/1/2006	C	Y	WHOLESAI	80	111790.77	9/1/2004	2	WHOLESAI	546	0	2Y	38	3/1/2007	STD	0	1	0	0				
3/1/2006	LEES SUMI	MO	64064	37	3/9/2004	0	S	24	24	84.57	4/1/2006	J	Y	WHOLESAI	95	506742.09	9/1/2004	2	WHOLESAI	600	0	2Y	38	3/1/2007	5B	0	0	0	0				
4/1/2007	ATLANTA	GA	30310	42	3/15/2004	155000	S	36	36	84.64	5/1/2007	C	N	WHOLESAI	95	146920.08	9/1/2004	2	WHOLESAI	646	0	3Y				0	0	0	0				
4/1/2006	ORLANDO	FL	32832	38	3/25/2004	0	Z	24	24	92.75	5/1/2006	C	Y	WHOLESAI	93.1	188572.58	9/1/2004	2	WHOLESAI	828	0	2Y	24	3/1/2006	STD	1	0	0	0				
	NEW ORLE	LA	70122	22	3/9/2004	0	L			89.68		C	Y	WHOLESAI	90	98723.37	9/1/2004	0	WHOLESAI	564	0	FX	38	3/1/2007	4	0	0	0	0				
	LAFAYETTI	TN	37083	29	3/30/2004	0	Z			84.68		C	Y	WHOLESAI	85	70383.88	9/1/2004	0	WHOLESAI	601	0	FX	38	3/1/2007	STD	0	0	0	0				
4/1/2006	LOUISVILLI	KY	40210	37	3/16/2004	48000	S	24	24	89.68	5/1/2006	C	Y	WHOLESAI	95	43103.19	9/1/2004	2	WHOLESAI	662	2400	2Y	24	3/1/2006	STD	0	0	0	0				
4/1/2006	CARVER	MA	2330	38	3/17/2004	0	S	24	24	66.74	5/1/2006	C	Y	WHOLESAI	66.98	210541.23	9/1/2004	2	WHOLESAI	559	0	2Y	24	3/1/2006	2	3	0	0	0				
	MUSKOGEI	OK	74403	23	3/15/2004	134500	Z			79.66		C	Y	WHOLESAI	80	107328.58	9/1/2004	0	WHOLESAI	690	0	FX	38	3/1/2007	STD	0	0	0	0				
4/1/2006	HANOVER	IL	60133	45	3/23/2004	0	S	24	24	74.62	5/1/2006	C	N	WHOLESAI	75	130848.47	9/1/2004	2	WHOLESAI	811	0	2Y				0	0	0	0				
	HARVEY	IL	60426	38	3/18/2004	0	Z			56.68		C	N	WHOLESAI	57.64	40809.18	9/1/2004	0	WHOLESAI	834	0	FX				1	0	0	0				
	CINCINNAT	OH	45212	31	3/19/2004	0	Z			69.07		C	Y	WHOLESAI	69.31	100227.53	9/1/2004	0	WHOLESAI	600	0	FX	38	3/1/2007	8	0	0	0	0				
4/1/2006	SANDY	UT	84093	50	3/30/2004	0	S	24	24	89.68	5/1/2006	J	Y	WHOLESAI	90	404128.21	9/1/2004	2	WHOLESAI	616	0	2Y	24	3/1/2006	STD	3	0	0	0				
	LOS ANGEI	CA	90047	51	3/23/2004	0	S			64.53		C	Y	WHOLESAI	64.81	255123.75	9/1/2004	0	WHOLESAI	637	0	FX	38	3/1/2007	STD	0	0	0	0				
4/1/2007	STATEN ISI	NY	10314	41	3/19/2004	0	S	36	36	69.56	5/1/2007	C	N	WHOLESAI	69.77	299456.51	9/1/2004	2	WHOLESAI	555	0	3Y				4	2	1	0				
4/1/2007	TAMARAC	FL	33321	39	3/17/2004	143000	Z	36	36	79.68	5/1/2007	C	Y	WHOLESAI	80	114109.67	9/1/2004	2	WHOLESAI	570	0	3Y	36	3/1/2007	STD	0	0	0	0				
4/1/2007	RIDGE	NY	11961	42	4/1/2004	0	Z	36	36	74.7	5/1/2007	C	N	WHOLESAI	75	310513.54	9/1/2004	2	WHOLESAI	577	0	3Y				0	0	0	0				
4/1/2006	TEXAS CIT	TX	77591	27	4/2/2004	78000	Z	24	24	89.65	5/1/2006	C	Y	WHOLESAI	95	70037.97	9/1/2004	2	WHOLESAI	558	3900	2Y	24	4/1/2006	STD	0	0	0	0				
4/1/2006	JACKSON	MS	39213	27	3/31/2004	58500	Z	24	24	84.77	5/1/2006	C	Y	WHOLESAI	85	49643.75	9/1/2004	2	WHOLESAI	567	0	2Y	24	3/1/2006	4	0	0	0	0				
	MARSHALL	NC	28103	47	3/19/2004	0	Z			84.69		C	N	WHOLESAI	85	96689.31	9/1/2004	0	WHOLESAI	590	0	FX				0	0	0	0				
	CHICAGO	IL	60628	19	4/6/2004	0	Z			59.88		C	N	WHOLESAI	60	63502.37	9/1/2004	0	WHOLESAI	513	0	FX				0	3	0	0				
5/1/2006	BALTIMORI	MD	21205	49	4/21/2004	0	Z	24	24	81.73	6/1/2006	C	N	WHOLESAI	81.97	49689.57	9/1/2004	2	WHOLESAI	578	0	2Y				2	0	0	0				
4/1/2006	DETROIT	MI	48223	41	3/12/2004	0	Z	24	24	70.25	5/1/2006	C	Y	WHOLESAI	70.42	49925.65	9/1/2004	2	WHOLESAI	505	0	2Y	24	3/1/2006	3	0	0	0	0				
5/1/2006	KENT	WA	98031	44	4/26/2004	370000	S	24	24	72.7	6/1/2006	C	Y	WHOLESAI	72.97	269491.21	9/1/2004	2	WHOLESAI	725	0	2Y	24	4/1/2006	STD	0	0	0	0				
4/1/2007	JOPLIN	MO	64801	34	3/25/2004	0	Z	36	36	74.77	5/1/2007	C	N	FLOW	75	54391.42	9/1/2004	2	CORRESPC	530	0	3Y				0	0	0	0				
4/1/2007	MOULTRIE	GA	31768	47	3/22/2004	0	Z	36	36	79.58	5/1/2007	C	N	WHOLESAI	80	55825.4	9/1/2004	2	WHOLESAI	608	0	3Y				0	0	0	0				
	PALM BAY	FL	32907	45	3/23/2004	0	Z			79.65		C	Y	WHOLESAI	80	97346.46	9/1/2004	0	WHOLESAI	525	0	FX	38	3/1/2007	STD	3	0	0	0				
4/1/2006	EAST TAUN	MA	2718	47	4/1/2004	0	Z	24	24	59.82	5/1/2006	C	Y	WHOLESAI	60	149682.16	9/1/2004	2	WHOLESAI	510	0	2Y	36	4/1/2007	2	5	2	7	1				
4/1/2007	OAKDALE	MN	55128	41	3/15/2004	0	Z	36	36	93.77	5/1/2007	J	Y	WHOLESAI	94.15	385091.14	9/1/2004	2	WHOLESAI	597	0	3Y	36	3/1/2007	13	0	0	0	0				
	LOUISVILLI	KY	40218	50	3/23/2004	0	Z			89.49		C	Y	WHOLESAI	70	45930.56	9/1/2004	0	WHOLESAI	512	0	FX	36	3/1/2007	STD	0	0	0	0				
5/1/2007	CHICAGO	IL	60617	28	4/19/2004	0	Z	36	36	74.76	6/1/2007	C	N	WHOLESAI	75	87541.23	9/1/2004	2	WHOLESAI	531	0	3Y				0	0	1	0				
4/1/2006	DETROIT	MI	48234	40	3/31/2004	0	Z	24	24	89.67	5/1/2006	C	Y	WHOLESAI	90	62861.64	9/1/2004	2	WHOLESAI	517	0	2Y	36	3/1/2007	3	1	0	0	0				
	ARVADA	CO	80005	55	3/19/2004	0	Z			21.2		C	Y	WHOLESAI	21.28	49827.87	9/1/2004	0	WHOLESAI	508	0	FX	36	3/1/2007	STD	0	0	0	0				
4/1/2006	UNIONDALI	NY	11553	41	3/19/2004	0	Z	24	24	84.56	5/1/2006	C	N	WHOLESAI	85	296581.23	9/1/2004	2	WHOLESAI	598	0	2Y				0	0	0	0				
4/1/2007	GERMANTO	MD	20874	31	3/24/2004	0	S	36	36	88.19	5/1/2007	J	N	WHOLESAI	88.5	498976.36	9/1/2004	2	WHOLESAI	634	0	3Y				1	1	0	0				
5/1/2006	WORCESTI	MA	1605	49	4/13/2004	250000	Z	24	24	89.66	6/1/2006	C	Y	WHOLESAI	90	224368.43	9/1/2004	2	WHOLESAI	782	0	2Y	24	4/1/2006	2	0	0	0	0				
	POLK CITY	FL	33868	40	4/22/2004	0	Z			71.12		C	Y	WHOLESAI	72	53565.51	9/1/2004	0	WHOLESAI	590	0	FX	36	4/1/2007	STD	0	0	0	0				
	JACKSON	MS	39209	36	3/30/2004	48000	Z			88.74		C	Y	WHOLESAI	90	42717.25	9/1/2004	0	WHOLESAI	619	0	FX	12	3/1/2005	4	0	0	3	0				
	PHOENIX	AZ	85027	33	4/9/2004	0	Z			74.77		C	Y	WHOLESAI	75	107834.31	9/1/2004	0	WHOLESAI	577	0	FX	36	4/1/2007	STD	0	0	0	0				
	JACKSON	TN	38301	27	3/16/2004	0	Z			71.21		C	Y	WHOLESAI	71.43	49907.53	9/1/2004	0	WHOLESAI	566	0	FX	36	3/1/2007	STD	0	0	0	0				
4/1/2006	HOUSTON	TX	77006	18	3/16/2004	0	S	24	24	79.62	5/1/2006	C	N	WHOLESAI	80	319084.36	9/1/2004	2	WHOLESAI	649	0	2Y				0	0	0	0				
	LEXINGTOI	KY	40517	30	4/16/2004	0	Z			84.76		C	Y	WHOLESAI	85	92458.42	9/1/2004	0	WHOLESAI	558	0	FX	36	4/1/2007	STD	0	0	0	0				
5/1/2007	YPSILANTI	MI	48198	49	4/2/2004	0	Z	36	36	74.81	6/1/2007	C	Y	WHOLESAI	75	72508	9/1/2004	2	WHOLESAI	536	0	3Y	36	4/1/2007	3	1	0	3	0				
4/1/2006	REDMOND	WA	98053	37	3/23/2004	0	L	24	24	56.53	5/1/2006	C	Y	FLOW	56.77	175388.06	9/1/2004	2	CORRESPC	583	0	2Y	24	3/1/2006	STD	1	0	0	0				
4/1/2006	LINDENHUI	NY	11757	40	3/15/2004	0	Z	24	24	74.33	5/1/2006	C	N	WHOLESAI	74.58	264218.9	9/1/2004	2	WHOLESAI	519	0	2Y				2	2	0	0				
4/1/2006	TOLEDO	OH	43605	48	3/29/2004	0	Z	24	24	89.75	5/1/2006	C	Y	WHOLESAI	90	49416.54	9/1/2004	2	WHOLESAI	596	0	2Y	36	3/1/2007	8	0	0	0	0				
	PHILADELF	PA	19146	39	3/12/2004	0	Z			68.38		C	Y	WHOLESAI	68.63	109583.62	9/1/2004	0	WHOLESAI	553	0	FX	36	3/1/2007	9	0	0	0	0				
4/1/2006	SAINT LOU	MO	63115	45	3/22/2004	75000	Z	24	24	89.73	5/1/2006	C	Y	WHOLESAI	95	67381.41	9/1/2004	2	WHOLESAI	545	3750	2Y	24	3/1/2006	5B	0	0	0	0				
	MICHIGAN	IN	46360	21	3/12/2004	0	Z			74.85		C	Y	WHOLESAI	75	41950.81	9/1/2004	0	WHOLESAI	518	0	FX	36	3/1/2007	STD	5	0	0	0				
	MORGANTI	NC	28655	40	4/14/2004	0	Z			84.78		C	N	WHOLESAI	85	50692.39	9/1/2004	0	WHOLESAI	709	0	FX				0	0	0	0				
	ALEXANDR	IN	46001	49	3/22/2004	0	S			84.67		C	Y	WHOLESAI	85	142450.5	9/1/2004	0	WHOLESAI	554	0	FX	36	3/1/2007	STD	0	0	0	0				
4/1/2006	ZIMMERMA	MN	55398	46	3/15/2004	0	Z	24	24	94.64	5/1/2006	C	Y	WHOLESAI	95	224645.55	9/1/2004	2	WHOLESAI	611	0	2Y	24	3/1/2006	13	0	0	0	0				
	TULSA	OK	74136	54	4/2/2004	0	S			64.92		C	Y	WHOLESAI	65	232495.15	9/1/2004	0	WHOLESAI	533	0	FX	36	4/1/2007	STD	9	8	5	1				
	LOS ANGEI	CA	90011	32	4/8/2004	355000	S			89.78		C	Y	WHOLESAI	90	319078.46	9/1/2004	0	WHOLESAI	602	0	FX	36	4/1/2007	STD	0	0	0	0				
4/1/2007	RINGGOLD	GA	30736	29	3/17/2004	0	Z	36	36	94.57	5/1/2007	C	N	WHOLESAI	95	151581.64	9/1/2004	2	WHOLESAI	601	0	3Y				1	0	0	0				
5/1/2006	JACKSON	MS	39209	41	4/5/2004	50000	Z	24	24	89.78	6/1/2006	C	Y	WHOLESAI	90	44944.72	9/1/2004	2	WHOLESAI	663	0	2Y	24	4/1/2006	4	0	0	0	0				
	ROBBINS	IL	60472	35	3/24/2004	0	Z			84.23		C	N	WHOLESAI	84.57	59056.41	9/1/2004	0	WHOLESAI	520	0	FX				1	0	0	0				
	OKDALE	MN	55129	44	3/19/2004	0	Z			84.17		C	Y	WHOLESAI	85	168514.77	9/1/2004	0	WHOLESAI	620	0	FX	36	3/1/2007	13	0	0	0	0				
	SULLIVAN	MO	63080	42	3/17/2004	75000	Z			79.75		C	Y	WHOLESAI	95	59851.52	9/1/2004	0	WHOLESAI	571	11250	FX	36	3/1/2007	5A	0	0	0	0				
4/1/2007	DAVENPOI	IA	52802	44	3/24/2004	56000	Z	36	36	89.71	5/1/2007	C	N	WHOLESAI	90	50269.43	9/1/2004	2	WHOLESAI	597	0	3Y				0	0	0	0				
	CANTON	MS	39046	41	3/12/2004	0	Z			74.77		C	Y	WHOLESAI	75	56115.02	9/1/2004	0	WHOLESAI	582	0	FX	36	3/1/2007	4	0	0	0	0				
	MANDEVILI	LA	70448	27	3/29/2004	0	S			57.43		J	Y	WHOLESAI	57.69	373619.68	9/1/2004	0	WHOLESAI	674	0	FX	36	3/1/2007	4	0	0	0	0				
4/1/2007	BALTIMORI	MD	21223	21	3/23/2004	0	Z	36	36	87.62	5/1/2007	C	N	WHOLESAI	87.96	52122.25	9/1/2004	2	WHOLESAI	643	0	3Y				0	0	0	0				
4/1/2006	KUNKLETO	PA	18058	47	3/22/2004	89600	Z	24	24	84.68	5/1/2006	C	Y	WHOLESAI	85	75919.6	9/1/2004	2	WHOLESAI	517	0	2Y	24	3/1/2006	9	2	0	0	0				
4/1/2006	CHICAGO	IL	60619	41	3/26/2004	0	S	24	24	89.63	5/1/2006	C	N	WHOLESAI	90	103244	9/1/2004	2	WHOLESAI	691	0	2Y				0	0	0	0				
	OVIEDO	FL	32765	25	4/8/2004	0	S			65.41		C	Y	WHOLESAI	65.63	104832.39	9/1/2004	0	WHOLESAI	614	0	FX	36	4/1/2007	STD	0	0	0	0				
4/1/2007	CHICAGO	IL	60628	41	3/8/2004	611000	Z	36	36	89.66	5/1/2007	J	N	WHOLESAI	95	548667.89	9/1/2004	2	WHOLESAI	765	30550	3Y				0	0	0	0				
4/1/2006	DETROIT	MI	48203	42	3/18/2004	77000	Z	24	24	84.66	5/1/2006	C	Y	WHOLESAI	95	65242.35	9/1/2004	2	WHOLESAI	584	7700	2Y	24	3/1/2006	3	0	0	0	0				
5/1/2006	GRANDVIE	MO	64030	33	4/12/2004	0	S	24	24	74.88	6/1/2006	C	Y	WHOLESAI	75	64447.37	9/1/2004	2	WHOLESAI	532	0	2Y	24	4/1/2006	5B	2	0	0	0				
4/1/2006	GREELEY	CO	80631	40	3/10/2004	0	S	24	24	94.2	5/1/2006	C	Y	WHOLESAI	94.55	155550.83	9/1/2004	2	WHOLESAI	838	0	2Y	24	3/1/2006	STD	0	0	0	0				
4/1/2007	WHEATON	IL	60187	40	3/30/2004	0	S	36	36	89.68	5/1/2007	J	N	WHOLESAI	90	390665.87	9/1/2004	2	WHOLESAI	835	0	3Y				0	0	0	0				
	EL MIRAGE	AZ	85335	50	3/25/2004	0	Z			74.74		C	Y	WHOLESAI	75	97300.41	9/1/2004	0	WHOLESAI	525	0	FX	38	3/1/2007	STD	0	0	1	0				
	TAMPA	FL	33606	50	3/15/2004	0	Z			79.31		C	Y	WHOLESAI	79.57	73857.48	9/1/2004	0	WHOLESAI	507	0	FX	36	3/1/2007	STD	0	0	0	0				
4/1/2007	WOODHAV	NY	11421	37	3/17/2004	0	L	36	36	57.55	5/1/2007	C	N	WHOLESAI	57.85	187430.33	9/1/2004	2	WHOLESAI	551	0	3Y				0	0	0	0				
	DARBY	PA	19023	41	3/30/2004	0	Z			89.24		C	Y	WHOLESAI	90	58098.07	9/1/2004	0	WHOLESAI	852	0	FX	36	3/1/2007	9	0	0	0	0				
4/1/2006	MINNEAPO	MN	55411	49	3/24/2004	0	Z	24	24	73.25	5/1/2006	C	Y	WHOLESAI	73.58	129149.85	9/1/2004	2	WHOLESAI	545	0	2Y	36	3/1/2007	13	0	0	0	0				

| | | |

| | | |

	CHICAGO IL	60617	29	4/9/2004	0	S					79.79		C	N	WHOLESAI	80	147810.59	9/1/2004	0	WHOLESAI	543	0	FX					0	0	0	0
	GLENDALE AZ	85306	50	3/25/2004	0	Z					89.44		C	Y	WHOLESAI	90	133412.28	9/1/2004	0	WHOLESAI	811	0	FX	36	3/1/2007	STD		0	0	0	0
	ST. LOUIS MO	63138	37	4/5/2004	0	Z					84.84		C	Y	WHOLESAI	85	72995.75	9/1/2004	0	WHOLESAI	539	0	FX	36	4/1/2007	5A		1	0	0	0
4/1/2006	CALUMET I IL	60409	17	3/25/2004	0	Z	24	24	87.67	5/1/2006	C	N	WHOLESAI	88.03	102662.62	9/1/2004	2	WHOLESAI	556	0	2Y					0	0	0	0
4/1/2006	MILWAUKE WI	53216	46	3/30/2004	0	Z	24	24	94.69	5/1/2006	C	N	WHOLESAI	95	75801.52	9/1/2004	2	WHOLESAI	581	0	2Y					0	0	0	0
4/1/2007	CHICAGO IL	60623	18	4/1/2004	175000	S	36	36	89.68	5/1/2007	C	N	WHOLESAI	95	157184.36	9/1/2004	2	WHOLESAI	862	8750	3Y					0	0	0	0
	MCMINNVII OR	97128	31	3/24/2004	0	Z			84.89		C	Y	WHOLESAI	85	118742.24	9/1/2004	0	WHOLESAI	612	0	FX	38	3/1/2007	STD		0	0	0	0
4/1/2006	CEDARBUF WI	53012	44	3/24/2004	0	Z	24	24	89.77	5/1/2006	C	N	WHOLESAI	90	175233.41	9/1/2004	2	WHOLESAI	519	0	2Y					3	1	0	0
4/1/2006	JACKSON MS	39206	43	3/31/2004	70000	S	24	24	84.7	5/1/2006	C	Y	WHOLESAI	85	59374.45	9/1/2004	2	WHOLESAI	585	0	2Y	36	3/1/2007		4	0	0	0	0
	GRETNA LA	70053	48	3/31/2004	0	Z			79.78		C	Y	WHOLESAI	80	63085.42	9/1/2004	0	WHOLESAI	508	0	FX	36	3/1/2007		4	0	1	0	0
5/1/2006	ROCHESTE MN	55901	32	4/2/2004	161000	S	24	24	94.71	6/1/2006	C	Y	WHOLESAI	94.97	152586.99	9/1/2004	2	WHOLESAI	609	0	2Y	36	4/1/2007		13	0	0	0	0
5/1/2006	DETROIT MI	48219	49	4/8/2004	72400	Z	24	24	89.68	6/1/2006	C	Y	WHOLESAI	90	65045.26	9/1/2004	2	WHOLESAI	628	0	2Y	24	4/1/2006		3	0	0	0	0
	LA VERNE CA	91750	41	3/30/2004	0	S			94.54		J	Y	WHOLESAI	95	421132.9	9/1/2004	0	WHOLESAI	626	0	FX	36	3/1/2007	STD		0	0	0	0
	SAN MARC CA	92069	33	3/24/2004	0	S			79.11		C	Y	WHOLESAI	79.47	119570.87	9/1/2004	0	WHOLESAI	646	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	ATLANTA GA	30314	45	3/17/2004	160000	Z	24	24	89.58	5/1/2006	C	N	WHOLESAI	90	143449.7	9/1/2004	2	WHOLESAI	610	0	2Y					0	0	0	0
	ROCK SPR GA	30739	46	3/29/2004	0	Z			74.78		C	N	WHOLESAI	75	74870.93	9/1/2004	0	WHOLESAI	535	0	FX					1	0	0	0
7/1/2006	EASTON CT	6612	37	6/8/2004	0	S	24	24	78	8/1/2006	J	Y	WHOLESAI	78.12	499588.34	9/1/2004	2	WHOLESAI	568	0	2Y	24	8/1/2006	STD		0	0	0	0
	JACKSON MS	39204	17	4/14/2004	60000	Z			84.83		C	Y	WHOLESAI	90	50921.71	9/1/2004	0	WHOLESAI	536	3000	FX	36	4/1/2007		4	2	0	0	0
4/1/2006	COON RAP MN	55433	52	3/31/2004	160000	Z	24	24	94.64	5/1/2006	C	Y	WHOLESAI	95	151656.05	9/1/2004	2	WHOLESAI	580	0	2Y	24	3/1/2006		13	0	0	0	0
5/1/2006	SIMSBURY CT	6070	28	4/12/2004	225000	Z	24	24	94.28	6/1/2006	C	Y	WHOLESAI	94.44	144814.44	9/1/2004	2	WHOLESAI	545	0	2Y	24	4/1/2006	STD		0	0	0	0
4/1/2006	INDIANAPC IN	46222	45	3/18/2004	55000	Z	24	24	74.73	5/1/2006	C	Y	WHOLESAI	95	41160.28	9/1/2004	2	WHOLESAI	530	11000	2Y	24	3/1/2006	STD		0	0	0	0
5/1/2006	DETROIT MI	48219	33	4/18/2004	0	Z	24	24	72.72	6/1/2006	C	Y	WHOLESAI	72.94	61907.99	9/1/2004	2	WHOLESAI	533	0	2Y	24	4/1/2006		5	0	0	1	0
	NEW ORLE LA	70131	42	4/5/2004	76000	Z			89.76		C	Y	WHOLESAI	90	68290.51	9/1/2004	0	WHOLESAI	582	0	FX	36	4/1/2007		4	0	0	0	0
	LINDEN MI	48451	32	3/24/2004	0	S			79.71		J	Y	WHOLESAI	80	478617.92	9/1/2004	0	WHOLESAI	622	0	FX	36	3/1/2007		3	0	0	0	0
5/1/2006	MINNEAPO MN	55413	12	4/5/2004	0	L	24	24	83.96	6/1/2006	J	N	WHOLESAI	84.26	454206.59	9/1/2004	2	WHOLESAI	640	0	2Y					0	0	0	0
	BRADENVII PA	15620	47	4/5/2004	0	Z			81.09		C	Y	WHOLESAI	81.25	58413	9/1/2004	0	WHOLESAI	534	0	FX	36	4/1/2007		9	0	0	0	0
5/1/2006	HARRISBUI PA	17111	44	4/22/2004	0	Z	24	24	84.06	6/1/2006	C	Y	WHOLESAI	84.22	69911.33	9/1/2004	2	WHOLESAI	558	0	2Y	24	4/1/2006		9	2	0	0	0
5/1/2006	MIAMI FL	33175	39	4/8/2004	500000	S	24	24	99.78	6/1/2006	J	Y	WHOLESAI	100	499163.01	9/1/2004	2	WHOLESAI	719	0	2Y	24	4/1/2006	STD		0	0	0	0
4/1/2006	COLORADC CO	80907	39	3/29/2004	0	S	24	24	94.63	5/1/2006	C	Y	WHOLESAI	95	317515.38	9/1/2004	2	WHOLESAI	684	0	2Y	24	3/1/2006	STD		0	0	0	0
	OLYMPIA WA	98516	21	3/29/2004	0	Z			84.6		C	Y	WHOLESAI	84.94	140547.15	9/1/2004	0	WHOLESAI	649	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	LINWOOD PA	19061	29	3/25/2004	0	Z	24	24	74.04	5/1/2006	C	Y	WHOLESAI	74.36	57853.69	9/1/2004	2	WHOLESAI	593	0	2Y	24	3/1/2006		9	0	0	0	0
	LAS VEGAS NV	89121	49	3/31/2004	0	Z			93.98		C	Y	WHOLESAI	94.35	137432.03	9/1/2004	0	WHOLESAI	680	0	FX	36	3/1/2007	STD		0	0	0	0
	GRISWOLE CT	6351	47	3/31/2004	0	Z			84.6		C	Y	WHOLESAI	85	144984.86	9/1/2004	0	WHOLESAI	827	0	FX	38	3/1/2007	STD		0	0	0	0
4/1/2007	SOUTHAMI NJ	8088	48	3/24/2004	420000	S	36	36	84.66	5/1/2007	J	N	WHOLESAI	85	356155.29	9/1/2004	2	WHOLESAI	598	0	3Y					3	0	0	0
4/1/2006	SEMINOLE FL	33777	19	3/30/2004	550000	S	24	24	89.74	5/1/2006	J	Y	WHOLESAI	95	494139.38	9/1/2004	2	WHOLESAI	637	27500	2Y	12	3/1/2005	STD		0	0	0	0
4/1/2006	AUGUSTA GA	30904	48	3/30/2004	60000	Z	24	24	84.48	5/1/2006	C	Y	WHOLESAI	85	50770.97	9/1/2004	2	WHOLESAI	567	0	2Y	24	3/1/2006		15	0	0	0	0
	CHICAGO IL	60636	28	4/12/2004	0	S			79.8		C	N	WHOLESAI	80	87892.99	9/1/2004	0	WHOLESAI	596	0	FX					2	1	0	0
5/1/2006	HOLLYWOI FL	33019	39	4/16/2004	63000	S	24	24	79.78	6/1/2006	C	Y	WHOLESAI	80	50330.03	9/1/2004	2	WHOLESAI	633	0	2Y	36	4/1/2007	STD		0	0	0	0
	WATERBUI CT	6704	31	3/23/2004	0	Z			79.81		C	Y	WHOLESAI	80	159533.31	9/1/2004	0	WHOLESAI	760	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	SAINT PETI FL	33712	36	3/22/2004	0	Z	24	24	89.66	5/1/2006	C	Y	WHOLESAI	90	61060.12	9/1/2004	2	WHOLESAI	532	0	2Y	36	3/1/2007	STD		2	0	0	0
	GOODLETT TN	37072	41	3/26/2004	0	Z			77.3		C	Y	WHOLESAI	77.62	81235.66	9/1/2004	0	WHOLESAI	639	0	FX	36	3/1/2007	STD		0	0	0	0
	CHULA VIS CA	91911	44	4/2/2004	0	Z			72.78		C	Y	WHOLESAI	73.19	286717.78	9/1/2004	0	WHOLESAI	658	0	FX	36	4/1/2007	STD		0	0	0	0
	EAST CHIC IN	46312	18	3/30/2004	0	Z			78.89		C	Y	WHOLESAI	80	85688	9/1/2004	0	WHOLESAI	595	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	BEAVER PA	15009	52	3/22/2004	0	Z	24	24	68.54	5/1/2006	C	Y	WHOLESAI	68.75	54901.37	9/1/2004	2	WHOLESAI	520	0	2Y	24	3/1/2006		9	0	0	1	0
	CONCHO AZ	85924	38	4/14/2004	0	Z			74.08		C	Y	WHOLESAI	75	52925.92	9/1/2004	0	WHOLESAI	571	0	FX	36	4/1/2007	STD		0	0	0	0
	KANSAS CI MO	64127	47	4/5/2004	0	Z			84.8		C	Y	WHOLESAI	85	50941.1	9/1/2004	0	WHOLESAI	530	0	FX	36	4/1/2007	5A		2	0	0	0
	CAMERON MO	64429	41	3/29/2004	0	Z			74.76		C	Y	WHOLESAI	75	64337.12	9/1/2004	0	WHOLESAI	539	0	FX	36	3/1/2007	5A		0	0	0	0
	SACRAMEI CA	95828	55	3/18/2004	0	Z			63.16		C	Y	WHOLESAI	63.53	161434.88	9/1/2004	0	WHOLESAI	602	0	FX	36	3/1/2007	STD		0	0	0	0
	LAS CRUCI NM	88001	40	4/14/2004	46600	Z			89.74		C	N	WHOLESAI	90	41880.59	9/1/2004	0	WHOLESAI	665	0	FX					0	0	0	0
	SANTA ANA CA	92703	34	4/15/2004	0	S			89.68		C	Y	WHOLESAI	90	193152.57	9/1/2004	0	WHOLESAI	657	0	FX	38	4/1/2007	STD		0	0	0	0
	WAIPAHU HI	96797	45	3/31/2004	0	Z			86.8		C	Y	WHOLESAI	87.32	308888.16	9/1/2004	0	WHOLESAI	697	0	FX	38	3/1/2007	STD		0	0	0	0
	KAHULUI HI	96732	28	3/31/2004	0	S			79.51		C	Y	WHOLESAI	80	306439.13	9/1/2004	0	WHOLESAI	626	0	FX	38	3/1/2007	STD		0	0	0	0
5/1/2006	SAINT PETI FL	33712	51	4/2/2004	0	Z	24	24	84.7	6/1/2006	C	Y	WHOLESAI	65	66072.97	9/1/2004	2	WHOLESAI	550	0	2Y	36	4/1/2007	STD		0	0	0	0
	MIRAMAR FL	33023	33	4/5/2004	151000	L			89.71		C	Y	WHOLESAI	90	135570.39	9/1/2004	0	WHOLESAI	598	0	FX	36	4/1/2007	STD		0	0	0	0
	MIAMI FL	33150	36	4/9/2004	0	S			52.94		C	Y	WHOLESAI	53.57	74339.66	9/1/2004	0	WHOLESAI	634	0	FX	38	4/1/2007	STD		1	0	0	0
4/1/2006	CHICAGO IL	60620	38	3/24/2004	0	Z	24	24	82.48	5/1/2006	C	N	WHOLESAI	82.92	198373.71	9/1/2004	2	WHOLESAI	754	0	2Y					0	0	0	0
5/1/2007	CLEVELAN OH	44112	48	4/15/2004	0	Z	36	36	89.89	6/1/2007	C	Y	WHOLESAI	90	67498.91	9/1/2004	2	WHOLESAI	511	0	3Y	36	4/1/2007		8	1	0	0	0
4/1/2006	NEW HAVE CT	6511	49	3/30/2004	0	Z	24	24	89.7	5/1/2006	C	Y	WHOLESAI	90	206584.73	9/1/2004	2	WHOLESAI	551	0	2Y	24	3/1/2006	STD		0	0	0	0
5/1/2007	STAPLES MN	56479	50	4/13/2004	110000	Z	36	36	81.55	6/1/2007	C	Y	WHOLESAI	81.82	89849.32	9/1/2004	2	WHOLESAI	584	0	3Y	36	4/1/2007		13	1	0	0	0
4/1/2006	DETROIT MI	48238	40	3/31/2004	65000	S	24	24	89.67	5/1/2006	C	Y	WHOLESAI	95	58374.06	9/1/2004	2	WHOLESAI	637	3250	2Y	24	3/1/2006		3	0	0	0	0
4/1/2006	ORLANDO FL	32824	34	3/22/2004	0	S	24	24	89.55	5/1/2006	C	Y	WHOLESAI	90	78962.27	9/1/2004	2	WHOLESAI	607	0	2Y	38	3/1/2007	STD		0	0	0	0
	RAYMORE MO	64083	32	3/30/2004	0	S			61.59		C	Y	WHOLESAI	61.82	67847.64	9/1/2004	0	WHOLESAI	554	0	FX	24	3/1/2006	5A		0	0	0	0
	RIVIERA BE FL	33404	19	4/26/2004	0	S			48.93		C	Y	WHOLESAI	49.07	52923.41	9/1/2004	0	WHOLESAI	611	0	FX	36	4/1/2007	STD		3	0	0	0
	LAKE CITY FL	32024	25	3/30/2004	0	Z			73.44		C	Y	WHOLESAI	74.63	49366.17	9/1/2004	0	WHOLESAI	622	0	FX	38	3/1/2007	STD		0	0	0	0
	OKLAHOM/ OK	73107	44	3/30/2004	52000	L			84.7		C	Y	WHOLESAI	85	44105.79	9/1/2004	0	WHOLESAI	583	0	FX	36	3/1/2007	STD		0	0	0	0
	NEW BERN NC	28562	25	3/26/2004	0	Z			84.64		C	N	WHOLESAI	85	88951.9	9/1/2004	0	WHOLESAI	601	0	FX					0	0	0	0
	KAHULUI HI	96732	44	4/20/2004	0	S			64.37		C	Y	WHOLESAI	64.56	236414.97	9/1/2004	0	WHOLESAI	548	0	FX	36	4/1/2007	STD		0	0	0	0
	LAUDERDA FL	33319	25	4/6/2004	0	Z			76.3		C	Y	WHOLESAI	76.62	58802.34	9/1/2004	0	WHOLESAI	575	0	FX	38	4/1/2007	STD		0	0	0	0
5/1/2006	VALLEJO CA	94591	33	4/27/2004	0	Z	24	24	77.06	6/1/2006	C	Y	WHOLESAI	77.42	239437.86	9/1/2004	2	WHOLESAI	597	0	2Y	24	4/1/2006	STD		0	0	0	0
5/1/2006	JAMAICA NY	11434	10	4/14/2004	267191	S	24	24	89.67	6/1/2006	C	N	WHOLESAI	89.99	239813.13	9/1/2004	2	WHOLESAI	726	0	2Y					0	0	0	0
	SAINT PAU MN	55108	48	3/29/2004	0	Z			79.21		C	Y	WHOLESAI	79.49	154682.72	9/1/2004	0	WHOLESAI	538	0	FX	36	3/1/2007		13	2	0	0	0
4/1/2006	AURORA CO	80010	39	3/22/2004	0	S	24	24	94.62	5/1/2006	C	Y	WHOLESAI	95	154362.41	9/1/2004	2	WHOLESAI	628	0	2Y	24	3/1/2006	STD		0	0	0	0
4/1/2006	TWENTYNII CA	92277	21	3/24/2004	0	S	24	24	79.68	5/1/2006	C	Y	WHOLESAI	80	51852.92	9/1/2004	2	WHOLESAI	557	0	2Y	36	3/1/2007	STD		3	0	0	0
	BROOKSVII FL	34613	41	5/14/2004	0	L			71.71		C	Y	WHOLESAI	72.29	59683.11	9/1/2004	0	WHOLESAI	577	0	FX	36	5/1/2007	STD		1	0	0	0
	HOUSTON TX	77091	30	3/31/2004	0	S			77.22		C	N	WHOLESAI	77.42	71850.32	9/1/2004	0	WHOLESAI	569	0	FX					1	0	0	0
4/1/2007	SHARON MA	2067	37	3/24/2004	0	Z	36	36	64.51	5/1/2007	C	Y	WHOLESAI	64.77	241008.24	9/1/2004	2	WHOLESAI	543	0	3Y	24	3/1/2006		2	0	1	0	0
	ROCHESTE NY	14609	45	3/19/2004	48000	Z			89.71		C	Y	WHOLESAI	90	43118.48	9/1/2004	0	WHOLESAI	634	0	FX	12	3/1/2005		6	0	0	0	0

4/1/2006	DETROIT	MI	48208	34	3/19/2004	75000	Z		24	24	84.73	5/1/2006	C	Y	WHOLESAI	85	63629.66	9/1/2004	2	WHOLESAI	544	0	2Y	24	3/1/2006	3	0	0	0	0	0					
	FARMINGT	NH	3835	43	3/31/2004	0	Z				74.84		C	Y	WHOLESAI	75	97127.03	9/1/2004	0	WHOLESAI	589	0	FX	36	3/1/2007	STD	0	0	0	0	0					
5/1/2007	LINCOLN	RI	2838	40	4/7/2004	0	Z		36	36	89.66	6/1/2007	C	Y	WHOLESAI	90	269242.13	9/1/2004	2	WHOLESAI	578	0	3Y	12	4/1/2005	10B	0	0	0	0	0					
5/1/2007	ORRICK	MO	64077	41	4/7/2004	0	Z		36	36	79.71	6/1/2007	C	Y	WHOLESAI	80	186068.55	9/1/2004	2	WHOLESAI	601	0	3Y	36	4/1/2007	5B	0	0	0	0	0					
5/1/2006	FLINT	MI	48504	35	4/20/2004	0	Z		24	24	74.77	6/1/2006	C	Y	WHOLESAI	75	50135.13	9/1/2004	2	WHOLESAI	534	0	2Y	24	4/1/2006	3	0	0	0	0	0					
5/1/2007	BAYFIELD	CO	81122	39	4/19/2004	0	S		36	36	79.46	6/1/2007	C	Y	WHOLESAI	80	290256.62	9/1/2004	2	WHOLESAI	528	0	3Y	36	4/1/2007	STD	1	0	0	0	0					
5/1/2006	BROCKTON	MA	2302	52	4/21/2004	0	Z		24	24	71.22	6/1/2006	C	Y	WHOLESAI	71.43	174749.66	9/1/2004	2	WHOLESAI	516	0	2Y	24	4/1/2006		2	1	0	0	0					
6/1/2006	SUMMERVI	SC	29483	47	5/28/2004	110000	Z		24	24	84.81	7/1/2006	C	N	WHOLESAI	85	93360.78	9/1/2004	2	WHOLESAI	603	0	2Y				0	0	0	0	0					
	PHILADELF	PA	19134	46	3/29/2004	0	S				78.14		C	Y	WHOLESAI	79.41	53309.99	9/1/2004	0	WHOLESAI	645	0	FX	36	3/1/2007		9	0	0	0	0					
	ATLANTIC	NJ	8401	25	3/24/2004	0	S				89.64		C	N	WHOLESAI	90	89783.85	9/1/2004	0	WHOLESAI	668	0	FX				0	0	0	0	0					
	GEORGETI	FL	32139	48	3/31/2004	0	Z				69.73		C	Y	WHOLESAI	70	73273.08	9/1/2004	0	WHOLESAI	550	0	FX	36	3/1/2007	STD	0	0	0	0	0					
	WOOD DAL	IL	60191	47	3/22/2004	0	Z				89.58		C	N	WHOLESAI	90	242043.81	9/1/2004	0	WHOLESAI	531	0	FX				0	0	0	0	0					
	SHEFFIELD	OH	44054	39	3/26/2004	0	Z				79.82		C	N	WHOLESAI	80	87657.65	9/1/2004	0	WHOLESAI	556	0	FX				0	0	0	0	0					
	LAIE	HI	96762	53	3/31/2004	0	Z				61.84		C	Y	WHOLESAI	62	308938.48	9/1/2004	0	WHOLESAI	779	0	FX	36	3/1/2007	STD	0	0	0	0	0					
6/1/2006	ALBUQUER	NM	87105	32	5/18/2004	121000	S		24	24	89.83	7/1/2006	C	N	WHOLESAI	90	106833.69	9/1/2004	2	WHOLESAI	577	0	2Y				0	0	0	0	0					
5/1/2007	BRONX	NY	10469	55	4/6/2004	0	Z		36	36	63.45	6/1/2007	C	N	WHOLESAI	63.77	219460.36	9/1/2004	2	WHOLESAI	602	0	3Y				0	0	0	0	0					
	HOLLYWO	FL	33024	46	4/20/2004	0	S				78.94		C	Y	WHOLESAI	79.2	139166.25	9/1/2004	0	WHOLESAI	572	0	FX	36	4/1/2007	STD	0	0	0	0	0					
	COCOA BE	FL	32931	7	5/12/2004	0	Z				74.83		J	Y	WHOLESAI	75	524229.94	9/1/2004	0	WHOLESAI	613	0	FX	36	5/1/2007	STD	0	0	0	0	0					
	CLEVELAN	OH	44121	38	4/8/2004	0	S				84.69		C	N	WHOLESAI	85	81447.38	9/1/2004	0	WHOLESAI	663	0	FX				0	0	0	0	0					
5/1/2006	DETROIT	MI	48208	48	4/19/2004	0	Z		24	24	84.61	6/1/2006	C	Y	WHOLESAI	85	56008.32	9/1/2004	2	WHOLESAI	507	0	2Y	24	4/1/2006		3	0	0	0	0					
5/1/2006	MIRAMAR	FL	33023	43	4/13/2004	0	Z		24	24	89.77	6/1/2006	C	Y	WHOLESAI	90	161594.26	9/1/2004	2	WHOLESAI	531	0	2Y	24	4/1/2006	STD	0	0	0	0	0					
5/1/2006	DETROIT	MI	48234	35	4/12/2004	0	Z		24	24	84.73	6/1/2006	C	Y	WHOLESAI	85	78863.85	9/1/2004	2	WHOLESAI	575	0	2Y	36	4/1/2007		3	3	1	0	0					
4/1/2006	BLOOMING	MN	55437	49	3/24/2004	0	Z		24	24	39.78	5/1/2006	C	Y	WHOLESAI	39.82	44958.76	9/1/2004	2	WHOLESAI	537	0	2Y	36	3/1/2007		13	2	1	2	1					
4/1/2006	SAINT CLO	FL	34772	35	4/2/2004	0	Z		24	24	59.63	5/1/2006	C	Y	WHOLESAI	59.93	79646.4	9/1/2004	2	WHOLESAI	590	0	2Y	24	4/1/2006	STD		2	2	2	1					
	KINGSTON	NH	3848	43	3/26/2004	0	Z				79.59		C	Y	WHOLESAI	80	263716.1	9/1/2004	0	WHOLESAI	668	0	FX	36	3/1/2007	STD		0	0	0	0					
	CHARLOTT	IN	46117	18	3/30/2004	0	Z				17.7		C	Y	WHOLESAI	17.78	39831.14	9/1/2004	0	WHOLESAI	517	0	FX	36	3/1/2007	STD		0	0	0	0					
6/1/2006	STOCKTON	CA	95208	28	5/3/2004	0	Z		24	24	79.86	7/1/2006	C	Y	WHOLESAI	80	247855.83	9/1/2004	2	WHOLESAI	513	0	2Y	36	6/1/2007	STD		0	0	1	0					
	BROKEN AI	OK	74014	43	3/29/2004	0	Z				64.04		C	Y	WHOLESAI	65	83595.38	9/1/2004	0	WHOLESAI	598	0	FX	24	3/1/2006	STD		0	0	0	0					
4/1/2006	ARVADA	CO	80003	49	3/29/2004	0	Z		24	24	93.9	5/1/2006	C	Y	WHOLESAI	94.34	249311.67	9/1/2004	2	WHOLESAI	587	0	2Y	36	3/1/2007	STD		0	0	0	0					
5/1/2006	HUNTINGTI	IN	46750	36	4/19/2004	0	Z		24	24	69.7	6/1/2006	C	Y	WHOLESAI	69.93	99837.18	9/1/2004	2	WHOLESAI	542	0	2Y	24	4/1/2006	STD		0	0	0	0					
8/1/2006	EVERETT	WA	98208	33	7/30/2004	0	L		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	260000	9/1/2004	2	WHOLESAI	534	0	2Y	24	7/1/2006	STD		0	0	1	0					
6/1/2006	SACRAMEI	CA	95823	50	5/10/2004	0	Z		24	24	84.8	7/1/2006	C	Y	WHOLESAI	85	222522.78	9/1/2004	2	WHOLESAI	538	0	2Y	24	5/1/2006	STD		0	0	0	0					
	DICKINSON	TX	77539	22	3/29/2004	89500	S				73.75		C	Y	WHOLESAI	75	66229.44	9/1/2004	0	WHOLESAI	623	0	FX	36	3/1/2007	STD		0	0	0	0					
4/1/2006	DEFIANCE	OH	43512	46	3/24/2004	85000	Z		24	24	84.63	5/1/2006	C	Y	WHOLESAI	85	55105.07	9/1/2004	2	WHOLESAI	539	0	2Y	36	3/1/2007		8	0	0	0	0					
4/1/2006	LOS ANGEI	CA	90041	20	3/25/2004	300000	S		24	24	79.87	5/1/2006	C	N	WHOLESAI	80	239198.35	9/1/2004	2	WHOLESAI	739	0	2Y				0	0	0	0	0					
5/1/2006	BOSTON	MA	2119	6	5/10/2004	0	Z		24	24	94.79	7/1/2006	J	Y	WHOLESAI	95	408197.74	9/1/2004	2	WHOLESAI	631	0	2Y	12	5/1/2005		2	0	0	0	0					
4/1/2007	RICHARDS	TX	77406	17	3/30/2004	85490	Z		36	36	99.61	5/1/2007	C	Y	WHOLESAI	100	85223.43	9/1/2004	2	WHOLESAI	691	0	3Y	24	3/1/2006	STD		0	0	0	0					
4/1/2006	SPRINGFIE	OR	97477	26	3/24/2004	0	S		24	24	89.66	5/1/2006	C	Y	WHOLESAI	90	206536.22	9/1/2004	2	WHOLESAI	555	0	2Y	24	3/1/2006	STD		0	0	0	0					
5/1/2006	HOUSTON	TX	77598	43	4/13/2004	0	Z		24	24	71.04	6/1/2006	C	N	WHOLESAI	71.29	71803.82	9/1/2004	2	WHOLESAI	551	0	2Y				0	0	0	0	0					
	PINE BLUFI	AR	71603	28	3/31/2004	0	Z				73.83		C	Y	WHOLESAI	75	41608.67	9/1/2004	0	WHOLESAI	822	0	FX	36	3/1/2007		22	0	0	0	0					
	EAST CLEV	OH	44112	40	4/19/2004	85000	Z				79.82		C	N	WHOLESAI	80	67922.27	9/1/2004	0	WHOLESAI	508	0	FX				0	0	0	0	0					
	PHILADELF	PA	19145	17	4/7/2004	0	Z				83.78		C	Y	WHOLESAI	84.65	84970.97	9/1/2004	0	WHOLESAI	626	0	FX	36	4/1/2007		9	1	0	0	0					
4/1/2007	BURTON	MI	48529	36	3/29/2004	93900	S		36	36	84.66	5/1/2007	C	Y	WHOLESAI	94.98	79556.08	9/1/2004	2	WHOLESAI	600	9390	3Y	36	3/1/2007		3	0	0	0	0					
	EWA BEAC	HI	96706	35	4/30/2004	0	S				84.69		C	Y	WHOLESAI	85	279986.52	9/1/2004	0	WHOLESAI	561	0	FX	36	4/1/2007	STD		0	0	0	0					
	SYRACUSE	NY	13211	47	3/26/2004	0	Z				74.74		C	Y	WHOLESAI	75	48613.78	9/1/2004	0	WHOLESAI	525	0	FX	12	3/1/2005		6	0	0	0	0					
	DAYTON	OH	45406	20	3/29/2004	0	S				84.71		C	Y	WHOLESAI	85	53440.38	9/1/2004	0	WHOLESAI	585	0	FX	36	3/1/2007		8	0	0	0	0					
	PHILADELF	PA	19139	46	4/1/2004	0	S				89.78		C	Y	WHOLESAI	90	53895.78	9/1/2004	0	WHOLESAI	649	0	FX	36	4/1/2007		9	0	0	0	0					
5/1/2006	NEW PRAG	MN	56071	46	4/9/2004	125700	Z		24	24	89.73	6/1/2006	C	Y	WHOLESAI	89.98	112944.6	9/1/2004	2	WHOLESAI	555	0	2Y	36	4/1/2007		13	0	0	0	0					
4/1/2006	LAS VEGAS	NV	89104	28	3/31/2004	180300	Z		24	24	99.68	5/1/2006	C	Y	WHOLESAI	100	159869.8	9/1/2004	2	WHOLESAI	659	0	2Y	36	3/1/2007	STD		0	0	0	0					
	HOUSTON	TX	77008	26	4/27/2004	0	S				51.44		C	N	WHOLESAI	51.63	154473.51	9/1/2004	0	WHOLESAI	639	0	FX				0	0	0	0	0					
8/1/2007	HICKORY H	IL	60457	49	5/10/2004	0	Z		36	36	89.81	7/1/2007	C	N	WHOLESAI	90	115119.5	9/1/2004	2	WHOLESAI	571	0	3Y				0	0	0	0	0					
4/1/2007	SAINT LOU	MO	63121	22	3/29/2004	0	S		36	36	94.73	5/1/2007	C	Y	WHOLESAI	95	72079.52	9/1/2004	2	WHOLESAI	664	0	3Y	36	3/1/2007	5B	0	0	0	0	0					
5/1/2006	PLOVER	WI	54467	42	4/16/2004	0	L		24	24	99.79	6/1/2006	C	N	WHOLESAI	100	197042.53	9/1/2004	2	WHOLESAI	624	0	2Y				0	0	0	0	0					
	MISHAWAK	IN	46544	50	3/30/2004	0	Z				72.86		C	Y	WHOLESAI	73.13	58328.14	9/1/2004	0	WHOLESAI	586	0	FX	36	3/1/2007	STD		0	0	0	0					
4/1/2006	CARSON	CA	90745	43	4/5/2004	165000	Z		24	24	94.69	5/1/2006	C	Y	WHOLESAI	95	156341.89	9/1/2004	2	WHOLESAI	594	0	2Y	36	4/1/2007	STD		0	0	0	0					
5/1/2006	MODESTO	CA	95358	42	4/30/2004	0	Z		24	24	75.58	6/1/2006	C	Y	WHOLESAI	75.95	179347.25	9/1/2004	2	WHOLESAI	703	0	2Y	24	4/1/2006	STD		0	0	0	0					
	SAN MATEI	FL	32187	41	3/31/2004	0	Z				84.72		C	Y	WHOLESAI	85	72059.99	9/1/2004	0	WHOLESAI	608	0	FX	36	3/1/2007	STD		1	0	0	0					
	SACRAMEI	CA	95820	49	4/6/2004	0	Z				89.64		C	Y	WHOLESAI	90	203891.44	9/1/2004	0	WHOLESAI	622	0	FX	36	4/1/2007	STD		1	0	0	0					
	HOLLYWO	FL	33020	25	4/20/2004	0	Z				73.28		C	Y	WHOLESAI	73.53	99736.25	9/1/2004	0	WHOLESAI	602	0	FX	36	4/1/2007	STD		0	0	0	0					
5/1/2006	MIAMI	FL	33188	44	4/6/2004	0	Z		24	24	74.81	6/1/2006	C	Y	WHOLESAI	75	205866.58	9/1/2004	2	WHOLESAI	562	0	2Y	24	4/1/2006	STD		0	0	0	0					
	GRAFTON	MA	1519	45	4/14/2004	0	Z				88.28		C	Y	WHOLESAI	88.65	249476.71	9/1/2004	0	WHOLESAI	671	0	FX	36	4/1/2007		2	0	0	0	0					
5/1/2007	MASURY	OH	44438	50	4/7/2004	0	Z		36	36	74.84	6/1/2007	C	Y	WHOLESAI	75	58190.21	9/1/2004	2	WHOLESAI	525	0	3Y	36	4/1/2007		6	0	0	0	0					
	MIAMI	FL	33142	49	4/6/2004	0	S				94.72		C	Y	WHOLESAI	95	128062.81	9/1/2004	0	WHOLESAI	627	0	FX	36	4/1/2007	STD		0	0	0	0					
	CHANNELV	TX	77530	44	4/7/2004	0	Z				79.78		C	N	WHOLESAI	80	87802.84	9/1/2004	0	WHOLESAI	533	0	FX				2	0	0	0	0					
5/1/2006	CORAL SPI	FL	33071	55	4/15/2004	0	L		24	24	66.11	6/1/2006	C	Y	WHOLESAI	78.15	211781.64	9/1/2004	2	WHOLESAI	571	38073	2Y	24	4/1/2006	STD		5	0	0	1					
4/1/2006	CEDAR	MN	55011	41	3/19/2004	271800	S		24	24	94.82	5/1/2006	C	Y	WHOLESAI	95	257596.01	9/1/2004	2	WHOLESAI	595	0	2Y	36	3/1/2007		13	0	0	0	0					
5/1/2007	SUMTER	SC	29153	34	4/5/2004	58000	Z		36	36	79.84	6/1/2007	C	N	WHOLESAI	80	46353.19	9/1/2004	2	WHOLESAI	588	0	3Y				0	0	0	0	0					
5/1/2006	DETROIT	MI	48219	32	4/19/2004	0	Z		24	24	79.76	6/1/2006	C	Y	WHOLESAI	80	51923.34	9/1/2004	2	WHOLESAI	521	0	2Y	36	4/1/2007		3	1	1	0	0					
	QUEEN CR	AZ	85242	37	4/12/2004	0	Z				62.51		C	Y	WHOLESAI	62.75	159550.9	9/1/2004	0	WHOLESAI	604	0	FX	36	4/1/2007	STD		0	0	0	0					
5/1/2006	BRONX	NY	10472	49	4/7/2004	0	Z		24	24	74.73	6/1/2006	C	N	WHOLESAI	75	280740.1	9/1/2004	2	WHOLESAI	620	0	2Y				0	0	0	0	0					
	ODESSA	TX	79762	13	4/19/2004	0	L				82.46		C	Y	WHOLESAI	82.7	51987.83	9/1/2004	0	WHOLESAI	675	0	FX	24	4/1/2006	STD		0	0	0	0					
4/1/2006	LINDVILLE	WI	54626	20	3/26/2004	0	Z		24	24	79.6	5/1/2006	C	N	WHOLESAI	80	86836.51	9/1/2004	2	WHOLESAI	632	0	2Y				0	0	0	0	0					
	PEORIA HE	IL	61616	31	4/27/2004	0	Z				89.76		C	N	WHOLESAI	90	132123.65	9/1/2004	0	WHOLESAI	572	0	FX				0	0	0	0	0					
5/1/2006	WEST HAV	CT	6516	38	4/6/2004	0	Z		24	24	89.7	6/1/2006	C	Y	WHOLESAI	90	155307.23	9/1/2004	2	WHOLESAI	630	0	2Y	12	4/1/2005	STD		0	0	0	0					
5/1/2006	CHICAGO	IL	60619	44	4/6/2004	0	Z		24	24	54.93	6/1/2006	C	N	WHOLESAI	55	70352.57	9/1/2004	2	WHOLESAI	560	0	2Y				2	2	0	0						
4/1/2006	TWIN LAKE	MI	49457	31	3/30/2004	62000	Z		24	24	83.05	5/1/2006	C	Y	WHOLESAI	83.87	51534.41	9/1/2004	2	WHOLESAI	606	0	2Y	24	3/1/2006		3	0	0	0	0					
5/1/2006	AURORA	CO	80014	43	4/8/2004	0	Z		24	24	76.71	6/1/2006	C	Y	WHOLESAI	76.91	160533.56	9/1/2004	2	WHOLESAI	523	0	2Y	24	4/1/2006	STD		4	4	0	0					

| | | |

5/1/2006	APPLETON	WI	54914	44	4/16/2004	0	Z		24	24	70.48	6/1/2006	C	N	WHOLESAI	86.09	69887.14	9/1/2004	2	WHOLESAI	609	15225.5	2Y				1	0	0	0
	DUNDEE	FL	33838	27	3/24/2004	91050	S				94.76		C	Y	WHOLESAI	85	86365.28	9/1/2004	0	WHOLESAI	606	0	FX	38	3/1/2007	STD	0	0	0	0
	MIAMI	FL	33150	54	3/24/2004	0	S				74.71		C	Y	WHOLESAI	75	130950.04	9/1/2004	0	WHOLESAI	551	0	FX	38	3/1/2007	STD	0	0	0	0
	CLYDE	NY	14433	43	3/31/2004	0	Z				84.65		C	Y	WHOLESAI	85	50832.93	9/1/2004	0	WHOLESAI	574	0	FX	12	3/1/2005		6	0	0	0	0
	WALLAND	TN	37886	26	3/31/2004	0	Z				84.71		C	Y	WHOLESAI	85	72100.6	9/1/2004	0	WHOLESAI	621	0	FX	38	3/1/2007	STD		0	0	0	0
	BROOKLYN	NY	11221	11	3/31/2004	0	S				55.65		C	Y	WHOLESAI	55.88	189520.71	9/1/2004	0	WHOLESAI	595	0	FX	12	3/1/2005		6	0	0	0	0
5/1/2006	DENVER	CO	80204	32	4/9/2004	0	Z		24	24	89.11	6/1/2006	C	Y	WHOLESAI	89.47	169660.02	9/1/2004	2	WHOLESAI	629	0	2Y	24	4/1/2006	STD		0	0	0	0
	HAINES CIT	FL	33844	26	4/9/2004	0	Z				56.67		C	Y	WHOLESAI	56.84	53879.01	9/1/2004	0	WHOLESAI	715	0	FX	38	4/1/2007	STD		0	0	0	0
	TRINIDAD	TX	75163	23	4/13/2004	0	S				77.65		C	N	WHOLESAI	78.05	159787.32	9/1/2004	0	WHOLESAI	578	0	FX					0	0	0	0
4/1/2007	BELLE GLA	FL	33430	44	3/31/2004	0	Z		36	36	87.28	5/1/2007	C	Y	WHOLESAI	87.66	134647.56	9/1/2004	2	WHOLESAI	525	0	3Y	36	3/1/2007	STD		2	0	0	0
	PHOENIX	AZ	85033	44	4/29/2004	0	S				89.64		C	Y	WHOLESAI	90.68	98890.81	9/1/2004	0	WHOLESAI	628	0	FX	36	4/1/2007	STD		1	0	0	0
5/1/2006	JACKSON	MS	39206	46	4/7/2004	50000	Z		24	24	89.8	6/1/2006	C	Y	WHOLESAI	90	44950.64	9/1/2004	2	WHOLESAI	663	0	2Y	12	4/1/2005		4	0	0	0	0
4/1/2006	BROWNSTO	MI	48173	37	3/31/2004	0	S		24	24	89.67	5/1/2006	C	Y	WHOLESAI	90	242264.58	9/1/2004	2	WHOLESAI	561	0	2Y	24	3/1/2006		3	0	0	0	0
	WATERBUI	CT	6706	50	3/30/2004	0	Z				94.78		C	Y	WHOLESAI	95	175503.43	9/1/2004	0	WHOLESAI	597	0	FX	36	3/1/2007	STD		1	0	0	0
	DELAND	FL	32720	24	4/9/2004	0	S				71.85		C	Y	WHOLESAI	72.58	222934.68	9/1/2004	0	WHOLESAI	611	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2006	SOUTH BEI	IN	46628	32	4/8/2004	58000	Z		24	24	89.69	6/1/2006	C	Y	WHOLESAI	90	52065.71	9/1/2004	2	WHOLESAI	660	0	2Y	24	4/1/2006	STD		0	0	0	0
	LAKEWOOI	OH	44107	28	3/31/2004	0	S				69.16		C	Y	WHOLESAI	70	91740.79	9/1/2004	0	WHOLESAI	564	0	FX	36	3/1/2007		8	0	3	0	0
	CROSSVILI	TN	38572	48	3/31/2004	0	Z				84.64		C	Y	WHOLESAI	85	75457.28	9/1/2004	0	WHOLESAI	663	0	FX	36	3/1/2007	STD		0	0	0	0
	CLEVELAN	OH	44104	38	4/6/2004	0	Z				79.77		C	N	WHOLESAI	80	58317.52	9/1/2004	0	WHOLESAI	501	0	FX					0	0	0	0
4/1/2006	TUCSON	AZ	85706	45	4/1/2004	85250	Z		24	24	89.69	5/1/2006	C	Y	WHOLESAI	100	85039.02	9/1/2004	2	WHOLESAI	604	0	2Y	24	4/1/2006	STD		0	0	0	0
	MISSION VI	CA	92691	46	4/19/2004	0	S				82.41		J	Y	WHOLESAI	82.76	478475.11	9/1/2004	0	WHOLESAI	650	0	FX	36	4/1/2007	STD		0	0	0	0
7/1/2006	ALABASTEI	AL	35007	43	6/18/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	104000	9/1/2004	2	WHOLESAI	513	0	2Y	36	6/1/2007	STD		2	0	0	0
4/1/2006	EATON RAI	MI	48827	45	3/29/2004	0	Z		24	24	94.41	5/1/2006	C	Y	WHOLESAI	94.74	125739.45	9/1/2004	2	WHOLESAI	587	0	2Y	36	3/1/2007		3	0	0	0	0
4/1/2006	FARMINGT	MN	55024	42	3/31/2004	0	L		24	24	94.62	5/1/2006	C	Y	WHOLESAI	95	240726.21	9/1/2004	2	WHOLESAI	591	0	2Y	36	3/1/2007		13	0	0	0	0
4/1/2006	DETROIT	MI	48223	49	4/5/2004	0	Z		24	24	93.44	5/1/2006	C	Y	WHOLESAI	93.76	79463.04	9/1/2004	2	WHOLESAI	598	0	2Y	36	4/1/2007		3	0	0	0	0
4/1/2006	GREENVILI	TX	75402	12	4/9/2004	0	S		24	24	73.5	5/1/2006	C	Y	WHOLESAI	73.81	147125.51	9/1/2004	2	WHOLESAI	549	0	2Y	24	4/1/2006	STD		0	0	0	0
4/1/2006	GRAND RA	MI	49504	45	3/25/2004	95500	Z		24	24	89.67	5/1/2006	C	Y	WHOLESAI	90	85694.96	9/1/2004	2	WHOLESAI	537	0	2Y	36	3/1/2007		3	0	0	0	0
7/1/2006	NEWARK	NJ	7104	27	6/22/2004	210000	Z		24	24	79.91	8/1/2006	C	N	WHOLESAI	80	168000	9/1/2004	2	WHOLESAI	531	0	2Y					0	0	0	0
4/1/2007	MINNEAPO	MN	55420	44	3/30/2004	0	Z		36	36	93.26	5/1/2007	C	Y	WHOLESAI	93.69	203693.05	9/1/2004	2	WHOLESAI	644	0	3Y	36	3/1/2007		13	0	0	0	0
5/1/2007	WEST BAB	NY	11704	44	4/6/2004	0	S		36	36	84.54	6/1/2007	C	N	WHOLESAI	84.85	279443.56	9/1/2004	2	WHOLESAI	558	0	3Y					0	0	0	0
	CLEVELAN	OH	44102	29	4/2/2004	0	Z				78.69		C	N	WHOLESAI	76.92	59886.74	9/1/2004	0	WHOLESAI	542	0	FX					0	0	0	0
4/1/2006	MILWAUKE	WI	53218	31	3/31/2004	0	Z		24	24	59.8	5/1/2006	C	N	WHOLESAI	60	43157.72	9/1/2004	2	WHOLESAI	557	0	2Y					0	0	0	0
5/1/2007	CHICAGO	IL	60633	46	4/2/2004	59000	L		36	36	89.78	6/1/2007	C	N	WHOLESAI	90	53003.79	9/1/2004	2	WHOLESAI	572	0	3Y					0	0	0	0
4/1/2006	MAUSTON	WI	53948	43	3/30/2004	0	Z		24	24	94.65	5/1/2006	C	N	WHOLESAI	95	129764.99	9/1/2004	2	WHOLESAI	578	0	2Y					0	0	0	0
	SMITHFIELI	NC	27577	47	3/30/2004	0	Z				76.61		C	N	WHOLESAI	76.92	49828.66	9/1/2004	0	WHOLESAI	569	0	FX					0	0	0	0
	SANTA AN	CA	92705	33	3/29/2004	0	Z				67.26		J	Y	WHOLESAI	67.64	645116.51	9/1/2004	0	WHOLESAI	662	0	FX	36	3/1/2007	STD		0	0	0	0
4/1/2006	LEWIS CEN	OH	43035	49	3/31/2004	358000	Z		24	24	94.65	5/1/2006	J	Y	WHOLESAI	95	339354.68	9/1/2004	2	WHOLESAI	558	0	2Y	24	3/1/2006		8	0	0	0	0
	MESQUITE	TX	75150	37	4/13/2004	0	S				79.8		C	N	WHOLESAI	80	88688.03	9/1/2004	0	WHOLESAI	612	0	FX					1	0	0	0
	CLEBURNE	TX	76031	19	4/14/2004	0	S				74.85		C	N	WHOLESAI	75	107894.44	9/1/2004	0	WHOLESAI	525	0	FX					0	0	0	0
	INDEPENDI	OR	97351	33	4/9/2004	0	L				85.5		C	Y	WHOLESAI	85.79	162723.97	9/1/2004	0	WHOLESAI	608	0	FX	36	4/1/2007	STD		2	0	0	0
4/1/2006	INDIANAPO	IN	46218	48	3/31/2004	0	Z		24	24	94.65	5/1/2006	C	Y	WHOLESAI	95	78677.46	9/1/2004	2	WHOLESAI	582	0	2Y	12	3/1/2005	STD		0	0	0	0
	WAGENER	SC	29164	24	4/12/2004	0	Z				84.77		C	N	WHOLESAI	85	49198.83	9/1/2004	0	WHOLESAI	778	0	FX					0	0	0	0
5/1/2006	SAN LUIS	AZ	85349	34	4/27/2004	0	Z		24	24	99.78	6/1/2006	C	Y	WHOLESAI	100	74917.33	9/1/2004	2	WHOLESAI	621	0	2Y	24	4/1/2006	STD		0	0	0	0
	LOS ANGEI	CA	91604	47	4/7/2004	545000	Z				88.56		J	Y	WHOLESAI	88.99	483323.75	9/1/2004	0	WHOLESAI	722	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2007	NORTH OG	UT	84414	47	4/8/2004	0	Z		36	36	84.67	6/1/2007	C	N	WHOLESAI	85	160726.06	9/1/2004	2	WHOLESAI	550	0	3Y					0	0	0	0
	TOLEDO	OH	43607	44	4/28/2004	0	Z				74.1		C	N	WHOLESAI	74.29	51934.13	9/1/2004	0	WHOLESAI	519	0	FX					1	0	0	0
	HIALEAH	FL	33016	28	3/24/2004	0	Z				74.74		C	Y	WHOLESAI	75	93560.01	9/1/2004	0	WHOLESAI	561	0	FX	36	3/1/2007	STD		0	0	0	0
	LAKELAND	FL	33805	37	4/14/2004	0	Z				84.8		C	N	WHOLESAI	85	59385.46	9/1/2004	0	WHOLESAI	527	0	FX					1	0	0	0
	SHALLOTTI	NC	28470	25	4/15/2004	0	Z				79.74		C	Y	WHOLESAI	80	61053.03	9/1/2004	0	WHOLESAI	723	0	FX	24	4/1/2006		21	0	0	0	0
4/1/2006	VINE GRO	KY	40175	32	3/29/2004	58000	Z		24	24	89.63	5/1/2006	C	Y	WHOLESAI	90	52030.66	9/1/2004	2	WHOLESAI	667	0	2Y	36	3/1/2007	STD		0	0	0	0
	SAINT LOU	MO	63111	34	4/13/2004	0	Z				74.76		C	Y	WHOLESAI	75	70387.45	9/1/2004	0	WHOLESAI	662	0	FX	36	4/1/2007	SA		0	0	0	0
5/1/2006	NEW HAVE	CT	6513	50	4/2/2004	55000	Z		24	24	94.74	6/1/2006	C	Y	WHOLESAI	95	42662.7	9/1/2004	2	WHOLESAI	615	0	2Y	36	4/1/2007	STD		0	0	0	0
	HOUSTON	TX	77045	50	3/30/2004	57000	Z				84.25		C	Y	WHOLESAI	95	48077.39	9/1/2004	0	WHOLESAI	533	5700	FX	36	3/1/2007	STD		0	0	0	0
	INOLA	OK	74036	43	5/5/2004	0	Z				84.13		C	Y	WHOLESAI	85	68615.26	9/1/2004	0	WHOLESAI	623	0	FX	36	5/1/2007	STD		0	0	0	0
	RUPERT	ID	83350	46	4/27/2004	0	Z				68.84		C	Y	WHOLESAI	69.11	84838.28	9/1/2004	0	WHOLESAI	600	0	FX	36	4/1/2007	STD		0	0	0	0
	JACKSON	TN	38305	36	4/15/2004	0	L				84.73		C	Y	WHOLESAI	85	59357.1	9/1/2004	0	WHOLESAI	627	0	FX	36	4/1/2007	STD		0	0	0	0
4/1/2006	AURORA	CO	80011	26	3/30/2004	0	Z		24	24	94.64	5/1/2006	C	Y	WHOLESAI	95	110898.48	9/1/2004	2	WHOLESAI	594	0	2Y	24	3/1/2006	STD		0	0	0	0
	ROOSEVEL	NY	11575	32	6/4/2004	278100	S				89.86		C	Y	WHOLESAI	90	250290	9/1/2004	0	WHOLESAI	678	0	FX	12	6/1/2005		6	0	0	0	0
4/1/2006	LANSING	MI	48933	40	3/30/2004	0	Z		24	24	88.57	5/1/2006	C	Y	WHOLESAI	88.89	79827.79	9/1/2004	2	WHOLESAI	651	0	2Y	24	3/1/2006		3	0	0	0	0
	SPRING HI	FL	34610	7	4/7/2004	0	Z				79.82		C	Y	WHOLESAI	80	69368.2	9/1/2004	0	WHOLESAI	570	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2006	DETROIT	MI	48227	50	4/19/2004	0	L		24	24	79.72	6/1/2006	C	Y	WHOLESAI	80	60692.93	9/1/2004	2	WHOLESAI	557	0	2Y	36	4/1/2007		3	0	0	0	0
	TYLER	TX	75703	28	4/13/2004	0	S				79.78		C	N	WHOLESAI	80	163828.88	9/1/2004	0	WHOLESAI	655	0	FX					0	0	0	0
5/1/2007	STANDISH	ME	4084	54	4/2/2004	0	S		36	36	74.39	6/1/2007	C	N	WHOLESAI	74.7	123620.68	9/1/2004	2	WHOLESAI	521	0	3Y					0	0	0	0
5/1/2006	COLUMBUS	OH	43211	29	4/13/2004	55000	Z		24	24	79.76	6/1/2006	C	Y	WHOLESAI	80	43935.12	9/1/2004	2	WHOLESAI	509	0	2Y	24	4/1/2006		6	0	0	0	0
4/1/2006	BATTLE CR	MI	49014	32	4/1/2004	0	Z		24	24	70.31	5/1/2006	C	Y	WHOLESAI	70.59	59809.17	9/1/2004	2	WHOLESAI	519	0	2Y	36	4/1/2007		3	2	0	0	0
4/1/2006	FENTON	MI	48430	44	3/31/2004	0	Z		24	24	88.89	5/1/2006	C	Y	WHOLESAI	89.2	100587.33	9/1/2004	2	WHOLESAI	598	0	2Y	24	3/1/2006		3	0	0	0	0
4/1/2007	NEWFANE	NY	14108	40	3/31/2004	0	S		36	36	89.69	5/1/2007	C	N	WHOLESAI	90	89813.89	9/1/2004	2	WHOLESAI	623	0	3Y					0	0	0	0
	PALO ALTC	CA	94303	42	3/31/2004	0	S				79.6		J	Y	WHOLESAI	80	410775.12	9/1/2004	0	WHOLESAI	624	0	FX	36	3/1/2007	STD		0	0	0	0
	WHITEFISH	MT	59937	46	3/31/2004	0	Z				79.7		C	Y	WHOLESAI	80	115641.83	9/1/2004	0	WHOLESAI	571	0	FX	36	3/1/2007	STD		1	0	1	0
7/1/2006	SALT LAKE	UT	84117	41	6/17/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	79740.48	9/1/2004	2	WHOLESAI	694	0	2Y	24	6/1/2006	STD		0	0	0	0
5/1/2006	WEST CHE	PA	19382	50	4/9/2004	245000	S		24	24	77.33	6/1/2006	C	Y	WHOLESAI	77.55	189725.47	9/1/2004	2	WHOLESAI	552	0	2Y	24	4/1/2006		9	0	0	0	0
4/1/2006	STANDISH	MI	48658	54	4/6/2004	0	Z		24	24	61.18	5/1/2006	C	Y	WHOLESAI	61.43	42897.75	9/1/2004	2	WHOLESAI	814	0	2Y	24	4/1/2006		3	0	0	0	0
	ALBUQUEF	NM	87123	35	3/26/2004	0	L				74.2		C	N	WHOLESAI	74.52	179138.01	9/1/2004	0	WHOLESAI	754	0	FX					0	0	0	0
5/1/2006	SAN DIEGC	CA	92109	47	4/9/2004	0	S		24	24	69.16	6/1/2006	J	Y	WHOLESAI	69.4	414304.11	9/1/2004	2	WHOLESAI	625	0	2Y	24	4/1/2006	STD		0	0	1	0
5/1/2006	WELLINGTO	FL	33414	46	4/12/2004	0	Z		24	24	74.78	6/1/2006	C	Y	WHOLESAI	75	127313.91	9/1/2004	2	WHOLESAI	527	0	2Y	24	4/1/2006	STD		1	2	1	0
	HOLLYWO	FL	33023	42	4/7/2004	0	Z				73.88		C	Y	WHOLESAI	74.1	122824.04	9/1/2004	0	WHOLESAI	527	0	FX	36	4/1/2007	STD		1	0	0	0
	IRENE	SD	57037	39	4/1/2004	0	S				84.66		C	Y	WHOLESAI	85	73351.86	9/1/2004	0	WHOLESAI	605	0	FX	36	4/1/2007	STD		0	0	0	0

5/1/2006	NEW HAVE	CT	6519	48	4/1/2004	70000	Z		24	24	89.75	6/1/2006	C	Y	WHOLESAI	90	62871.04	9/1/2004	2 WHOLESAI	740	0	2Y	24	4/1/2006	STD		0	0	0	0	0	0	0	0
	JAY	ME	4239	44	4/7/2004	0	Z				89.78		C	N	WHOLESAI	70	59407.8	9/1/2004	0 WHOLESAI	652	0	FX					0	0	0	0	0	0	0	0
7/1/2006	NORTH LAS	NV	89031	36	6/7/2004	0	Z		24	24	88.88	6/1/2006	C	Y	WHOLESAI	79	158000	9/1/2004	2 WHOLESAI	579	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0	0
	ALBUQUER	NM	87102	48	4/16/2004	0	S				89.71		C	N	WHOLESAI	80	84558.26	9/1/2004	0 WHOLESAI	630	0	FX					0	0	0	0	0	0	0	0
7/1/2007	THOMPSOI	NY	12701	39	6/14/2004	190050	Z		36	36	74.84	8/1/2007	C	N	WHOLESAI	75	142351.21	9/1/2004	2 WHOLESAI	613	0	3Y					2	0	0	0	0	0	0	0
4/1/2006	BIRMINGHA	AL	35234	29	3/26/2004	63000	S		24	24	89.73	5/1/2006	C	Y	WHOLESAI	80	50264.08	9/1/2004	2 WHOLESAI	574	0	2Y	12	3/1/2005	STD		0	0	0	0	0	0	0	0
	KAILUA KO	HI	96740	34	4/20/2004	0	S				78.55		C	Y	WHOLESAI	76.8	287540.27	9/1/2004	0 WHOLESAI	581	0	FX	36	4/1/2007	STD		1	1	0	0	0	0	0	0
	CHARLOTT	MI	48813	50	4/7/2004	0	Z				79.79		C	Y	WHOLESAI	80	103793.47	9/1/2004	0 WHOLESAI	602	0	FX	36	4/1/2007		3	1	0	0	0	0	0	0
	HUMBLE	TX	77346	30	4/6/2004	0	Z				79.66		C	N	WHOLESAI	80	87775.83	9/1/2004	0 WHOLESAI	568	0	FX					0	0	0	0	0	0	0	0
5/1/2006	BRIGHTON	MI	48114	44	4/26/2004	0	S		24	24	74.8	6/1/2006	C	Y	WHOLESAI	75	233697.47	9/1/2004	2 WHOLESAI	599	0	2Y	24	4/1/2006		3	0	0	0	0	0	0	0
	MESQUITE	TX	75149	15	3/31/2004	0	S				76.87		C	N	WHOLESAI	77.2	71550.62	9/1/2004	0 WHOLESAI	691	0	FX					0	0	0	0	0	0	0	0
4/1/2007	PATERSON	NJ	7501	25	4/2/2004	289000	S		36	36	89.64	5/1/2007	C	N	WHOLESAI	90	259475.36	9/1/2004	2 WHOLESAI	603	0	3Y					0	0	0	0	0	0	0	0
4/1/2006	LAKE ISABI	CA	93240	35	4/2/2004	80000	Z		24	24	68.42	5/1/2006	C	Y	WHOLESAI	68.75	54790.62	9/1/2004	2 WHOLESAI	582	0	2Y	24	4/1/2006	STD		0	0	0	0	0	0	0	0
5/1/2006	GILLESPIE	IL	62033	49	4/28/2004	50000	Z		24	24	89.78	6/1/2006	C	N	WHOLESAI		44945.45	9/1/2004	2 WHOLESAI	584	0	2Y					0	0	0	0	0	0	0	0
5/1/2006	YPSILANTI	MI	48198	28	4/20/2004	0	Z		24	24	63.65	6/1/2006	C	Y	WHOLESAI	63.92	100786.57	9/1/2004	2 WHOLESAI	571	0	2Y	24	4/1/2006		3	0	0	0	0	0	0	0
	ARCADIA	CA	91006	49	4/19/2004	0	S				84.63		J	Y	WHOLESAI	84.94	376969.28	9/1/2004	0 WHOLESAI	528	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
	HOUSTON	TX	77011	35	4/21/2004	0	Z				76.83		C	Y	WHOLESAI	77	61495.62	9/1/2004	0 WHOLESAI	526	0	FX	36	4/1/2007	STD		1	0	0	0	0	0	0	0
	SANTA CLA	CA	91350	50	4/5/2004	0	S				79.63		C	N	WHOLESAI	80	282964.63	9/1/2004	0 WHOLESAI	652	0	FX					0	0	0	0	0	0	0	0
	SAN DIEGC	CA	92154	31	4/7/2004	0	L				74.41		C	Y	WHOLESAI	74.7	309091.45	9/1/2004	0 WHOLESAI	655	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
4/1/2007	DALLAS	TX	75218	48	3/31/2004	61000	Z		36	36	89.8	5/1/2007	C	Y	WHOLESAI	90	54754.59	9/1/2004	2 WHOLESAI	659	0	3Y	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	AHWAHNEI	CA	93601	37	3/29/2004	0	Z				74.67		C	Y	WHOLESAI	75	209256.33	9/1/2004	0 WHOLESAI	611	0	FX	24	3/1/2006	STD		0	0	0	0	0	0	0	0
	HOUSTON	TX	77083	50	4/14/2004	164000	S				78.24		C	Y	WHOLESAI	80	128722.85	9/1/2004	0 WHOLESAI	595	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
5/1/2006	RAYMOND	NH	3077	33	4/7/2004	0	Z		24	24	72.14	6/1/2006	C	Y	WHOLESAI	72.34	142306.16	9/1/2004	2 WHOLESAI	557	0	2Y	24	4/1/2006	STD		0	0	1	0	0	0	0	0
4/1/2006	HOLLYWOI	FL	33023	21	4/2/2004	0	Z		24	24	74.77	5/1/2006	C	Y	WHOLESAI	75	74862.71	9/1/2004	2 WHOLESAI	514	0	2Y	24	4/1/2006	STD		2	0	0	0	0	0	0	0
	CHICAGO	IL	60651	45	4/12/2004	0	S				79.76		C	N	WHOLESAI	80	191569.82	9/1/2004	0 WHOLESAI	598	0	FX					0	0	0	0	0	0	0	0
5/1/2007	MURFREES	TN	37129	52	4/19/2004	0	Z		36	36	89.85	6/1/2007	C	Y	WHOLESAI	70	73773.13	9/1/2004	2 WHOLESAI	569	0	3Y	36	4/1/2007	STD		4	2	1	0	0	0	0	0
5/1/2006	MOUNDS V	MN	55112	35	4/5/2004	0	Z		24	24	61.54	6/1/2006	C	Y	WHOLESAI	61.82	135547.13	9/1/2004	2 WHOLESAI	651	0	2Y	36	4/1/2007		13	1	0	0	0	0	0	0
4/1/2007	HARVEY	IL	60426	37	4/1/2004	112900	Z		36	36	79.7	5/1/2007	C	N	WHOLESAI	90	90052.02	9/1/2004	2 WHOLESAI	515	11290	3Y					0	0	0	0	0	0	0	0
5/1/2006	ORLANDO	FL	32807	45	4/7/2004	0	Z		24	24	89.66	6/1/2006	C	Y	WHOLESAI	90	107676.58	9/1/2004	2 WHOLESAI	588	0	2Y	24	4/1/2006	STD		0	0	0	0	0	0	0	0
	EAST CLEV	OH	44112	32	4/5/2004	0	Z				84.78		C	N	WHOLESAI	85	69668.95	9/1/2004	0 WHOLESAI	541	0	FX					1	0	0	0	0	0	0	0
	PHILADELF	PA	19147	35	4/19/2004	0	L				84.78		C	Y	WHOLESAI	85	305612.36	9/1/2004	0 WHOLESAI	628	0	FX	24	4/1/2006		9	0	0	0	0	0	0	0
	CONYERS	GA	30094	17	4/5/2004	0	S				77.12		C	N	WHOLESAI	77.37	102655.94	9/1/2004	0 WHOLESAI	723	0	FX					0	0	0	0	0	0	0	0
	CLEVELAN	OH	44113	26	4/28/2004	0	S				67.77		C	N	WHOLESAI	68	87883.61	9/1/2004	0 WHOLESAI	561	0	FX					0	0	0	0	0	0	0	0
	CERRITOS	CA	90703	47	4/9/2004	0	Z				89.57		J	Y	WHOLESAI	90	439750.17	9/1/2004	0 WHOLESAI	603	0	FX					0	0	0	0	0	0	0	0
5/1/2006	STATEN IS	NY	10314	48	4/16/2004	0	S		24	24	89.73	6/1/2006	C	N	WHOLESAI	90	134796.96	9/1/2004	2 WHOLESAI	673	0	2Y	36	4/1/2007	STD		0	0	0	0	0	0	0	0
	HONOLULU	HI	96819	48	5/5/2004	0	Z				83.75		C	Y	WHOLESAI	84.14	293711.87	9/1/2004	0 WHOLESAI	607	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0
	GOTHENBI	NE	69138	47	4/20/2004	0	Z				79.84		C	Y	WHOLESAI	80	63136.91	9/1/2004	0 WHOLESAI	522	0	FX	36	4/1/2007	STD		1	1	0	0	0	0	0	0
5/1/2006	DETROIT	MI	48224	31	4/30/2004	0	Z		24	24	79.78	6/1/2006	C	Y	WHOLESAI	80	55874.51	9/1/2004	2 WHOLESAI	550	0	2Y	24	4/1/2008		3	0	0	0	0	0	0	0
4/1/2006	DENVER	CO	80205	49	3/29/2004	0	Z		24	24	94.5	5/1/2006	C	Y	WHOLESAI	95	185424.11	9/1/2004	2 WHOLESAI	730	0	2Y	24	3/1/2008	STD		0	0	0	0	0	0	0	0
	PHOENIX	AZ	85033	36	4/19/2004	0	S				77.35		C	Y	WHOLESAI	77.65	89125.12	9/1/2004	0 WHOLESAI	575	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
	EAGLE CRI	OR	97022	50	4/15/2004	0	Z				79.72		C	Y	WHOLESAI	80	179527.85	9/1/2004	0 WHOLESAI	810	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
	MIAMI	FL	33162	49	3/31/2004	0	Z				91.57		C	Y	WHOLESAI	93.15	67281.48	9/1/2004	0 WHOLESAI	660	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
	CLEVELAN	OH	44102	44	3/30/2004	0	Z				79.71		C	N	WHOLESAI	80	74241.42	9/1/2004	0 WHOLESAI	552	0	FX					1	0	0	0	0	0	0	0
	LELAND	NC	28451	47	4/15/2004	93000	Z				79.74		C	N	WHOLESAI	80	71827.08	9/1/2004	0 WHOLESAI	681	0	FX					0	0	0	0	0	0	0	0
5/1/2006	MODESTO	CA	95355	13	4/5/2004	0	S		24	24	74.8	6/1/2006	C	Y	WHOLESAI	75	154938.56	9/1/2004	2 WHOLESAI	536	0	2Y	36	4/1/2007	STD		0	0	1	0	0	0	0	0
5/1/2006	LA QUINTA	CA	92253	54	4/8/2004	0	Z		24	24	74.78	6/1/2006	C	Y	WHOLESAI	76.97	134806.06	9/1/2004	2 WHOLESAI	545	3539.44	2Y	24	4/1/2006	STD		0	0	0	0	0	0	0	0
5/1/2007	HIGH POIN	NC	27265	29	4/7/2004	66000	Z		36	36	89.78	6/1/2007	C	N	WHOLESAI	90	59328.5	9/1/2004	2 WHOLESAI	504	0	3Y					0	0	0	0	0	0	0	0
4/1/2007	CAPITOL H	MD	20743	7	3/30/2004	150000	S		36	36	89.65	5/1/2007	C	N	WHOLESAI	90	134585.26	9/1/2004	2 WHOLESAI	730	0	3Y					0	0	0	0	0	0	0	0
5/1/2006	HAMILTON	OH	45013	34	4/5/2004	0	Z		24	24	89.64	6/1/2006	C	Y	WHOLESAI	89.82	149850.27	9/1/2004	2 WHOLESAI	570	0	2Y	24	4/1/2006		8	4	0	0	0	0	0	0
	BLANDING	UT	84511	28	5/6/2004	0	Z				79.28		C	Y	WHOLESAI	80	50097.87	9/1/2004	0 WHOLESAI	535	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0
	DARLINGTI	SC	29540	38	4/16/2004	73000	Z				84.73		C	N	WHOLESAI	95	61900.98	9/1/2004	0 WHOLESAI	629	7300	FX					0	0	0	0	0	0	0	0
	DAYTONA I	FL	32118	39	3/29/2004	0	Z				82.17		C	Y	WHOLESAI	82.5	82235.01	9/1/2004	0 WHOLESAI	569	0	FX	36	3/1/2007	STD		0	0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60623	35	5/10/2004	0	Z		36	36	69.7	7/1/2007	C	N	WHOLESAI	69.79	163930.22	9/1/2004	2 WHOLESAI	505	0	3Y					1	7	3	1	0	0	0	0
	NEW ORLE	LA	70127	48	4/7/2004	0	S				79.17		C	Y	WHOLESAI	79.39	170656.95	9/1/2004	0 WHOLESAI	599	0	FX	36	4/1/2007		4	0	0	0	0	0	0	0
4/1/2006	THOMPSOI	MI	49683	18	4/16/2004	0	L		24	24	84.72	5/1/2006	C	Y	WHOLESAI	65	82945.43	9/1/2004	2 WHOLESAI	505	0	2Y	36	4/1/2007		3	0	0	0	0	0	0	0
5/1/2006	FORT MOR	CO	80701	39	4/12/2004	0	Z		24	24	75.94	6/1/2006	C	Y	WHOLESAI	76.43	212843.66	9/1/2004	2 WHOLESAI	638	0	2Y	36	4/1/2007	STD		0	0	0	0	0	0	0	0
	PHELAN	CA	92371	40	6/8/2004	0	Z				74.87		C	Y	WHOLESAI	75	122250	9/1/2004	0 WHOLESAI	639	0	FX	24	6/1/2006	STD		0	0	0	0	0	0	0	0
	FREEPORT	NY	11520	47	4/21/2004	0	S				91.96		J	Y	WHOLESAI	92.25	368416.8	9/1/2004	0 WHOLESAI	650	0	FX	12	4/1/2005		6	0	0	0	0	0	0	0
5/1/2006	NEW ORLE	LA	70127	31	4/19/2004	78000	Z		24	24	89.76	6/1/2006	C	Y	WHOLESAI	95	70108.3	9/1/2004	2 WHOLESAI	540	3900	2Y	24	4/1/2006		4	0	0	0	0	0	0	0
5/1/2007	BRENTWOI	NY	11717	50	5/4/2004	0	Z		36	36	84.81	6/1/2007	C	N	WHOLESAI	85	246080.18	9/1/2004	2 WHOLESAI	534	0	3Y					3	0	0	0	0	0	0	0
	CLEVELAN	OH	44105	33	4/5/2004	0	Z				74.79		C	N	WHOLESAI	75	66657.35	9/1/2004	0 WHOLESAI	560	0	FX					2	1	1	0	0	0	0	0
	IVANHOE	CA	92235	41	5/5/2004	0	Z				84.18		C	Y	WHOLESAI	85	59673.03	9/1/2004	0 WHOLESAI	660	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0
5/1/2006	PAWTUCKI	RI	2860	18	4/20/2004	0	Z		24	24	84.78	6/1/2006	C	Y	WHOLESAI	55	109669.82	9/1/2004	2 WHOLESAI	601	0	2Y	12	4/1/2005	100		0	0	0	0	0	0	0	0
4/1/2006	WOLVERIN	MI	48390	38	3/26/2004	499850	S		24	24	99.69	5/1/2006	J	Y	WHOLESAI	100	498935.1	9/1/2004	2 WHOLESAI	731	0	2Y	36	3/1/2007		3	0	0	0	0	0	0	0
6/1/2006	TOLEDO	OH	43608	38	5/4/2004	0	S		24	24	79.78	7/1/2006	C	Y	WHOLESAI	80	61507.92	9/1/2004	2 WHOLESAI	528	0	2Y	24	5/1/2006		8	0	0	0	0	0	0	0
	MIDDLETO	IN	47356	45	4/27/2004	0	Z				74.77		C	N	WHOLESAI	75	56911.67	9/1/2004	0 WHOLESAI	634	0	FX					0	0	0	0	0	0	0	0
	MEMPHIS	TN	38127	45	4/15/2004	0	S				94.49		C	Y	WHOLESAI	95	104963.38	9/1/2004	0 WHOLESAI	604	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
	NEW ROCH	NY	10801	49	4/12/2004	450000	S				94.72		J	Y	WHOLESAI	95	426863.47	9/1/2004	0 WHOLESAI	693	0	FX	12	4/1/2005		6	0	0	0	0	0	0	0
	LEHIGH AC	FL	33971	39	4/5/2004	0	Z				80.83		C	Y	WHOLESAI	81.08	105159.11	9/1/2004	0 WHOLESAI	592	0	FX	36	4/1/2007	STD		1	0	0	0	0	0	0	0
	NEWARK	OH	43055	41	3/29/2004	0	S				84.81		J	Y	WHOLESAI	85	445033.17	9/1/2004	0 WHOLESAI	688	0	FX	36	3/1/2007		8	0	0	0	0	0	0	0
	CLEVELAN	OH	44108	45	4/2/2004	87000	Z				79.77		C	Y	WHOLESAI	95	69482.67	9/1/2004	0 WHOLESAI	532	13050	FX	12	4/1/2005		8	1	0	0	0	0	0	0
4/1/2006	TOBYHANN	PA	18466	19	4/6/2004	0	Z		24	24	89.64	5/1/2006	C	Y	WHOLESAI	90	157123.59	9/1/2004	2 WHOLESAI	523	0	2Y	24	4/1/2006		9	0	0	0	0	0	0	0
5/1/2006	WESTLAND	MI	48186	49	4/8/2004	0	Z		24	24	84.8	6/1/2006	C	Y	WHOLESAI	55	79528.63	9/1/2004	2 WHOLESAI	614	0	2Y	24	4/1/2006		3	0	0	0	0	0	0	0
	CHICAGO	IL	60629	42	4/14/2004	0	S				74.82		C	N	WHOLESAI	75	96198.58	9/1/2004	0 WHOLESAI	584	0	FX					0	0	0	0	0	0	0	0
	BESSEMEF	AL	35020	33	4/16/2004	0	Z				79.81		C	Y	WHOLESAI	80	47542.81	9/1/2004	0 WHOLESAI	550	0	FX	36	4/1/2007	STD		0	0	0	0	0	0	0	0
4/1/2007	CHICAGO	IL	60617	44	3/31/2004	320000	Z		36	36	99.62	5/1/2007	C	N	WHOLESAI	100	319009.2	9/1/2004	2 WHOLESAI	658	0	3Y					0	0	0	0	0	0	0	0
4/1/2006	KANSAS CI	MO	64127	50	3/30/2004	60000	L		24	24	89.73	5/1/2006	C	N	WHOLESAI	95	53902.17	9/1/2004	2 WHOLESAI	617	3000	2Y					1	0	0	0	0	0	0	0

	PHOENIX	AZ	85033	44	4/6/2004	0	S			79.79		C	Y	WHOLESAI	80	90284.3	9/1/2004	0	WHOLESAI	536	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2006	DETROIT	MI	48224	50	4/27/2004	100000	Z	24	24	89.71	6/1/2006	C	Y	WHOLESAI	95	89781.72	9/1/2004	2	WHOLESAI	514	5000	2Y	24	4/1/2006		3	0	0	0	0	0
	FLORENCE	OR	97439	32	6/30/2004	122500	Z			84.87		C	Y	WHOLESAI	85	104125	9/1/2004	0	WHOLESAI	560	0	FX	36	6/1/2007	STD		0	0	0	0	0
	FOLEY	AL	36535	27	4/14/2004	0	Z			89.64		C	Y	WHOLESAI	90	148150.34	9/1/2004	0	WHOLESAI	814	0	FX	36	4/1/2007	STD		1	0	0	0	0
5/1/2006	DECATUR	IL	62526	30	4/2/2004	47000	S	24	24	89.82	6/1/2006	C	N	WHOLESAI	90	42257.78	9/1/2004	2	WHOLESAI	629	0	2Y					0	0	0	0	0
4/1/2006	INDIANAPC	IN	46228	46	3/29/2004	75000	S	24	24	84.76	5/1/2006	C	Y	WHOLESAI	95	63642.53	9/1/2004	2	WHOLESAI	577	7500	2Y	24	3/1/2006	STD		0	0	0	0	0
	YEADON	PA	19050	42	4/20/2004	0	S			79.76		C	Y	WHOLESAI	80	99771.46	9/1/2004	0	WHOLESAI	577	0	FX	36	4/1/2007		9	0	0	0	0	0
	MINERVA	OH	44657	48	4/14/2004	0	Z			89.81		C	Y	WHOLESAI	70	64268.15	9/1/2004	0	WHOLESAI	599	0	FX	36	4/1/2007		8	0	0	0	0	0
	OXON HILL	MD	20745	28	3/31/2004	0	Z			89.58		C	N	WHOLESAI	90	210891.11	9/1/2004	0	WHOLESAI	551	0	FX					0	0	0	0	0
5/1/2007	GERMANTC	MD	20874	43	4/13/2004	165000	Z	36	36	99.76	6/1/2007	C	N	WHOLESAI	100	164805.47	9/1/2004	2	WHOLESAI	615	0	3Y					0	0	0	0	0
4/1/2007	BRENTWOI	MD	20722	38	3/31/2004	157000	S	36	36	99.7	5/1/2007	C	N	WHOLESAI	100	156623.29	9/1/2004	2	WHOLESAI	704	0	3Y					0	0	0	0	0
	JACKSON	MS	39212	17	4/12/2004	0	Z			79.84		C	Y	WHOLESAI	80	55916.71	9/1/2004	0	WHOLESAI	508	0	FX	36	4/1/2007		4	2	0	0	0	0
	WEST HAV	CT	6516	26	4/5/2004	0	S			71.82		C	Y	WHOLESAI	71.89	138488.53	9/1/2004	0	WHOLESAI	638	0	FX	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	AKRON	OH	44307	48	4/5/2004	0	Z	24	24	79.78	6/1/2006	C	Y	WHOLESAI	80	63868.33	9/1/2004	2	WHOLESAI	509	0	2Y	36	4/1/2007		8	0	0	0	0	0
	MIAMI	FL	33165	46	4/19/2004	0	S			64.4		C	Y	WHOLESAI	64.67	174248.15	9/1/2004	0	WHOLESAI	608	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2007	ARLINGTOI	IL	60005	40	4/23/2004	0	Z	36	36	74.77	6/1/2007	C	N	WHOLESAI	75	121625.8	9/1/2004	2	WHOLESAI	569	0	3Y					0	0	0	0	0
5/1/2006	DETROIT	MI	48206	16	4/30/2004	0	Z	24	24	71.04	6/1/2006	C	Y	WHOLESAI	71.25	56877.3	9/1/2004	2	WHOLESAI	653	0	2Y	24	4/1/2006		3	0	0	0	0	0
	ORANGE	CA	92865	41	4/2/2004	0	S			64.66		C	Y	WHOLESAI	65	453872.87	9/1/2004	0	WHOLESAI	627	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2006	CHARLOTT	NC	28209	28	4/6/2004	100200	Z	24	24	89.76	6/1/2006	C	Y	WHOLESAI	95	90003.8	9/1/2004	2	WHOLESAI	593	5010	2Y	24	4/1/2006		21	0	0	0	0	0
	INGLEWOC	CA	90303	36	4/14/2004	0	S			89.64		C	Y	WHOLESAI	90	403771.84	9/1/2004	0	WHOLESAI	648	0	FX	36	4/1/2007	STD		0	0	0	0	0
6/1/2006	ANTIOCH	CA	94509	37	6/2/2004	0	S	24	24	94.8	7/1/2006	C	Y	WHOLESAI	95	280056.15	9/1/2004	2	WHOLESAI	638	0	2Y	24	6/1/2006	STD		0	0	0	0	0
5/1/2006	SEVERN	MD	21144	54	4/9/2004	0	Z	24	24	69.71	6/1/2006	C	N	WHOLESAI	70	226380.44	9/1/2004	2	WHOLESAI	538	0	2Y					0	1	0	0	0
	RICHMONE	TX	77469	17	4/16/2004	0	S			79.74		C	N	WHOLESAI	80	69888.25	9/1/2004	0	WHOLESAI	622	0	FX					0	0	0	0	0
5/1/2006	RANCHO C	CA	95670	39	4/29/2004	0	Z	24	24	68.27	6/1/2006	C	Y	WHOLESAI	68.38	155808.3	9/1/2004	2	WHOLESAI	501	0	2Y	24	4/1/2006	STD		0	0	0	1	0
	ENCINITAS	CA	92024	48	4/13/2004	0	S			84.75		C	Y	WHOLESAI	85	284337.68	9/1/2004	0	WHOLESAI	559	0	FX	36	4/1/2007	STD		0	0	0	0	0
	LAS VEGAS	NV	89123	50	4/7/2004	0	Z			84.63		C	Y	WHOLESAI	85	169559.06	9/1/2004	0	WHOLESAI	541	0	FX	36	4/1/2007	STD		1	0	0	0	0
4/1/2006	AURORA	CO	80017	44	3/30/2004	202000	L	24	24	99.64	5/1/2006	C	Y	WHOLESAI	100	201412.53	9/1/2004	2	WHOLESAI	748	0	2Y	36	3/1/2007	STD		0	0	0	0	0
5/1/2006	MIRAMAR	FL	33023	46	4/9/2004	0	L	24	24	84.76	6/1/2006	C	Y	WHOLESAI	85	141644.44	9/1/2004	2	WHOLESAI	504	0	2Y	24	4/1/2006	STD		1	0	0	0	0
5/1/2006	BARRINGTI	IL	60010	46	4/13/2004	0	Z	24	24	47.08	6/1/2006	C	N	WHOLESAI	47.16	157836.46	9/1/2004	2	WHOLESAI	508	0	2Y					0	0	0	1	0
4/1/2007	TOBYHANN	PA	18466	38	4/5/2004	115000	Z	36	36	99.69	5/1/2007	C	Y	WHOLESAI	100	114718.31	9/1/2004	2	WHOLESAI	613	0	3Y					0	0	0	0	0
	ALBUQUEF	NM	87112	37	3/31/2004	60000	Z			89.72		C	N	WHOLESAI	90	53900.12	9/1/2004	0	WHOLESAI	716	0	FX	36	4/1/2007		9	0	0	0	0	0
5/1/2006	LYLE	MN	55953	38	4/30/2004	68000	Z	24	24	84.77	6/1/2006	C	Y	WHOLESAI	85	57722.94	9/1/2004	2	WHOLESAI	553	0	2Y	36	4/1/2007		13	0	0	0	0	0
5/1/2006	ORMOND E	FL	32174	43	4/7/2004	0	Z	24	24	64.77	6/1/2006	C	Y	WHOLESAI	64.97	92760.27	9/1/2004	2	WHOLESAI	534	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2007	SUSQUEHA	PA	18847	35	4/30/2004	0	Z	36	36	63.87	6/1/2007	C	Y	WHOLESAI	64.1	49900.38	9/1/2004	2	WHOLESAI	537	0	3Y	36	4/1/2007		9	0	0	0	0	0
	HOUSTON	TX	77093	36	5/6/2004	0	Z			79.87		C	N	WHOLESAI	80	47948.97	9/1/2004	0	WHOLESAI	528	0	FX					1	0	0	0	0
	PHOENIX	AZ	85037	31	4/1/2004	233075	L			94.74		C	Y	WHOLESAI	95	221122.25	9/1/2004	0	WHOLESAI	587	0	FX	36	4/1/2007	STD		2	0	0	0	0
5/1/2006	EAST ISLIP	NY	11730	50	4/7/2004	0	S	24	24	74.44	6/1/2006	J	N	WHOLESAI	74.63	499065.93	9/1/2004	2	WHOLESAI	545	0	2Y					2	1	1	0	0
	HIALEAH	FL	33013	48	4/6/2004	0	S			74.17		C	Y	WHOLESAI	74.42	159604.18	9/1/2004	0	WHOLESAI	618	0	FX	36	4/1/2007	STD		0	0	0	0	0
	ALTAMONT	FL	32701	22	4/5/2004	0	Z			84.74		C	Y	WHOLESAI	85	106007.15	9/1/2004	0	WHOLESAI	568	0	FX	36	4/1/2007	STD		0	0	0	0	0
	DUBLIN	GA	31021	44	4/22/2004	78000	Z			74.74		C	N	WHOLESAI	75	58397.98	9/1/2004	0	WHOLESAI	617	0	FX					0	0	0	0	0
6/1/2006	CAHOKA	IL	62206	41	5/7/2004	0	S	24	24	84.83	7/1/2006	C	N	WHOLESAI	85	54328.22	9/1/2004	2	WHOLESAI	567	0	2Y					0	0	0	0	0
5/1/2006	MILLBURY	MA	1527	1	4/1/2004	210300	Z	24	24	88.1	6/1/2006	C	Y	WHOLESAI	88.42	167550.89	9/1/2004	2	WHOLESAI	803	0	2Y	24	4/1/2006		2	0	0	0	0	0
	SEYMOUR	TN	37865	42	6/1/2004	0	S			75.53		C	Y	WHOLESAI	75.72	89202.8	9/1/2004	0	WHOLESAI	679	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2007	JAMAICA	NY	11434	30	5/7/2004	0	S	36	36	75.34	7/1/2007	C	N	WHOLESAI	75.52	218825.72	9/1/2004	2	WHOLESAI	555	0	3Y					1	0	0	0	0
5/1/2006	MILWAUKE	WI	53206	9	4/8/2004	65000	Z	24	24	79.8	6/1/2006	C	N	WHOLESAI	80	51936.11	9/1/2004	2	WHOLESAI	513	0	2Y					0	0	0	0	0
	CINCINNAT	OH	45205	46	3/31/2004	115000	S			89.68		C	N	WHOLESAI	95	103207.89	9/1/2004	0	WHOLESAI	589	5750	FX					0	0	0	0	0
5/1/2007	NEWARK	NJ	7107	45	4/27/2004	260000	Z	36	36	89.74	6/1/2007	C	N	WHOLESAI	90	233653.67	9/1/2004	2	WHOLESAI	571	0	3Y					0	0	0	0	0
4/1/2006	FLORISSAI	MO	63033	37	3/31/2004	0	S	24	24	89.72	5/1/2006	C	Y	WHOLESAI	90	88933.54	9/1/2004	2	WHOLESAI	595	0	2Y	24	3/1/2006	SB		0	0	0	0	0
	FLORIEN	LA	71429	48	4/16/2004	89517	Z			74.78		C	Y	WHOLESAI	75	65901.71	9/1/2004	0	WHOLESAI	618	0	FX	36	4/1/2007		4	0	0	0	0	0
	PAHRUMP	NV	89048	28	4/13/2004	0	Z			50.66		C	N	WHOLESAI	52.08	48635.02	9/1/2004	0	WHOLESAI	637	0	FX					0	0	0	0	0
	PHOENIX	AZ	85019	35	4/19/2004	0	S			81.89		C	Y	WHOLESAI	82.81	94383.7	9/1/2004	0	WHOLESAI	606	0	FX	36	4/1/2007	STD		0	0	0	0	0
	PRIEST RIV	ID	83856	45	3/31/2004	0	Z			84.64		C	Y	WHOLESAI	85	131417.63	9/1/2004	0	WHOLESAI	592	0	FX	36	3/1/2007	STD		0	0	0	0	0
7/1/2006	LEVERING	MI	49755	49	6/16/2004	0	Z	24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	665	0	2Y	24	6/1/2006		3	0	0	0	0	0
	BUFFALO	NY	14213	42	4/14/2004	0	Z			89.77		C	Y	WHOLESAI	90	49404.65	9/1/2004	0	WHOLESAI	533	0	FX	12	4/1/2005		6	0	0	0	0	0
	RAVENNA	OH	44266	31	4/5/2004	0	Z			78.96		C	Y	WHOLESAI	80	51494.19	9/1/2004	0	WHOLESAI	584	0	FX	36	4/1/2007		8	0	0	0	0	0
6/1/2006	PORT CHA	FL	33948	50	5/25/2004	0	S	24	24	89.78	7/1/2006	C	Y	WHOLESAI	90	98291.24	9/1/2004	2	WHOLESAI	632	0	2Y	24	5/1/2006	STD		0	0	0	0	0
6/1/2007	RICHTON F	IL	60471	50	5/24/2004	0	Z	36	36	89.79	7/1/2007	C	N	WHOLESAI	90	228426.91	9/1/2004	2	WHOLESAI	567	0	3Y					0	0	0	0	0
	STATHAM	GA	30666	35	4/6/2004	0	S			83.22		C	Y	WHOLESAI	83.47	100773.71	9/1/2004	0	WHOLESAI	728	0	FX	24	4/1/2006		15	0	0	0	0	0
	ANGOLA	NY	14006	33	4/5/2004	0	Z			84.78		C	Y	WHOLESAI	85	102647.82	9/1/2004	0	WHOLESAI	564	0	FX	12	4/1/2005		6	3	0	0	0	0
	SUNRISE	FL	33322	45	5/3/2004	0	Z			79.81		C	Y	WHOLESAI	80	119903.56	9/1/2004	0	WHOLESAI	515	0	FX	36	5/1/2007	STD		2	0	0	0	0
5/1/2006	BATTLE CR	MI	49014	32	4/5/2004	0	S	24	24	79.82	8/1/2006	C	Y	WHOLESAI	80	131950.67	9/1/2004	2	WHOLESAI	525	0	2Y	24	4/1/2006		3	0	0	0	0	0
4/1/2007	PLAINFIEL	IL	60544	34	4/6/2004	260961	Z	36	36	89.79	5/1/2007	C	N	WHOLESAI	90	234539.51	9/1/2004	2	WHOLESAI	516	0	3Y					0	0	0	0	0
7/1/2006	CHICAGO	IL	60628	27	6/4/2004	0	S	24	24	84.88	8/1/2006	C	N	WHOLESAI	85	68797.56	9/1/2004	2	WHOLESAI	605	0	2Y					0	0	0	0	0
	CAPE COR	FL	33904	40	3/30/2004	0	Z			79.77		C	Y	WHOLESAI	80	159727.49	9/1/2004	0	WHOLESAI	560	0	FX	36	3/1/2007	STD		1	1	0	0	0
5/1/2006	MILWAUKE	WI	53210	25	4/6/2004	0	Z	24	24	84.78	6/1/2006	C	N	WHOLESAI	85	50901.45	9/1/2004	2	WHOLESAI	512	0	2Y					0	0	0	0	0
5/1/2006	ALTAMONT	FL	32714	27	4/29/2004	106000	Z	24	24	99.71	6/1/2006	C	Y	WHOLESAI	100	105849.88	9/1/2004	2	WHOLESAI	714	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	MOUNT MC	MI	48458	45	4/5/2004	0	S	24	24	64.78	6/1/2006	C	Y	WHOLESAI	65	61591.15	9/1/2004	2	WHOLESAI	553	0	2Y	24	4/1/2006		3	0	0	0	0	0
	HOUSTON	TX	77035	21	4/23/2004	0	S			79.5		C	N	WHOLESAI	80	93068.13	9/1/2004	0	WHOLESAI	532	0	FX					0	0	0	0	0
	LANSING	MI	48917	50	3/31/2004	0	Z			84.64		C	N	WHOLESAI	85	127065.71	9/1/2004	0	WHOLESAI	542	0	FX					0	0	0	0	0
5/1/2006	ROBBINSD	MN	55422	50	4/27/2004	0	L	24	24	74.8	6/1/2006	C	Y	WHOLESAI	75	139969.68	9/1/2004	2	WHOLESAI	575	0	2Y	36	4/1/2007		13	2	1	1	0	0
5/1/2006	FARGO	ND	58102	38	4/14/2004	0	S	24	24	94.67	6/1/2006	C	Y	WHOLESAI	95	142253.91	9/1/2004	2	WHOLESAI	634	0	2Y	36	4/1/2007	STD		0	0	0	0	0
6/1/2006	LADY LAKE	FL	32159	41	5/28/2004	0	Z	24	24	89.86	7/1/2006	C	Y	FLOW	70	67808.57	9/1/2004	2	CORRESPC	513	0	2Y	24	5/1/2006	STD		0	0	0	0	0
4/1/2006	PONTIAC	MI	48340	23	3/30/2004	0	Z	24	24	89.64	5/1/2006	C	Y	WHOLESAI	90	96966.57	9/1/2004	2	WHOLESAI	636	0	2Y	24	3/1/2006		3	0	0	0	0	0
5/1/2006	MESA	AZ	85208	35	4/21/2004	178000	Z	24	24	99.77	6/1/2006	C	Y	WHOLESAI	100	177798.64	9/1/2004	2	WHOLESAI	643	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	ORLANDO	FL	32808	34	4/16/2004	102711	S	24	24	78.12	6/1/2006	C	Y	WHOLESAI	78.33	78293.35	9/1/2004	2	WHOLESAI	590	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	CHICAGO	IL	60624	21	4/14/2004	140000	S	24	24	94.68	6/1/2006	C	N	WHOLESAI	94.93	130747.67	9/1/2004	2	WHOLESAI	659	0	2Y					0	0	0	0	0
4/1/2006	FORT LAUI	FL	33312	49	4/7/2004	0	S	24	24	79.73	5/1/2006	C	Y	WHOLESAI	80	119754.36	9/1/2004	2	WHOLESAI	579	0	2Y	24	4/1/2006	STD		0	0	0	0	0

	WAVERLY	OH	45690	34	5/3/2004	0	Z			77.03		C	Y	WHOLESAI	77.78	76753.88	9/1/2004	0	WHOLESAI	608	0	FX	36	5/1/2007	8	0	0	0	0	0	0	0	0
5/1/2007	PHOENIX	AZ	85035	42	4/27/2004	0	S	38	38	89.75	6/1/2007	C	Y	WHOLESAI	90	99761.33	9/1/2004	2	WHOLESAI	564	0	3Y	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	MUSKEGOI	MI	49445	42	4/7/2004	0	S			75.41		C	Y	WHOLESAI	75.6	109861.21	9/1/2004	0	WHOLESAI	608	0	FX	36	4/1/2007	3	1	0	0	0	0	0	0	0
	DAYTON	OH	45406	21	3/29/2004	0	S			84.72		C	Y	WHOLESAI	85	46659.02	9/1/2004	0	WHOLESAI	587	0	FX	36	3/1/2007	8	0	0	0	0	0	0	0	0
	UNIONTOW	OH	44685	49	4/6/2004	0	Z			82.61		C	Y	WHOLESAI	82.92	198839.22	9/1/2004	0	WHOLESAI	585	0	FX	36	4/1/2007	8	0	0	0	0	0	0	0	0
5/1/2006	SACRAMEI	CA	95834	49	4/8/2004	0	L	24	24	84.69	6/1/2006	C	Y	WHOLESAI	85	216357.04	9/1/2004	2	WHOLESAI	503	0	2Y	36	4/1/2007 STD		1	0	0	0	0	0	0	0
5/1/2006	DETROIT	MI	48212	35	4/19/2004	0	S	24	24	76.71	6/1/2006	C	Y	WHOLESAI	76.92	49930.6	9/1/2004	2	WHOLESAI	551	0	2Y	24	4/1/2006	3	0	0	0	0	0	0	0	0
7/1/2007	RICHMONE	NY	11418	42	8/22/2004	300000	S	36	36	79.86	8/1/2007	C	N	WHOLESAI	80	239788.25	9/1/2004	2	WHOLESAI	670	0	3Y				0	0	0	0	0	0	0	0
	ALEXANDR	KY	41001	42	4/12/2004	0	S			86.91		C	Y	WHOLESAI	87.18	267892.43	9/1/2004	0	WHOLESAI	593	0	FX	24	4/1/2006 STD		1	0	0	0	0	0	0	0
	DENVER	CO	80203	47	4/1/2004	593600	Z			89.5		J	Y	WHOLESAI	90	531719.2	9/1/2004	0	WHOLESAI	664	0	FX	12	4/1/2005 STD		0	0	0	0	0	0	0	0
	MEDFORD	NY	11763	49	4/19/2004	0	S			84.72		C	Y	WHOLESAI	85	195015.47	9/1/2004	0	WHOLESAI	614	0	FX	12	4/1/2005	6	0	0	0	0	0	0	0	0
5/1/2008	MESQUITE	TX	75181	48	4/12/2004	0	Z	24	24	69.9	6/1/2006	C	N	WHOLESAI	70	103526.97	9/1/2004	2	WHOLESAI	508	0	2Y				0	0	0	0	0	0	0	1
	HOUSTON	TX	77038	47	4/7/2004	0	Z			79.8		C	N	WHOLESAI	80	70267.13	9/1/2004	0	WHOLESAI	517	0	FX				0	0	0	0	0	0	0	0
5/1/2006	SOUTH EA	MA	2375	32	4/12/2004	0	S	24	24	73.39	6/1/2006	C	Y	WHOLESAI	73.61	264597.48	9/1/2004	2	WHOLESAI	533	0	2Y	24	4/1/2006	2	1	0	0	0	0	0	0	0
4/1/2007	ST. LOUIS	MO	63115	34	4/2/2004	0	Z	36	36	74.76	5/1/2007	C	Y	WHOLESAI	75	42663.75	9/1/2004	2	WHOLESAI	545	0	3Y	38	4/1/2007 5B		8	1	0	0	0	0	0	0
	HOUSTON	TX	77069	23	4/12/2004	0	S			46.82		C	N	WHOLESAI	47.34	70352.35	9/1/2004	0	WHOLESAI	539	0	FX				0	0	0	0	0	0	0	0
	DENTON	TX	76201	42	4/15/2004	0	S			79.76		C	N	WHOLESAI	80	87806.73	9/1/2004	0	WHOLESAI	587	0	FX				0	0	0	0	0	0	0	0
	NORTH MI	FL	33167	24	4/27/2004	0	S			71.63		C	Y	WHOLESAI	72.4	90145.13	9/1/2004	0	WHOLESAI	603	0	FX	36	4/1/2007 STD		1	0	0	0	0	0	0	0
5/1/2008	TEMPLE HI	MD	20748	27	4/2/2004	0	Z	24	24	79.77	6/1/2006	C	N	WHOLESAI	80	111829.01	9/1/2004	2	WHOLESAI	514	0	2Y				1	0	0	0	0	0	0	0
5/1/2006	MANSFIELI	OH	44907	28	4/2/2004	52200	Z	24	24	89.77	6/1/2006	C	Y	WHOLESAI	94.79	46892.21	9/1/2004	2	WHOLESAI	518	2500	2Y	36	4/1/2007	8	0	0	0	0	0	0	0	0
5/1/2008	BRANDON	FL	33511	25	4/8/2004	0	S	24	24	87.61	6/1/2006	C	Y	WHOLESAI	88.07	213693.14	9/1/2004	2	WHOLESAI	632	0	2Y	24	4/1/2006 STD		0	0	0	0	0	0	0	0
5/1/2006	INKSTER	MI	48141	42	4/19/2004	0	S	24	24	62.89	6/1/2006	C	Y	WHOLESAI	63.01	61689.64	9/1/2004	2	WHOLESAI	516	0	2Y	36	4/1/2007	3	0	1	0	0	0	0	0	0
	ONTARIO	CA	91764	24	4/27/2004	0	S			78.51		C	Y	WHOLESAI	76.8	238545.26	9/1/2004	0	WHOLESAI	644	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	GRAY COU	SC	29645	43	4/13/2004	101000	Z			84.79		C	N	WHOLESAI	95	85681.23	9/1/2004	0	WHOLESAI	627	10100	FX				0	0	0	0	0	0	0	0
5/1/2007	DECATUR	GA	30032	47	5/3/2004	0	S	36	36	89.11	6/1/2007	C	Y	WHOLESAI	89.34	134847.46	9/1/2004	2	WHOLESAI	668	0	3Y	24	5/1/2006	15	1	0	0	0	0	0	0	0
5/1/2008	HIGHLAND	MI	48203	47	4/19/2004	0	Z	24	24	84.79	6/1/2006	C	Y	WHOLESAI	85	50938.62	9/1/2004	2	WHOLESAI	527	0	2Y	24	4/1/2006	3	0	0	0	0	0	0	0	0
	LINDENWO	NJ	8021	46	4/20/2004	149900	S			94.72		C	N	WHOLESAI	95	142196.29	9/1/2004	0	WHOLESAI	667	0	FX				0	0	0	0	0	0	0	0
5/1/2006	SHIRLEY	NY	11967	40	4/16/2004	0	Z	24	24	59.93	6/1/2006	C	N	WHOLESAI	60	164902.96	9/1/2004	2	WHOLESAI	529	0	2Y				0	0	0	0	0	0	0	0
	CLEVELAN	OH	44128	41	4/7/2004	0	Z			84.6		C	N	WHOLESAI	85	76804.44	9/1/2004	0	WHOLESAI	558	0	FX				2	1	0	0	0	0	0	0
	BROOKLYI	NY	11216	35	4/6/2004	0	S			79.67		C	Y	WHOLESAI	80	419145.54	9/1/2004	0	WHOLESAI	629	0	FX	12	4/1/2005	6	0	0	0	0	0	0	0	0
6/1/2006	MEMPHIS	TN	38116	49	5/11/2004	156000	Z	24	24	84.87	7/1/2006	C	Y	WHOLESAI	85	132531.25	9/1/2004	2	WHOLESAI	542	0	2Y	24	5/1/2006 STD		0	0	0	0	0	0	0	0
	HOUMA	LA	70363	37	4/26/2004	0	Z			79.83		C	Y	WHOLESAI	80	51944.73	9/1/2004	0	WHOLESAI	533	0	FX	36	4/1/2007	4	1	1	0	0	0	0	0	0
5/1/2007	CHICAGO	IL	60629	39	4/13/2004	0	Z	36	36	35.63	6/1/2007	C	N	WHOLESAI	35.71	69869.22	9/1/2004	2	WHOLESAI	507	0	3Y				0	0	0	0	0	0	0	0
5/1/2006	EL MIRAGE	AZ	85335	33	4/27/2004	145900	Z	24	24	89.79	6/1/2006	C	Y	WHOLESAI	100	145746.53	9/1/2004	2	WHOLESAI	616	0	2Y	24	4/1/2006 STD		0	0	0	0	0	0	0	0
	CLEVELAN	OH	44105	49	4/27/2004	75000	Z			84.69		C	N	WHOLESAI	94.93	63608.87	9/1/2004	0	WHOLESAI	518	7500	FX				0	0	0	0	0	0	0	0
5/1/2007	JUNCTION	OH	43748	27	4/22/2004	0	S	36	36	60.56	8/1/2007	C	Y	FLOW	60.67	45460.84	9/1/2004	2	CORRESPC	581	0	3Y	36	4/1/2007	8	2	0	0	0	0	0	1	0
	ONTARIO	CA	91764	38	4/12/2004	0	Z			67.98		C	Y	WHOLESAI	68.25	214532.68	9/1/2004	0	WHOLESAI	641	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	SAN FRAN	CA	94112	39	4/7/2004	0	S			49.34		C	Y	WHOLESAI	49.54	269170.48	9/1/2004	0	WHOLESAI	623	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
5/1/2006	POMONA	CA	91766	50	4/14/2004	0	Z	24	24	89.64	6/1/2006	C	Y	WHOLESAI	90	323025.65	9/1/2004	2	WHOLESAI	611	0	2Y	24	4/1/2006 STD		3	0	0	0	0	0	0	0
6/1/2006	MAXWELL	CA	95955	42	5/14/2004	0	Z	24	24	94.74	7/1/2006	J	Y	WHOLESAI	95	379659.8	9/1/2004	2	WHOLESAI	653	0	2Y	24	5/1/2006 STD		0	0	0	0	0	0	0	0
	WILTON	CA	95693	33	3/31/2004	0	Z			79.59		J	Y	WHOLESAI	80	338969.73	9/1/2004	0	WHOLESAI	693	0	FX	36	3/1/2007 STD		0	0	0	0	0	0	0	0
5/1/2006	JAMAICA	NY	11433	48	4/28/2004	0	Z	24	24	69.88	6/1/2006	C	N	WHOLESAI	70	153806.65	9/1/2004	2	WHOLESAI	510	0	2Y				0	0	0	0	0	0	0	1
5/1/2006	JACKSON	MI	49203	30	4/6/2004	0	Z	24	24	79.76	6/1/2006	C	Y	WHOLESAI	80	83813.67	9/1/2004	2	WHOLESAI	508	0	2Y	36	4/1/2007	3	2	0	0	0	0	0	0	0
6/1/2006	BRIDGEPO	CT	6610	50	5/10/2004	0	Z	24	24	89.18	7/1/2006	C	Y	WHOLESAI	89.38	142898.04	9/1/2004	2	WHOLESAI	528	0	2Y	24	5/1/2006 STD		1	0	0	0	0	0	0	0
	SEABROOI	SC	29940	36	4/5/2004	0	Z			69.25		C	N	WHOLESAI	70	69440.82	9/1/2004	0	WHOLESAI	527	0	FX				0	0	0	0	0	0	0	0
	BOWIE	MD	20721	46	4/9/2004	0	S			73.75		C	N	WHOLESAI	74.03	284207.69	9/1/2004	0	WHOLESAI	603	0	FX				0	0	0	0	0	0	0	0
	ARAPAHOE	NC	28510	43	4/12/2004	0	Z			74.97		C	N	WHOLESAI	75.27	139723.21	9/1/2004	0	WHOLESAI	633	0	FX				0	0	0	0	0	0	0	0
5/1/2006	BELLWOOI	IL	60104	48	4/30/2004	0	Z	24	24	88.68	6/1/2006	C	N	WHOLESAI	88.82	150865.12	9/1/2004	2	WHOLESAI	536	0	2Y				1	0	0	0	0	0	0	0
5/1/2006	MIRAMAR	FL	33025	38	4/14/2004	150000	Z	24	24	99.75	6/1/2006	C	Y	WHOLESAI	100	149714.31	9/1/2004	2	WHOLESAI	604	0	2Y	24	4/1/2006 STD		0	0	0	0	0	0	0	0
	CLEVELAN	OH	44105	26	4/13/2004	0	Z			84.69		C	N	WHOLESAI	85	81375.33	9/1/2004	0	WHOLESAI	556	0	FX				0	0	0	0	0	0	0	0
5/1/2006	INKSTER	MI	48141	52	4/26/2004	0	Z	24	24	69.9	6/1/2006	C	Y	WHOLESAI	70	52812.13	9/1/2004	2	WHOLESAI	584	0	2Y	24	4/1/2006	3	0	0	0	3	1	0	0	0
5/1/2006	LANSING	MI	48911	48	4/1/2004	110000	Z	24	24	89.77	6/1/2006	C	Y	WHOLESAI	90	98875.85	9/1/2004	2	WHOLESAI	556	0	2Y	36	4/1/2007	3	0	0	0	0	0	0	0	0
5/1/2006	ATWOOD	IL	61913	34	4/19/2004	0	Z	24	24	89.77	6/1/2006	C	N	WHOLESAI	90	40444.55	9/1/2004	2	WHOLESAI	550	0	2Y				0	0	0	0	0	0	0	0
4/1/2007	HYDE PARI	MA	2136	42	4/2/2004	494000	Z	36	36	99.53	5/1/2007	J	Y	WHOLESAI	100	473679.5	9/1/2004	2	WHOLESAI	717	0	3Y	36	4/1/2007	2	0	0	0	0	0	0	0	0
5/1/2006	PALM COA	FL	32184	38	4/12/2004	233335	S	24	24	89.69	6/1/2006	C	Y	WHOLESAI	90	209637.36	9/1/2004	2	WHOLESAI	649	0	2Y	24	4/1/2006 STD		0	0	0	0	0	0	0	0
	RICHMONE	RI	2892	26	4/14/2004	0	S			67.74		C	Y	WHOLESAI	68	169671.68	9/1/2004	0	WHOLESAI	633	0	FX	12	4/1/2005 10A		0	0	0	0	0	0	0	0
	DUNCANVI	TX	75137	43	4/19/2004	0	Z			79.78		C	N	WHOLESAI	80	91872.31	9/1/2004	0	WHOLESAI	563	0	FX				0	0	0	0	0	0	0	0
	LONGVIEW	TX	75604	8	4/29/2004	0	L			79.83		C	Y	WHOLESAI	80	43132.28	9/1/2004	0	WHOLESAI	587	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
5/1/2007	INDIANAPC	IN	46218	35	4/5/2004	0	Z	36	36	89.07	6/1/2007	C	Y	WHOLESAI	89.29	49940.43	9/1/2004	2	WHOLESAI	561	0	3Y	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	MEDINA	OH	44256	41	4/7/2004	0	Z			94.67		C	Y	WHOLESAI	95	241586.52	9/1/2004	0	WHOLESAI	599	0	FX	36	4/1/2007	8	0	0	0	0	0	0	0	0
6/1/2006	POWELL	TN	37849	15	5/25/2004	0	Z	24	24	84.82	7/1/2006	C	Y	WHOLESAI	85	76447.35	9/1/2004	2	WHOLESAI	554	0	2Y	24	5/1/2006 STD		3	1	0	0	0	0	0	0
	MIAMI	FL	33133	47	4/6/2004	0	S			79.71		C	Y	WHOLESAI	80	185475.78	9/1/2004	0	WHOLESAI	629	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
6/1/2007	WARREN	MI	48089	49	5/12/2004	0	Z	36	36	94.82	7/1/2007	C	Y	WHOLESAI	95	90192.45	9/1/2004	2	WHOLESAI	590	0	3Y	36	5/1/2007	3	1	0	0	0	0	0	0	0
6/1/2007	HIRAM	GA	30141	38	5/28/2004	0	Z	36	36	84.81	7/1/2007	C	N	WHOLESAI	85	196051.76	9/1/2004	2	WHOLESAI	508	0	3Y				3	0	0	0	0	0	0	0
5/1/2006	WYANDOT	OK	74370	42	4/27/2004	0	Z	24	24	78.72	8/1/2006	C	Y	WHOLESAI	80	175697.57	8/1/2004	2	WHOLESAI	588	0	2Y	24	4/1/2006 STD		1	0	0	0	0	0	0	0
	JOLIET	IL	60433	23	4/12/2004	0	Z			84.82		C	N	WHOLESAI	85	119722.61	9/1/2004	0	WHOLESAI	512	0	FX				3	0	0	0	0	0	0	0
5/1/2006	LIMA	OH	45804	32	4/15/2004	67000	Z	24	24	94.79	6/1/2006	C	Y	WHOLESAI	95	63580.19	9/1/2004	2	WHOLESAI	599	0	2Y	36	4/1/2007	8	0	0	0	0	0	0	0	0
5/1/2006	DALLAS	TX	75241	25	4/26/2004	91000	Z	24	24	89.74	6/1/2006	C	Y	WHOLESAI	90	817B4	9/1/2004	2	WHOLESAI	628	0	2Y	24	4/1/2006 STD		0	0	0	0	0	0	0	0
5/1/2007	TALLAHAS	FL	32303	34	4/15/2004	0	S	36	36	79.82	6/1/2007	C	Y	WHOLESAI	80	95838.15	9/1/2004	2	WHOLESAI	535	0	3Y	36	4/1/2007 STD		0	0	0	0	0	0	0	0
5/1/2006	DETROIT	MI	48228	42	4/12/2004	0	Z	24	24	74.79	6/1/2006	C	Y	WHOLESAI	75	86131.49	9/1/2004	2	WHOLESAI	519	0	2Y	36	4/1/2007	3	0	2	0	0	0	0	0	0
5/1/2006	ADDISON	IL	60101	44	4/8/2004	260000	Z	24	24	99.73	6/1/2006	C	N	WHOLESAI	100	259646.35	9/1/2004	2	WHOLESAI	670	0	2Y				0	0	0	0	0	0	0	0
5/1/2006	PORTSMOI	NH	3801	49	4/8/2004	0	Z	24	24	89.74	6/1/2006	C	Y	WHOLESAI	90	247149.49	9/1/2004	2	WHOLESAI	628	0	2Y	24	4/1/2006 STD		3	1	0	0	0	0	0	0
5/1/2008	TEMECULA	CA	92592	41	5/5/2004	0	Z	24	24	84.74	6/1/2006	C	Y	WHOLESAI	85	263103.73	9/1/2004	2	WHOLESAI	513	0	2Y	24	5/1/2006 STD		1	0	0	0	0	0	0	0
	SAN MIGUE	CA	93451	44	4/15/2004	0	Z			74.67		C	Y	WHOLESAI	75	306818.94	9/1/2004	0	WHOLESAI	649	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	MIAMI	FL	33168	28	4/26/2004	0	S			79.71		C	Y	WHOLESAI	80	127772.4	9/1/2004	0	WHOLESAI	645	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	MILILANI	HI	96789	42	4/26/2004	0	Z			89.58		J	Y	WHOLESAI	90	513559.82	9/1/2004	0	WHOLESAI	656	0	FX	36	4/1/2007 STD		0	0	0	0	0	0	0	0
	PORT ALLE	LA	70767	38	5/4/2004	0	Z			74.84		C	Y	WHOLESAI	75	88190.34	9/1/2004	0	WHOLESAI	548	0	FX	36	5/1/2007	4	4	1	0	0	0	0	0	0

| | | |

| | | |

	SAN DIEGC	CA	92105	22	4/13/2004	0	S			59.78		C	Y	WHOLESAI	60	230573.02	9/1/2004	0	WHOLESAI	628	0	FX	36	4/1/2007	STD		0	0	0	0						
	CHICO	CA	95973	42	4/23/2004	0	L			77.49		C	Y	WHOLESAI	77.92	188118.7	9/1/2004	0	WHOLESAI	571	0	FX	36	4/1/2007	STD		0	0	0	0						
5/1/2006	NEVADA	MO	64772	36	4/16/2004	0	S	24	24	83.14	6/1/2006	C	Y	WHOLESAI	83.29	49909.42	9/1/2004	2	WHOLESAI	566	0	2Y	24	4/1/2006	5B		0	0	0	0						
	CLEVELAN	OH	44103	42	4/26/2004	0	Z			89.74		C	N	WHOLESAI	90	76838.8	9/1/2004	0	WHOLESAI	553	0	FX					0	0	0	0						
8/1/2007	PHOENIX	AZ	85008	35	5/28/2004	0	Z	36	36	86.81	7/1/2007	C	Y	WHOLESAI	87	110408.82	9/1/2004	2	WHOLESAI	568	0	3Y	36	5/1/2007	STD		1	0	0	0						
	MIDDLETOI	MA	1949	48	5/4/2004	299900	Z			84.83		C	Y	WHOLESAI	85	254574.67	9/1/2004	0	WHOLESAI	542	0	FX	24	5/1/2006		2	1	0	0	0						
5/1/2006	LAINGSBU	MI	48848	33	4/28/2004	0	S	24	24	84.77	6/1/2006	C	Y	WHOLESAI	85	110303.52	9/1/2004	2	WHOLESAI	628	0	2Y	24	4/1/2006		3	0	0	0	0						
5/1/2006	CRANSTOI	RI	2910	45	4/19/2004	0	Z	24	24	89.76	6/1/2006	C	Y	WHOLESAI	90	184259.03	9/1/2004	2	WHOLESAI	568	0	2Y	12	4/1/2005	10B		0	0	0	0						
	AVONDALE	AZ	85323	43	4/23/2004	0	S			74.02		C	Y	WHOLESAI	75	78236.12	9/1/2004	0	WHOLESAI	619	0	FX	36	4/1/2007	STD		0	0	0	0						
	HOUSTON	TX	77045	49	4/20/2004	0	Z			79.76		C	N	WHOLESAI	80	71891.7	9/1/2004	0	WHOLESAI	521	0	FX					1	0	0	0						
5/1/2006	MONROE	MI	48161	49	4/23/2004	0	L	24	24	88.2	6/1/2006	C	Y	WHOLESAI	88.41	133340.97	9/1/2004	2	WHOLESAI	550	0	2Y	24	4/1/2006		3	1	0	0	0						
	ALBUQUEF	NM	87121	51	4/8/2004	0	Z			73.5		C	N	WHOLESAI	73.75	88350.13	9/1/2004	0	WHOLESAI	600	0	FX					0	0	0	0						
5/1/2007	HORSEHE/	NY	11845	31	5/3/2004	0	S	36	36	89.42	8/1/2007	C	N	WHOLESAI	89.67	123483.62	9/1/2004	2	WHOLESAI	671	0	3Y					0	0	0	0						
	POWELL	OH	43065	48	4/29/2004	0	Z			74.83		C	Y	WHOLESAI	75	90649.43	9/1/2004	0	WHOLESAI	503	0	FX	36	4/1/2007		8	0	0	0	0						
5/1/2007	JOLIET	IL	60431	47	4/1/2004	481850	Z	36	36	94.76	6/1/2007	J	N	WHOLESAI	95	457181.88	9/1/2004	2	WHOLESAI	593	0	3Y					0	0	0	0						
6/1/2006	SENECA	SC	29678	26	5/5/2004	0	Z	24	24	89.84	7/1/2006	C	N	WHOLESAI	90	115130.92	9/1/2004	2	WHOLESAI	553	0	2Y					1	0	0	0						
5/1/2006	LIVONIA	MI	48150	31	4/16/2004	140000	L	24	24	99.73	6/1/2006	C	Y	WHOLESAI	100	139809.57	9/1/2004	2	WHOLESAI	677	0	2Y	36	4/1/2007		3	0	0	0	0						
	WESTBURY	NY	11590	35	4/22/2004	0	S			84.72		C	Y	WHOLESAI	85	237612.53	9/1/2004	0	WHOLESAI	580	0	FX	12	4/1/2005		6	0	0	0	0						
	HONOLULU	HI	96821	38	4/19/2004	0	S			94.02		C	Y	WHOLESAI	94.34	499153.33	9/1/2004	0	WHOLESAI	630	0	FX	36	4/1/2007	STD		0	0	0	0						
5/1/2006	KOKOMO	IN	46902	37	4/15/2004	83000	Z	24	24	99.37	6/1/2006	C	Y	WHOLESAI	100	82525.94	9/1/2004	2	WHOLESAI	602	0	2Y	24	4/1/2006	STD		0	0	0	0						
5/1/2006	ALLEN PAF	MI	48101	48	4/12/2004	0	Z	24	24	74.86	6/1/2006	C	Y	WHOLESAI	75	100407.8	9/1/2004	2	WHOLESAI	503	0	2Y	24	4/1/2006		3	0	4	0	0						
	PALMDALE	CA	93550	39	4/8/2004	175000	S			79.78		C	Y	WHOLESAI	80	135795.47	9/1/2004	0	WHOLESAI	632	0	FX	24	4/1/2006	STD		0	0	0	0						
	STAMFORI	CT	6902	55	4/21/2004	0	S			57.62		C	Y	WHOLESAI	57.81	184698.51	9/1/2004	0	WHOLESAI	558	0	FX	36	4/1/2007	STD		1	0	0	0						
	OCEANSID	CA	92056	31	4/12/2004	0	Z			71.78		J	Y	WHOLESAI	72.11	341348.83	9/1/2004	0	WHOLESAI	563	0	FX	36	4/1/2007	STD		0	0	0	0						
	GRAMERC	LA	70052	50	4/20/2004	0	Z			84.11		C	Y	WHOLESAI	84.38	107745.69	9/1/2004	0	WHOLESAI	561	0	FX	36	4/1/2007		4	0	0	0	0						
	FRESNO	CA	93704	32	5/6/2004	0	Z			84.74		C	Y	WHOLESAI	85	106088.6	9/1/2004	0	WHOLESAI	520	0	FX	24	5/1/2006	STD		0	0	0	0						
	CAPE COR	FL	33909	45	4/23/2004	0	S			84.5		C	Y	WHOLESAI	85	126854.79	9/1/2004	0	WHOLESAI	593	0	FX	36	4/1/2007	STD		0	0	0	0						
	FORT WHI	FL	32038	34	4/23/2004	0	Z			68.48		C	Y	WHOLESAI	68.97	39859.45	9/1/2004	0	WHOLESAI	585	0	FX	36	4/1/2007	STD		0	0	0	0						
	GEORGET	SC	29440	27	4/27/2004	0	Z			83.45		C	N	WHOLESAI	83.74	169558.42	9/1/2004	0	WHOLESAI	601	0	FX					0	0	0	0						
5/1/2006	DAYTON	OH	45427	50	4/14/2004	0	Z	24	24	89.75	6/1/2006	C	Y	WHOLESAI	90	48532.38	9/1/2004	2	WHOLESAI	584	0	2Y	36	4/1/2007		8	0	0	0	0						
	HOLIDAY	FL	34690	22	4/14/2004	0	Z			84.8		C	Y	WHOLESAI	85	75879.61	9/1/2004	0	WHOLESAI	582	0	FX	24	4/1/2006	STD		0	0	0	0						
	CARPENTE	IL	60110	36	5/3/2004	0	Z			86.29		C	N	WHOLESAI	86.52	153703.33	9/1/2004	0	WHOLESAI	551	0	FX					0	0	0	0						
4/1/2007	PHILADELF	PA	19154	39	4/1/2004	86400	Z	36	36	99.61	5/1/2007	C	Y	WHOLESAI	100	86200.75	9/1/2004	2	WHOLESAI	636	0	3Y	36	4/1/2007		9	0	0	0	0						
	PLAINWELI	MI	49080	49	4/16/2004	0	Z			54.9		C	Y	WHOLESAI	55	68688.9	9/1/2004	0	WHOLESAI	530	0	FX	36	4/1/2007		3	7	4	0	0						
5/1/2006	CHULA VIS	CA	91914	55	4/28/2004	0	L	24	24	69.92	6/1/2006	C	Y	WHOLESAI	70	262345.65	9/1/2004	2	WHOLESAI	514	0	2Y	24	4/1/2006	STD		0	3	0	1						
	WESTBURY	NY	11590	30	4/30/2004	0	Z			79.67		C	Y	WHOLESAI	80	299383.84	9/1/2004	0	WHOLESAI	593	0	FX	12	4/1/2005		6	0	0	0	0						
5/1/2006	KANSAS CI	MO	64130	45	4/19/2004	80000	Z	24	24	89.74	6/1/2006	C	Y	WHOLESAI	90	71898.03	9/1/2004	2	WHOLESAI	598	0	2Y	12	4/1/2005	5B		0	0	0	0						
	ORLANDO	FL	32828	43	4/9/2004	202831	S			80.74		C	Y	WHOLESAI	81.07	163931.73	9/1/2004	0	WHOLESAI	669	0	FX	36	4/1/2007	STD		0	0	0	0						
	EASTMAN	GA	31023	26	5/20/2004	0	Z			84.77		C	N	WHOLESAI	85	81454	9/1/2004	0	WHOLESAI	607	0	FX					0	0	0	0						
	WYANDAN	NY	11798	44	4/20/2004	0	S			83.06		C	Y	WHOLESAI	83.33	209681.46	9/1/2004	0	WHOLESAI	610	0	FX	12	4/1/2005		6	0	0	0	0						
	TINLEY PAI	IL	60477	40	4/23/2004	0	S			83.74		C	N	WHOLESAI	83.98	139945.04	9/1/2004	0	WHOLESAI	615	0	FX					0	0	0	0						
	BROWNSV	TX	78521	45	4/19/2004	0	S			79.84		C	Y	WHOLESAI	80	78724.29	9/1/2004	0	WHOLESAI	538	0	FX	36	4/1/2007	STD		0	0	0	0						
	KAILUA	HI	96734	23	4/20/2004	0	Z			69.68		C	Y	WHOLESAI	70	495282.26	9/1/2004	0	WHOLESAI	676	0	FX	36	4/1/2007	STD		0	0	0	0						
	SAINT LOU	MO	63136	49	4/13/2004	85000	Z			84.83		C	Y	WHOLESAI	95	72178.84	9/1/2004	0	WHOLESAI	511	8500	FX	36	4/1/2007	5A		0	0	0	0						
	LOS ANGEI	CA	90063	50	5/7/2004	0	Z			84.11		C	Y	WHOLESAI	85	317639.6	9/1/2004	0	WHOLESAI	628	0	FX	36	5/1/2007	STD		0	0	0	0						
	POULSBO	WA	98370	46	4/9/2004	0	Z			85.75		C	Y	WHOLESAI	88	304867.65	9/1/2004	0	WHOLESAI	550	0	FX	36	4/1/2007	STD		0	1	0	0						
	DALLAS	TX	75208	35	4/27/2004	0	S			79.35		C	N	WHOLESAI	80	263190.69	9/1/2004	0	WHOLESAI	630	0	FX					1	0	0	0						
5/1/2006	FONTANA	CA	92335	18	4/26/2004	0	S	24	24	79.53	6/1/2006	C	Y	WHOLESAI	79.78	142563.09	9/1/2004	2	WHOLESAI	629	0	2Y	24	4/1/2006	STD		0	0	0	0						
5/1/2006	CALDWELL	ID	83605	40	4/7/2004	96190	Z	24	24	94.72	6/1/2006	C	Y	WHOLESAI	95	91179.3	9/1/2004	2	WHOLESAI	595	0	2Y	24	4/1/2006	STD		0	0	0	0						
6/1/2007	NEWARK	NJ	7104	27	5/13/2004	160000	S	36	38	89.78	7/1/2007	C	N	WHOLESAI	90	143885.41	9/1/2004	2	WHOLESAI	681	0	3Y					0	0	0	0						
7/1/2007	BROOKLYN	NY	11208	30	6/29/2004	345000	S	36	36	89.83	8/1/2007	C	N	WHOLESAI	90	310212.85	9/1/2004	2	WHOLESAI	644	0	3Y					0	0	0	0						
5/1/2006	NORTHAMI	MA	1062	47	4/19/2004	0	Z	24	24	64.75	6/1/2006	C	Y	WHOLESAI	65	93980.3	9/1/2004	2	WHOLESAI	598	0	2Y	24	4/1/2006		2	0	0	0	0						
	CLEVELAN	OH	44105	29	4/16/2004	0	Z			84.79		C	N	WHOLESAI	85	72113.64	9/1/2004	0	WHOLESAI	535	0	FX					0	1	0	0						
	HUNTINGTI	NY	11743	50	6/7/2004	0	S			81.03		J	Y	WHOLESAI	81.13	430000	9/1/2004	0	WHOLESAI	574	0	FX	12	6/1/2005		6	2	0	0	0						
5/1/2006	FRESNO	TX	77545	49	4/12/2004	0	S	24	24	89.21	6/1/2006	C	N	WHOLESAI	89.51	165186.35	9/1/2004	2	WHOLESAI	566	0	2Y					0	0	0	0						
	BATON RO	LA	70810	40	5/12/2004	0	Z			78.65		C	Y	WHOLESAI	78.81	106286.91	9/1/2004	0	WHOLESAI	504	0	FX	36	5/1/2007		4	0	0	0	0						
6/1/2006	TACOMA	WA	98404	36	6/3/2004	0	S	24	24	84.86	7/1/2006	C	Y	WHOLESAI	85	118085.48	9/1/2004	2	WHOLESAI	503	0	2Y	24	6/1/2006	STD		0	0	0	0						
	CHICAGO	IL	60649	28	4/27/2004	0	S			76.97		C	N	WHOLESAI	77.17	111675.51	9/1/2004	0	WHOLESAI	649	0	FX					0	0	0	0						
	WATERBUI	CT	6710	49	4/19/2004	0	Z			79.78		C	Y	WHOLESAI	80	143003.24	9/1/2004	0	WHOLESAI	510	0	FX	36	4/1/2007	STD		0	0	0	0						
5/1/2006	PHOENIX	AZ	85033	43	4/30/2004	0	Z	24	24	89.68	6/1/2006	C	Y	WHOLESAI	90	106911.4	9/1/2004	2	WHOLESAI	559	0	2Y	24	4/1/2006	STD		0	0	0	0						
5/1/2006	ARLINGTOI	OR	97812	38	4/7/2004	0	Z	24	24	87.02	6/1/2006	C	Y	WHOLESAI	87.33	70872.51	9/1/2004	2	WHOLESAI	595	0	2Y	24	4/1/2006	STD		0	0	0	0						
	GARDEN C	SC	29576	25	6/7/2004	0	Z			84.8		C	N	WHOLESAI	84.96	112853.9	9/1/2004	0	WHOLESAI	616	0	FX					0	0	0	0						
5/1/2007	CLEMMON	NC	27012	29	4/16/2004	145000	Z	36	36	84.45	6/1/2007	C	N	WHOLESAI	85	122548.78	9/1/2004	2	WHOLESAI	553	0	3Y					0	0	0	0						
5/1/2006	SAINT PAU	MN	55117	41	4/19/2004	0	S	24	24	93.77	6/1/2006	C	Y	WHOLESAI	94.06	194261.61	9/1/2004	2	WHOLESAI	622	0	2Y	36	4/1/2007		13	0	0	0	0						
5/1/2006	LAIE	HI	96762	33	4/14/2004	0	S	24	24	79.65	6/1/2006	C	Y	WHOLESAI	80	279078.35	9/1/2004	2	WHOLESAI	717	0	2Y	24	4/1/2006	STD		0	0	0	0						
5/1/2006	SAINT LOU	MO	63134	43	4/13/2004	0	S	24	24	89.72	6/1/2006	C	Y	WHOLESAI	90	58411.13	9/1/2004	2	WHOLESAI	583	0	2Y	36	4/1/2007	5B		0	0	0	0						
	NEW ORLE	LA	70128	33	4/12/2004	0	Z			83.59		C	Y	WHOLESAI	83.77	57739.19	9/1/2004	0	WHOLESAI	552	0	FX	36	4/1/2007		4	0	0	0	0						
	PEORIA	IL	61607	42	5/18/2004	0	Z			89.82		C	N	WHOLESAI	90	71502.47	9/1/2004	0	WHOLESAI	550	0	FX					0	0	0	0						
	RIDGEWAY	SC	29130	43	5/24/2004	98000	Z			74.82		C	N	WHOLESAI	75	73381.51	9/1/2004	0	WHOLESAI	602	0	FX					0	0	0	0						
	HOUSTON	TX	77082	25	4/20/2004	0	Z			79.82		C	N	WHOLESAI	80	121463.85	9/1/2004	0	WHOLESAI	550	0	FX					3	1	0	0						
	HOUSTON	TX	77037	29	4/26/2004	0	S			78.89		C	Y	WHOLESAI	79.55	69569.45	9/1/2004	0	WHOLESAI	624	0	FX	36	4/1/2007	STD		0	0	0	0						
5/1/2006	TUCSON	AZ	85714	21	4/30/2004	0	S	24	24	88.07	6/1/2006	C	Y	WHOLESAI	88.24	74931.18	9/1/2004	2	WHOLESAI	577	0	2Y	24	4/1/2006	STD		2	0	0	0						
	LEWISTON	CA	96052	55	4/15/2004	0	Z			74.75		C	Y	WHOLESAI	75	59851.29	9/1/2004	0	WHOLESAI	595	0	FX	36	4/1/2007	STD		0	0	0	0						
5/1/2006	TAMPA	FL	33604	31	4/8/2004	118000	Z	24	24	89.67	6/1/2006	C	Y	WHOLESAI	90	105907.6	9/1/2004	2	WHOLESAI	627	0	2Y	24	4/1/2006	STD		0	0	0	0						
5/1/2006	SPRINGFIE	MA	1119	39	4/7/2004	0	Z	24	24	59.93	6/1/2006	C	Y	WHOLESAI	60	65961.19	9/1/2004	2	WHOLESAI	552	0	2Y	24	4/1/2006		2	0	0	0	0						
	REVERE	MA	2151	49	5/10/2004	0	S			89		C	Y	WHOLESAI	89.26	323686.8	9/1/2004	0	WHOLESAI	602	0	FX	24	5/1/2006		2	0	0	0	0						
5/1/2006	JERSEYVIL	IL	62052	27	4/13/2004	0	S	24	24	79.79	6/1/2006	C	N	WHOLESAI	80	49902.7	9/1/2004	2	WHOLESAI	574	0	2Y					0	0	0	0						

	FORT LAUI	FL	33351	40	5/3/2004	174900	S				89.69		C	Y	WHOLESAI	90	157001.12	9/1/2004	0	WHOLESAI	543	0	FX	36	5/1/2007	STD		0	0	0	0	0
5/1/2006	LEWISVILLI	TX	75067	22	4/30/2004	0	S	24	24	74.93	6/1/2006	C	N	WHOLESAI	75.16	114734.01	9/1/2004	2	WHOLESAI	560	0	2Y					0	1	0	0	0
5/1/2006	NORTH MA	IN	46962	14	4/9/2004	0	S	24	24	51.86	6/1/2006	C	Y	WHOLESAI	52	51928.76	9/1/2004	2	WHOLESAI	536	0	2Y	24	4/1/2006	STD		14	4	0	0	0
	LAS VEGAS	NV	89102	20	5/7/2004	0	S			84.76		C	Y	WHOLESAI	85	57633.67	9/1/2004	0	WHOLESAI	681	0	FX	36	5/1/2007	STD		0	0	0	0	0
	IRONWOOI	MI	49938	19	4/20/2004	0	S			94.29		C	Y	WHOLESAI	95	56985.94	9/1/2004	0	WHOLESAI	664	0	FX	36	4/1/2007		3	0	0	0	0	0
	WAIPAHU	HI	96797	48	5/19/2004	0	Z			92.46		C	Y	WHOLESAI	92.84	401174.35	9/1/2004	0	WHOLESAI	765	0	FX	36	5/1/2007	STD		0	0	0	0	0
	LOS ANGEI	CA	90047	33	4/30/2004	0	S			73.83		C	Y	WHOLESAI	74.07	299256.48	9/1/2004	0	WHOLESAI	633	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2006	LONG PON	PA	18334	46	5/11/2004	0	Z	24	24	84.74	6/1/2006	C	Y	WHOLESAI	85	140883.54	9/1/2004	2	WHOLESAI	531	0	2Y	24	5/1/2006		9	2	0	0	0	0
5/1/2006	LANCASTE	CA	93534	41	5/11/2004	145000	S	24	24	94.76	6/1/2006	C	N	WHOLESAI	95	137575.5	9/1/2004	2	WHOLESAI	689	0	2Y					0	0	0	0	0
	EWA BEAC	HI	96706	41	4/30/2004	0	Z			78.73		C	Y	WHOLESAI	79.1	264049.57	9/1/2004	0	WHOLESAI	689	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2006	ELKHART	IN	46516	38	4/30/2004	0	Z	24	24	89.64	6/1/2006	C	Y	WHOLESAI	90	94310.56	9/1/2004	2	WHOLESAI	636	0	2Y	24	4/1/2006	STD		1	0	0	0	0
	ANTIOCH	CA	94509	49	5/6/2004	0	L			89.62		C	Y	WHOLESAI	90	218237.88	9/1/2004	0	WHOLESAI	715	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2006	EL MIRAGE	AZ	85335	48	6/1/2004	133000	S	24	24	94.79	7/1/2006	C	Y	WHOLESAI	95	126257.16	9/1/2004	2	WHOLESAI	679	0	2Y	24	6/1/2006	STD		0	0	0	0	0
5/1/2006	SACRAMEI	CA	95821	47	4/9/2004	0	Z	24	24	84.67	6/1/2006	J	Y	WHOLESAI	85	339334.2	9/1/2004	2	WHOLESAI	571	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	OCCIDENT	CA	95465	37	5/3/2004	0	Z			74.69		J	Y	WHOLESAI	74.92	722245.14	9/1/2004	0	WHOLESAI	683	0	FX	36	5/1/2007	STD		0	0	0	0	0
	RINGGOLD	GA	30736	15	4/9/2004	0	S			89.67		C	N	WHOLESAI	90	80774.82	9/1/2004	0	WHOLESAI	629	0	FX					0	0	0	0	0
5/1/2006	WARWICK	RI	2888	22	4/26/2004	0	Z	24	24	83.11	6/1/2006	C	Y	WHOLESAI	83.52	151449.8	9/1/2004	2	WHOLESAI	625	0	2Y	12	4/1/2005	10B		1	0	0	0	0
	HAMBURG	PA	19526	46	4/29/2004	0	Z			88.38		C	Y	WHOLESAI	88.67	132786.44	9/1/2004	0	WHOLESAI	555	0	FX	36	4/1/2007		9	0	0	0	0	0
	CHICKAMA	GA	30707	37	6/1/2004	0	Z			79.54		C	N	WHOLESAI	80	77451.03	9/1/2004	0	WHOLESAI	562	0	FX					0	0	0	0	0
5/1/2006	NEWTON	MS	39345	34	4/6/2004	78000	Z	24	24	98.47	6/1/2006	C	Y	WHOLESAI	98.72	76855.94	9/1/2004	2	WHOLESAI	780	0	2Y	24	4/1/2006		4	0	0	0	0	0
	TOLEDO	OH	43605	19	4/12/2004	0	Z			78.7		C	N	WHOLESAI	79.37	49684.63	9/1/2004	0	WHOLESAI	600	0	FX					0	0	0	0	0
5/1/2006	LANSING	MI	48906	37	4/26/2004	0	S	24	24	79.82	6/1/2006	C	Y	WHOLESAI	80	55138.83	9/1/2004	2	WHOLESAI	543	0	2Y	24	4/1/2006		3	0	0	0	0	0
6/1/2006	PLANT CIT	FL	33565	46	5/14/2004	0	Z	24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	233821.05	9/1/2004	2	WHOLESAI	579	0	2Y	36	5/1/2007	STD		0	0	0	0	0
7/1/2007	CLIFFSIDE	NJ	7010	15	6/17/2004	615000	Z	36	36	84.88	8/1/2007	J	N	WHOLESAI	84.99	522700	9/1/2004	2	WHOLESAI	632	0	3Y					0	0	0	0	0
	INDEPENDI	LA	70443	44	5/10/2004	0	S			73.98		C	Y	WHOLESAI	74.12	62922.6	8/1/2004	0	WHOLESAI	534	0	FX	36	5/1/2007		4	0	0	0	0	0
7/1/2006	DAYTONA I	FL	32114	34	6/7/2004	0	Z	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	80930.94	9/1/2004	2	WHOLESAI	641	0	2Y	24	6/1/2006	STD		0	0	0	0	0
5/1/2006	MESA	AZ	85204	38	4/29/2004	109000	Z	24	24	99.68	6/1/2006	C	Y	WHOLESAI	100	108735.84	9/1/2004	2	WHOLESAI	659	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	PITTSBURC	PA	15218	23	5/3/2004	0	Z			89.78		C	Y	WHOLESAI	90	85398.02	9/1/2004	0	WHOLESAI	563	0	FX	36	5/1/2007		9	1	0	0	0	0
5/1/2006	HEMET	CA	92544	0	4/16/2004	0	S	24	24	89.73	6/1/2006	C	Y	WHOLESAI	90	179590.68	9/1/2004	2	WHOLESAI	580	0	2Y	36	4/1/2007	STD		0	0	0	0	0
	DETROIT	MI	48213	32	4/20/2004	0	Z			79.72		C	N	WHOLESAI	80	39686.76	9/1/2004	0	WHOLESAI	538	0	FX					1	0	0	0	0
	COMPTON	CA	90220	30	4/26/2004	0	Z			77.38		C	Y	WHOLESAI	77.78	181202.25	9/1/2004	0	WHOLESAI	607	0	FX	36	4/1/2007	STD		0	0	0	0	0
	KIHEI	HI	96753	43	4/26/2004	420000	S			79.65		C	Y	WHOLESAI	80	335262.75	9/1/2004	0	WHOLESAI	688	0	FX	36	4/1/2007	STD		0	0	0	0	0
7/1/2006	GRAND HA	MI	49417	24	6/11/2004	0	Z	24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	118289.8	9/1/2004	2	WHOLESAI	655	0	2Y	36	6/1/2007		3	1	0	0	0	0
	MONROE	WA	98272	40	4/27/2004	0	Z			89.62		J	Y	WHOLESAI	94.95	417624.01	9/1/2004	0	WHOLESAI	605	29000	FX	36	4/1/2007	STD		0	0	0	0	0
	TAMPA	FL	33617	19	4/28/2004	49100	Z			81.24		C	N	WHOLESAI	81.47	39917.26	9/1/2004	0	WHOLESAI	562	0	FX					0	0	0	0	0
	LANCASTE	TX	75146	44	4/23/2004	0	Z			79.8		C	N	WHOLESAI	80	92626.62	9/1/2004	0	WHOLESAI	557	0	FX					1	0	0	0	0
	STREAMW	IL	60107	31	4/23/2004	0	Z			89.69		C	N	WHOLESAI	94.88	184152.5	9/1/2004	0	WHOLESAI	561	10000	FX					4	0	0	0	0
	MIAMI	FL	33150	38	4/9/2004	0	S			84.07		C	Y	WHOLESAI	84.52	79589.8	9/1/2004	0	WHOLESAI	576	0	FX	36	4/1/2007	STD		0	0	0	0	0
7/1/2006	LUDOWICI	GA	31316	45	6/18/2004	110000	Z	24	24	84.86	8/1/2006	C	N	WHOLESAI	95	93424.86	9/1/2004	2	WHOLESAI	580	11000	2Y					0	0	0	0	0
	TRENTON	NJ	8611	15	6/17/2004	56000	S			89.88		C	N	WHOLESAI	90	50400	9/1/2004	0	WHOLESAI	666	0	FX					0	0	0	0	0
	GILBERT	AZ	85234	36	4/9/2004	0	Z			81.17		J	Y	WHOLESAI	81.42	354444.45	9/1/2004	0	WHOLESAI	602	0	FX	36	4/1/2007	STD		1	0	0	0	0
	RIVERSIDE	CA	92509	49	4/13/2004	0	S			82.74		C	Y	WHOLESAI	83.33	144484.22	9/1/2004	0	WHOLESAI	551	0	FX	36	4/1/2007	STD		0	0	0	0	0
	WAIPAHU	HI	96797	39	4/27/2004	0	S			84.03		C	Y	WHOLESAI	84.34	349335.54	9/1/2004	0	WHOLESAI	584	0	FX	36	4/1/2007	STD		0	0	0	0	0
6/1/2007	TROY	MT	59935	35	5/5/2004	0	S	36	36	94.85	7/1/2007	C	Y	WHOLESAI	95	237257.92	9/1/2004	2	WHOLESAI	551	0	3Y	36	5/1/2007	STD		2	0	0	0	0
	POMPANO	FL	33064	32	4/16/2004	143000	S			89.74		C	Y	WHOLESAI	90	128425.71	9/1/2004	0	WHOLESAI	641	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2006	GRANADA	CA	91344	47	5/4/2004	424000	S	24	24	94.67	6/1/2006	J	Y	WHOLESAI	95	402064.29	9/1/2004	2	WHOLESAI	740	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	HEMPSTEA	NY	11550	44	4/12/2004	0	S			80.02		C	Y	WHOLESAI	80.3	268301.27	9/1/2004	0	WHOLESAI	594	0	FX	12	4/1/2005		6	0	0	0	0	0
	MIAMI	FL	33155	47	4/30/2004	255000	Z			94.72		C	Y	WHOLESAI	95	241898.2	9/1/2004	0	WHOLESAI	831	0	FX	36	4/1/2007	STD		0	0	0	0	0
	YONKERS	NY	10701	50	4/27/2004	0	Z			72.48		C	Y	WHOLESAI	72.73	239593.56	9/1/2004	0	WHOLESAI	623	0	FX	12	4/1/2005		6	0	0	0	0	0
6/1/2007	CHICAGO	IL	60617	45	5/24/2004	0	Z	36	36	94.81	7/1/2007	C	N	WHOLESAI	95	86391.4	9/1/2004	2	WHOLESAI	583	0	3Y					0	0	0	0	0
	MIAMI	FL	33125	43	4/27/2004	0	Z			74.83		C	Y	WHOLESAI	75	93643.95	9/1/2004	0	WHOLESAI	528	0	FX	36	4/1/2007	STD		3	4	0	0	0
5/1/2007	CHICAGO	IL	60621	35	4/7/2004	75000	S	36	36	89.79	6/1/2007	C	N	WHOLESAI	90	67422.03	9/1/2004	2	WHOLESAI	654	0	3Y					0	0	0	0	0
5/1/2006	MEMPHIS	TN	38104	41	4/23/2004	152500	Z	24	24	99.74	6/1/2006	C	Y	WHOLESAI	100	152203.24	9/1/2004	2	WHOLESAI	680	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	CHICAGO	IL	60649	44	6/7/2004	175000	Z			84.9		C	N	WHOLESAI	85	148750	9/1/2004	0	WHOLESAI	528	0	FX					0	0	0	0	0
5/1/2006	SACRAMEI	CA	95817	30	5/18/2004	212000	L	24	24	89.73	6/1/2006	C	Y	WHOLESAI	90	190513.05	9/1/2004	2	WHOLESAI	648	0	2Y	12	5/1/2005	STD		0	0	0	0	0
7/1/2006	JACKSONV	FL	32209	27	6/18/2004	0	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	128030.68	9/1/2004	2	WHOLESAI	588	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	OAKLAND	CA	94618	13	5/17/2004	0	Z			55.14		J	Y	WHOLESAI	55.33	496855.04	9/1/2004	0	WHOLESAI	729	0	FX	36	5/1/2007	STD		0	0	0	0	0
5/1/2006	MEMPHIS	TN	38108	31	4/12/2004	65000	S	24	24	89.78	6/1/2006	C	Y	WHOLESAI	90	58428.85	9/1/2004	2	WHOLESAI	669	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	POTOMAC	MD	20854	41	4/14/2004	0	S			43.65		C	N	WHOLESAI	43.8	299521.12	9/1/2004	0	WHOLESAI	559	0	FX					0	0	0	0	0
6/1/2006	BUCKEYE	AZ	85326	33	5/25/2004	0	Z	24	24	74.89	7/1/2006	C	Y	WHOLESAI	75	60691.25	9/1/2004	2	WHOLESAI	521	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	SAN JACIN	CA	92583	41	4/13/2004	0	Z			49.91		C	Y	WHOLESAI	50.83	60434.42	9/1/2004	0	WHOLESAI	633	0	FX	36	4/1/2007	STD		1	0	0	0	0
	MARYSVILI	WA	98270	46	5/6/2004	0	Z			89.75		C	Y	WHOLESAI	90	186808.98	9/1/2004	0	WHOLESAI	568	0	FX	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	PHOENIX	AZ	85008	38	6/9/2004	132000	S	24	24	89.8	7/1/2006	C	Y	WHOLESAI	95	118712.63	9/1/2004	2	WHOLESAI	577	6600	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2007	HAGERSTC	MD	21740	41	5/12/2004	0	S	36	36	89.3	7/1/2007	C	N	WHOLESAI	89.53	153868.7	9/1/2004	2	WHOLESAI	600	0	3Y					0	0	0	0	0
	LITTLE ROC	AR	72204	41	6/10/2004	71000	S			79.89		C	Y	WHOLESAI	80	56800	9/1/2004	0	WHOLESAI	538	0	FX	36	6/1/2007		22	0	0	0	0	0
6/1/2006	CLEVELAN	OH	44108	16	5/5/2004	0	S	24	24	72.77	7/1/2006	C	Y	WHOLESAI	73.55	56799.79	9/1/2004	2	WHOLESAI	687	0	2Y	36	5/1/2007		8	0	0	0	0	0
5/1/2006	CORAL GA	FL	33146	45	4/19/2004	0	L	24	24	73.9	6/1/2006	J	Y	WHOLESAI	88.52	499416.55	9/1/2004	2	WHOLESAI	573	97500	2Y	12	4/1/2005	STD		0	0	0	0	0
5/1/2006	MEMPHIS	TN	38141	42	4/14/2004	105000	S	24	24	99.77	6/1/2006	C	Y	WHOLESAI	100	104822.09	9/1/2004	2	WHOLESAI	706	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	DESOTO	TX	75115	25	4/21/2004	0	Z			79.75		C	N	WHOLESAI	80	90989.46	9/1/2004	0	WHOLESAI	558	0	FX					0	0	0	0	0
	HOUSTON	TX	77041	37	5/28/2004	0	Z			79.73		C	N	FLOW	80	95939.02	9/1/2004	0	CORRESPI	589	0	FX					3	0	0	0	0
	GRAND ISL	NE	68801	41	4/16/2004	0	Z			77.19		C	Y	WHOLESAI	77.42	47895.63	9/1/2004	0	WHOLESAI	533	0	FX	36	4/1/2007	STD		0	0	0	0	0
5/1/2006	MILWAUKE	WI	53215	47	4/27/2004	0	Z	24	24	79.77	6/1/2006	C	Y	WHOLESAI	80	58275.53	9/1/2004	2	WHOLESAI	669	0	2Y	24	4/1/2006		11	0	0	0	0	0
	RIVERSIDE	CA	92507	49	4/28/2004	0	S			83.06		C	Y	WHOLESAI	84.44	126675.28	9/1/2004	0	WHOLESAI	657	0	FX	36	4/1/2007	STD		0	0	0	0	0
7/1/2006	WEST PALI	FL	33401	30	6/11/2004	0	S	24	24	86.61	8/1/2006	C	Y	WHOLESAI	86.73	65000	9/1/2004	2	WHOLESAI	612	0	2Y	24	6/1/2006	STD		0	0	0	0	0
5/1/2007	BELTSVILL	MD	20705	25	4/8/2004	109000	S	36	36	89.75	8/1/2007	C	N	WHOLESAI	90	97885.08	8/1/2004	2	WHOLESAI	660	0	3Y					0	0	0	0	0
	RICHARDS	TX	75081	26	4/16/2004	0	S			79.71		C	N	WHOLESAI	80	134911.83	9/1/2004	0	WHOLESAI	602	0	FX					2	0	0	0	0
5/1/2006	GRAND RA	MI	49505	42	4/15/2004	84000	S	24	24	99.74	6/1/2006	C	Y	WHOLESAI	100	83838.18	9/1/2004	2	WHOLESAI	689	0	2Y	24	4/1/2006		3	0	0	0	0	0

	POMPANO	FL	33064	32	4/16/2004	0	S				79.73		C	Y	WHOLESAI	80	115004.92	8/1/2004	0	WHOLESAI	607	0	FX	36	4/1/2007	STD		0	0	0	0
	LANCASTE	CA	93536	29	4/27/2004	0	Z				79.73		C	Y	WHOLESAI	80	146037.18	8/1/2004	0	WHOLESAI	604	0	FX	36	4/1/2007	STD		0	0	0	0
8/1/2006	PHOENIX	AZ	85040	37	5/7/2004	0	Z	24	24	89.89	7/1/2006	C	Y	WHOLESAI	90	82705.02	8/1/2004	2	WHOLESAI	618	0	2Y	36	5/1/2007	STD		1	0	0	0
7/1/2006	MIDDLETO	CT	6457	40	6/23/2004	0	Z	24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	135921.75	8/1/2004	2	WHOLESAI	544	0	2Y	24	8/1/2006	STD		2	0	0	0
	CLARKTON	NC	28433	35	5/10/2004	0	Z				79.87		C	Y	WHOLESAI	80	44750.34	8/1/2004	0	WHOLESAI	586	0	FX	24	5/1/2006		21	0	0	0	0
5/1/2006	WHEATLEY	NY	11798	38	4/12/2004	319500	S	24	24	84.51	6/1/2006	C	N	WHOLESAI	95	302253.36	8/1/2004	2	WHOLESAI	698	0	2Y					0	0	0	0
	BAKERSFIE	CA	93307	22	4/21/2004	0	S				76.95		C	Y	WHOLESAI	80	111269.52	8/1/2004	0	WHOLESAI	667	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2006	GRANT	AL	35747	50	4/12/2004	0	Z	24	24	89.71	6/1/2006	C	Y	WHOLESAI	90	94268.54	8/1/2004	2	WHOLESAI	624	0	2Y	36	4/1/2007	STD		0	0	0	0
	JACKSON H	NY	11369	36	4/26/2004	0	S			81.08		J	Y	WHOLESAI	81.36	470203	8/1/2004	0	WHOLESAI	672	0	FX	12	4/1/2005		6	0	0	0	0
7/1/2006	PLAIN CITY	UT	84404	48	6/11/2004	133900	Z	24	24	84.89	8/1/2006	C	Y	WHOLESAI	94.96	113815	8/1/2004	2	WHOLESAI	514	13330	2Y	24	8/1/2006	STD		0	0	0	0
	EAGLE ROI	MO	65641	44	4/19/2004	0	S			79.76		C	Y	WHOLESAI	80	106241.57	8/1/2004	0	WHOLESAI	641	0	FX	24	4/1/2006	5A		0	0	0	0
6/1/2007	SILVER LAI	MN	55381	25	5/13/2004	195000	Z	36	36	79.64	7/1/2007	C	Y	WHOLESAI	99.8	155787.62	8/1/2004	2	WHOLESAI	736	38607.59	3Y	12	5/1/2005		13	0	0	0	0
	HOUSTON	TX	77007	45	4/20/2004	220000	Z			99.83		C	Y	WHOLESAI	100	219810.69	8/1/2004	0	WHOLESAI	611	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2006	MINNEAPO	MN	55418	29	4/26/2004	0	S	24	24	89.51	6/1/2006	C	Y	WHOLESAI	89.83	168204.9	8/1/2004	2	WHOLESAI	619	0	2Y	36	4/1/2007		13	0	0	0	0
	LA PUENTE	CA	91744	38	4/26/2004	0	S			84.75		C	Y	WHOLESAI	85	254445.55	8/1/2004	0	WHOLESAI	596	0	FX	36	4/1/2007	STD		0	0	0	0
	CUMMING	GA	30040	49	5/4/2004	0	Z			93.72		C	N	WHOLESAI	93.93	232773.63	8/1/2004	0	WHOLESAI	605	0	FX					0	0	0	0
6/1/2006	MILWAUKE	WI	53208	27	5/5/2004	0	Z	24	24	89.48	7/1/2006	C	N	WHOLESAI	90	68506.07	8/1/2004	2	WHOLESAI	599	0	2Y					0	0	0	0
	KANSAS CI	MO	64130	33	5/3/2004	0	Z			79.79		C	Y	WHOLESAI	80	51146.97	8/1/2004	0	WHOLESAI	527	0	FX	36	5/1/2007	5A		0	0	0	0
5/1/2007	HENDERSC	NC	28739	33	4/23/2004	0	L	36	36	77.75	6/1/2007	C	N	WHOLESAI	77.98	130608.81	8/1/2004	2	WHOLESAI	565	0	3Y					0	0	0	0
	FORT LAUI	FL	33319	48	5/6/2004	0	Z			79.82		C	Y	WHOLESAI	80	56758.28	8/1/2004	0	WHOLESAI	664	0	FX	36	5/1/2007	STD		0	0	0	0
	MILWAUKE	WI	53210	42	5/17/2004	0	Z			92.91		C	N	WHOLESAI	93.07	89192.5	8/1/2004	0	WHOLESAI	598	0	FX					0	0	0	0
	CHICAGO	IL	60611	36	4/19/2004	0	S			83.38		J	N	WHOLESAI	83.64	459251.09	8/1/2004	0	WHOLESAI	698	0	FX					0	0	0	0
5/1/2006	FAYETTEVI	NC	28314	26	4/20/2004	150000	Z	24	24	89.73	6/1/2006	C	N	WHOLESAI	100	149696.03	8/1/2004	2	WHOLESAI	631	0	2Y					0	0	0	0
7/1/2006	DARLINGTI	MD	21034	26	6/7/2004	0	S	24	24	89.89	8/1/2006	C	N	WHOLESAI	90	171000	8/1/2004	2	WHOLESAI	614	0	2Y					0	0	0	0
	LAHAINA	HI	96761	48	4/15/2004	500000	S			94.64		C	Y	WHOLESAI	95	473659.29	8/1/2004	0	WHOLESAI	779	0	FX	36	4/1/2007	STD		0	0	0	0
7/1/2006	JACKSON	MS	39204	41	6/17/2004	80000	Z	24	24	89.66	8/1/2006	C	Y	WHOLESAI	90	71944.38	8/1/2004	2	WHOLESAI	671	0	2Y	24	8/1/2006		4	0	0	0	0
5/1/2008	SAN MARC	CA	92069	30	4/30/2004	389000	S	24	24	57.62	6/1/2006	C	Y	WHOLESAI	57.84	224343.72	8/1/2004	2	WHOLESAI	698	0	2Y	24	4/1/2008	STD		0	0	0	0
	FULLERTO	CA	90632	47	4/8/2004	0	S			84.72		J	Y	WHOLESAI	85	337754.63	8/1/2004	0	WHOLESAI	608	0	FX	36	4/1/2007	STD		1	0	0	0
5/1/2007	ROCKVILLE	MD	20850	49	4/26/2004	0	L	36	36	89.74	6/1/2007	C	N	WHOLESAI	90	237980.58	8/1/2004	2	WHOLESAI	501	0	3Y					0	0	0	0
7/1/2006	JACKSON	MS	39208	40	6/14/2004	75000	Z	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	67447.85	8/1/2004	2	WHOLESAI	671	0	2Y	24	8/1/2006		4	0	0	0	0
	QUEEN CR	AZ	85242	29	4/13/2004	0	S			74.69		C	Y	WHOLESAI	74.95	177696.72	8/1/2004	0	WHOLESAI	628	0	FX	36	4/1/2007	STD		0	0	0	0
7/1/2006	HENDERSC	NV	89014	18	6/10/2004	130000	S	24	24	83.85	8/1/2006	C	Y	WHOLESAI	84	109105.05	8/1/2004	2	WHOLESAI	584	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	JACKSON	MS	39212	35	6/15/2004	59000	Z	24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	53058.98	8/1/2004	2	WHOLESAI	671	0	2Y	24	6/1/2006		4	0	0	0	0
5/1/2008	SANDPOIN	ID	83864	45	4/20/2004	0	Z	24	24	69.85	6/1/2006	C	Y	WHOLESAI	70	111820.74	8/1/2004	2	WHOLESAI	598	0	2Y	24	4/1/2008	STD		0	0	0	1
	CANYON C	CA	91387	35	4/29/2004	570000	Z			79.63		J	Y	WHOLESAI	80	427015.97	8/1/2004	0	WHOLESAI	710	0	FX	36	4/1/2007	STD		0	0	0	0
7/1/2006	JACKSON	MS	39206	40	6/14/2004	65000	Z	24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	58454.81	8/1/2004	2	WHOLESAI	671	0	2Y	24	8/1/2006		4	0	0	0	0
	GLENDALE	AZ	85310	42	4/19/2004	0	Z			89.77		C	Y	WHOLESAI	90	296422.05	8/1/2004	0	WHOLESAI	549	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2006	LOS ANGEI	CA	91406	51	5/11/2004	0	S	24	24	74.8	6/1/2006	C	Y	WHOLESAI	75	292114.08	8/1/2004	2	WHOLESAI	534	0	2Y	36	5/1/2007	STD		3	0	0	0
5/1/2006	AMITYVILL	NY	11701	36	5/12/2004	0	Z	24	24	74.84	6/1/2006	C	N	WHOLESAI	75	262226.77	8/1/2004	2	WHOLESAI	514	0	2Y					6	1	1	0
	LAS VEGAS	NV	89147	39	7/9/2004	0	Z			74.88		C	Y	WHOLESAI	75	277270.28	8/1/2004	0	WHOLESAI	558	0	FX	36	7/1/2007	STD		0	0	0	0
	CARTERSV	GA	30120	41	4/16/2004	0	Z			69.85		C	N	WHOLESAI	70	55938.59	8/1/2004	0	WHOLESAI	507	0	FX					1	0	0	0
	FOUNTAIN	SC	29644	24	4/26/2004	75000	Z			84.73		C	N	WHOLESAI	95	63651.2	8/1/2004	0	WHOLESAI	623	7500	FX					0	0	0	0
5/1/2006	KISSIMMEE	FL	34743	38	4/26/2004	0	S	24	24	76.74	6/1/2006	C	Y	WHOLESAI	76.92	89894.98	8/1/2004	2	WHOLESAI	542	0	2Y	24	4/1/2006	STD		3	0	0	0
	GREENSBO	NC	27405	23	4/28/2004	0	S			84.75		C	N	WHOLESAI	85	91600.39	8/1/2004	0	WHOLESAI	615	0	FX					0	0	0	0
	CHICAGO	IL	60617	19	4/26/2004	0	S			74.82		C	N	WHOLESAI	75	113862.79	8/1/2004	0	WHOLESAI	559	0	FX					4	1	1	0
	CLEVELAN	OH	44109	41	4/12/2004	0	S			53.58		C	N	WHOLESAI	53.76	49915.34	8/1/2004	0	WHOLESAI	586	0	FX					0	0	0	0
	JACKSONV	FL	32209	42	4/23/2004	0	Z			89.73		C	Y	WHOLESAI	90	81776.82	8/1/2004	0	WHOLESAI	668	0	FX	36	4/1/2007	STD		2	0	0	0
6/1/2006	BROOKHA	NY	11719	38	6/3/2004	0	S	24	24	94.74	7/1/2006	J	N	WHOLESAI	95	460333.47	8/1/2004	2	WHOLESAI	687	0	2Y					0	0	0	0
5/1/2006	APOPKA	FL	32712	49	4/13/2004	0	L	24	24	84.74	6/1/2006	C	Y	WHOLESAI	85	286859.24	8/1/2004	2	WHOLESAI	561	0	2Y	24	4/1/2006	STD		0	0	0	0
6/1/2006	LIVE OAK	FL	32060	24	5/6/2004	0	Z	24	24	69.56	7/1/2006	C	Y	WHOLESAI	70	66170.61	8/1/2004	2	WHOLESAI	510	0	2Y	36	5/1/2007	STD		0	0	0	0
	OAK PARK	IL	60302	37	4/26/2004	0	S			55.78		C	N	WHOLESAI	58	209387.46	8/1/2004	0	WHOLESAI	866	0	FX					0	0	0	0
	EAST BER	VT	5447	9	4/26/2004	0	L			64.86		C	N	WHOLESAI	65	87653.78	8/1/2004	0	WHOLESAI	566	0	FX					0	0	0	0
	MIDDLETO	IN	47356	30	4/23/2004	0	S			77.14		C	Y	WHOLESAI	77.37	73336.99	8/1/2004	0	WHOLESAI	620	0	FX	36	4/1/2007	STD		0	0	0	0
	HIRAM	GA	30141	39	4/23/2004	0	Z			89.69		C	N	WHOLESAI	90	175199.89	8/1/2004	0	WHOLESAI	629	0	FX					2	0	0	0
	WINSTED	CT	6098	48	4/28/2004	0	S			94.68		J	Y	WHOLESAI	95	355364.47	8/1/2004	0	WHOLESAI	692	0	FX	36	4/1/2007	STD		0	0	0	0
	PEN ARGYI	PA	18072	29	4/19/2004	0	S			76.31		C	Y	WHOLESAI	76.6	95370.86	8/1/2004	0	WHOLESAI	646	0	FX	36	4/1/2007		9	0	0	0	0
	PASADENA	CA	91104	37	4/29/2004	0	S			64.67		J	Y	WHOLESAI	65	479054.29	8/1/2004	0	WHOLESAI	681	0	FX	36	4/1/2007	STD		0	0	0	0
	LOWELL	MA	1854	21	4/23/2004	0	S			79.73		C	Y	WHOLESAI	80	323451.36	8/1/2004	0	WHOLESAI	699	0	FX	36	4/1/2007		2	0	0	0	0
5/1/2007	BROOKLYN	NY	11207	44	4/16/2004	0	Z	36	36	74.81	6/1/2007	C	N	WHOLESAI	75	299623.84	8/1/2004	2	WHOLESAI	527	0	3Y					0	0	0	0
5/1/2006	FAIRPLAY	CO	80440	49	4/26/2004	0	Z	24	24	76.83	6/1/2006	C	Y	WHOLESAI	77.14	242510.31	8/1/2004	2	WHOLESAI	614	0	2Y	24	4/1/2006	STD		1	0	0	0
	PASADENA	MD	21122	43	4/19/2004	0	S			74.77		C	N	WHOLESAI	75	165495.7	8/1/2004	0	WHOLESAI	572	0	FX					2	0	0	0
5/1/2007	SEATTLE	WA	98118	44	4/29/2004	0	Z	36	36	66.98	6/1/2007	C	Y	WHOLESAI	67.32	188024.74	8/1/2004	2	WHOLESAI	669	0	3Y	36	4/1/2007	STD		0	0	0	0
	LOS ANGEI	CA	90501	43	4/30/2004	0	S			69.72		C	Y	WHOLESAI	70	272449.86	8/1/2004	0	WHOLESAI	609	0	FX	36	4/1/2007	STD		0	0	0	0
8/1/2006	TOLEDO	OH	43620	32	5/13/2004	0	Z	24	24	74.86	7/1/2006	C	Y	WHOLESAI	75	52459.05	8/1/2004	2	WHOLESAI	508	0	2Y	36	5/1/2007		8	2	0	0	0
	NORTH EA	MD	21901	49	4/26/2004	0	S			79.78		C	N	WHOLESAI	80	223696.85	8/1/2004	0	WHOLESAI	569	0	FX					0	0	0	0
5/1/2006	DAYTON	OH	45403	31	4/19/2004	0	S	24	24	84.77	6/1/2006	C	Y	WHOLESAI	85	59417.65	8/1/2004	2	WHOLESAI	598	0	2Y	36	4/1/2007		8	0	0	0	0
5/1/2006	SAN FERN	CA	91329	50	4/29/2004	0	S	24	24	69.7	6/1/2006	C	Y	WHOLESAI	70	216297.48	8/1/2004	2	WHOLESAI	568	0	2Y	24	4/1/2006	STD		0	0	0	0
	CHEYENNE	WY	82001	45	4/19/2004	0	Z			79.74		C	N	WHOLESAI	80	122898.23	8/1/2004	0	WHOLESAI	655	0	FX					0	0	0	0
	HOUSTON	AK	99694	34	5/18/2004	0	Z			69.77		C	N	WHOLESAI	70	62863.13	8/1/2004	0	WHOLESAI	653	0	FX					0	0	0	1
7/1/2007	BROOKLYN	NY	11205	50	6/18/2004	675000	S	36	36	85.34	8/1/2007	J	N	WHOLESAI	85.47	500000	8/1/2004	2	WHOLESAI	659	0	3Y					0	0	0	0
5/1/2006	TALLAHAS	FL	32311	48	4/29/2004	0	Z	24	24	89.79	8/1/2006	C	Y	WHOLESAI	90	107873.96	8/1/2004	2	WHOLESAI	575	0	2Y	36	4/1/2007	STD		0	0	0	0
	MILLER PL	NY	11764	37	6/1/2004	0	S			69.88		J	Y	WHOLESAI	70	444135.65	8/1/2004	0	WHOLESAI	628	0	FX	12	6/1/2005		6	0	0	0	0
5/1/2006	PITTSBURG	CA	94565	43	4/30/2004	0	Z	24	24	77.24	6/1/2006	C	Y	WHOLESAI	77.61	317058.78	8/1/2004	2	WHOLESAI	642	0	2Y	24	4/1/2006	STD		0	0	0	0
6/1/2007	MIDDLETO	NY	10940	47	5/5/2004	0	S	36	36	94.82	7/1/2007	C	N	WHOLESAI	95	252378.25	8/1/2004	2	WHOLESAI	612	0	3Y					0	0	0	0
	MIAMI	FL	33189	42	4/14/2004	210000	Z			99.73		C	Y	WHOLESAI	100	209717.24	8/1/2004	0	WHOLESAI	699	0	FX	36	4/1/2037	STD		0	0	0	0
	MATTOON	IL	61938	44	4/28/2004	0	S			79.83		C	N	WHOLESAI	80	59138.4	8/1/2004	0	WHOLESAI	583	0	FX					0	0	0	0
	WEST PALI	FL	33401	49	4/23/2004	0	Z			84.74		C	Y	WHOLESAI	85	156961.32	8/1/2004	0	WHOLESAI	549	0	FX	36	4/1/2007	STD		1	0	0	0

| | | |

| | | |

5/1/2006	WORCESTI	MA	1604	36	4/28/2004	0	S		24	24	79.73	6/1/2006	C	Y	WHOLESAI	80	247380.5	8/1/2004	2	WHOLESAI	574	0	2Y	24	4/1/2006	2	0	0	0	0	0
	MOSCOW	PA	18444	20	4/29/2004	0	S				84.78		C	Y	WHOLESAI	85	135022.38	9/1/2004	0	WHOLESAI	664	0	FX	36	4/1/2007	9	1	0	0	0	0
	BROWNSV	TX	78521	48	5/10/2004	0	S				79.82		C	N	WHOLESAI	80	59955.47	9/1/2004	0	WHOLESAI	653	0	FX				0	0	0	0	0
	PLAUCHEV	LA	71362	43	4/22/2004	0	Z				69.86		C	Y	WHOLESAI	70	63808.12	9/1/2004	0	WHOLESAI	514	0	FX	36	4/1/2007	4	1	0	0	0	0
	POINCIANA	FL	34758	43	4/29/2004	0	Z				84.7		C	Y	WHOLESAI	85	110204.47	9/1/2004	0	WHOLESAI	531	0	FX	36	4/1/2007 STD		0	0	0	0	0
5/1/2006	TAMARAC	FL	33321	47	4/21/2004	0	Z		24	24	74.85	6/1/2006	C	Y	WHOLESAI	75	69680.37	9/1/2004	2	WHOLESAI	512	0	2Y	24	4/1/2006 STD		0	0	1	0	0
	BIRMINGH	AL	35208	27	4/26/2004	0	Z				72.23		C	Y	WHOLESAI	72.46	49877.2	9/1/2004	0	WHOLESAI	601	0	FX	36	4/1/2007 STD		1	0	0	0	0
	TOLEDO	OH	43607	33	4/19/2004	0	Z				84.75		C	N	WHOLESAI	85	57246.44	9/1/2004	0	WHOLESAI	522	0	FX				0	0	0	0	0
5/1/2006	NILES	MI	49120	27	4/30/2004	0	S		24	24	99.86	6/1/2006	C	Y	FLOW	100	91036.19	9/1/2004	2	CORRESPC	702	0	2Y	24	4/1/2006	3	0	0	0	0	0
	ELMONT	NY	11003	48	4/19/2004	0	S				84.69		C	Y	WHOLESAI	85	330899.01	9/1/2004	0	WHOLESAI	568	0	FX	12	4/1/2005	6	0	0	0	0	0
	GAINESVIL	FL	32641	48	4/21/2004	0	Z				74.76		C	Y	WHOLESAI	75.28	54014.2	9/1/2004	0	WHOLESAI	625	0	FX	24	4/1/2006 STD		0	0	0	0	0
	DALLAS	TX	75237	48	4/28/2004	0	S				79.83		C	N	WHOLESAI	80	78318.35	9/1/2004	0	WHOLESAI	546	0	FX				0	0	0	0	0
	DALTON	GA	30721	38	5/8/2004	0	Z				81.55		C	N	WHOLESAI	81.73	42467.4	9/1/2004	0	WHOLESAI	602	0	FX				0	0	0	0	0
6/1/2007	LAS VEGAS	NV	89108	37	6/2/2004	0	Z		36	36	89.79	7/1/2007	C	Y	WHOLESAI	90	152765.28	9/1/2004	2	WHOLESAI	668	0	3Y	36	6/1/2007 STD		0	0	0	0	0
	PATCHOGI	NY	11772	42	4/22/2004	0	S				68.28		C	Y	WHOLESAI	68.52	208628.38	9/1/2004	0	WHOLESAI	616	0	FX	12	4/1/2005	6	0	0	0	0	0
	MIAMI	FL	33137	41	4/28/2004	0	S				57.12		J	Y	WHOLESAI	57.3	453918.07	9/1/2004	0	WHOLESAI	849	0	FX	36	4/1/2007 STD		0	0	0	0	0
	OPA LOCK	FL	33055	38	4/22/2004	0	S				82.54		C	Y	WHOLESAI	82.86	144721.44	9/1/2004	0	WHOLESAI	591	0	FX	36	4/1/2007 STD		0	0	0	0	0
	QUEENS V	NY	11429	42	6/10/2004	430000	S				94.87		C	Y	WHOLESAI	95	408190.55	9/1/2004	0	WHOLESAI	627	0	FX	12	6/1/2005	6	0	0	0	0	0
	WARWICK	RI	2889	35	4/21/2004	0	S				60.92		C	Y	WHOLESAI	61.11	131797.48	9/1/2004	0	WHOLESAI	605	0	FX	12	4/1/2005 10A		1	0	0	0	0
5/1/2006	SPRING	TX	77381	24	4/16/2004	165000	S		24	24	99.8	6/1/2006	C	Y	WHOLESAI	100	164639.86	9/1/2004	2	WHOLESAI	748	0	2Y	12	4/1/2005 STD		0	0	0	0	0
5/1/2006	WHITEHOL	TX	75791	29	4/19/2004	167000	Z		24	24	99.31	6/1/2006	C	Y	WHOLESAI	100	166423.99	9/1/2004	2	WHOLESAI	619	0	2Y	24	4/1/2006 STD		0	0	0	0	0
5/1/2007	BALTIMORI	MD	21212	32	4/27/2004	0	Z		36	36	81.96	6/1/2007	C	N	WHOLESAI	82.29	157530.25	9/1/2004	2	WHOLESAI	630	0	3Y				0	0	0	0	0
	RIVERSIDE	CA	92507	36	4/15/2004	0	S				89.7		C	Y	WHOLESAI	90	170568.85	9/1/2004	0	WHOLESAI	657	0	FX	36	4/1/2007 STD		0	0	0	0	0
5/1/2006	KENMORE	WA	98028	34	5/7/2004	0	Z		24	24	89.69	6/1/2006	C	Y	WHOLESAI	90	202150.3	9/1/2004	2	WHOLESAI	678	0	2Y	24	5/1/2006 STD		0	0	0	0	0
	NAPA	CA	94558	45	4/29/2004	0	Z				63.68		C	Y	WHOLESAI	64.27	304731.77	9/1/2004	0	WHOLESAI	612	0	FX	36	4/1/2007 STD		0	0	0	0	0
	HOUSTON	TX	77002	28	5/10/2004	229000	S				94.84		C	Y	WHOLESAI	95	217302.61	9/1/2004	0	WHOLESAI	641	0	FX	36	5/1/2007 STD		0	0	0	0	0
	ALLIANCE	OH	44601	19	4/20/2004	0	Z				70.97		C	Y	WHOLESAI	71.43	39808.1	9/1/2004	0	WHOLESAI	604	0	FX	36	4/1/2007	8	0	0	0	0	0
5/1/2006	SURPRISE	AZ	85387	34	4/26/2004	0	Z		24	24	79.76	6/1/2006	C	Y	WHOLESAI	80	147665.08	9/1/2004	2	WHOLESAI	591	0	2Y	24	4/1/2006 STD		0	0	0	0	0
	LOUISVILLE	KY	40215	36	4/20/2004	0	S				89.73		C	Y	WHOLESAI	90	83576.6	9/1/2004	0	WHOLESAI	708	0	FX	36	4/1/2007 STD		0	0	0	0	0
5/1/2007	CANTON	GA	30115	18	4/30/2004	0	Z		36	36	89.75	6/1/2007	C	N	WHOLESAI	90	184243.92	9/1/2004	2	WHOLESAI	553	0	3Y				0	0	0	0	0
5/1/2007	WEST PATI	NJ	7424	49	4/28/2004	540000	Z		36	36	82.63	6/1/2007	J	N	WHOLESAI	83.08	430271.39	9/1/2004	2	WHOLESAI	664	0	3Y				0	0	0	0	0
	SOUTH BEI	IN	46616	44	4/14/2004	62000	Z				89.77		C	Y	WHOLESAI	90	55692.51	9/1/2004	0	WHOLESAI	791	0	FX	36	4/1/2007 STD		0	0	0	0	0
	LUTTRELL	TN	37779	17	4/19/2004	0	Z				63.61		C	Y	WHOLESAI	64.44	57440.66	9/1/2004	0	WHOLESAI	658	0	FX	36	4/1/2007 STD		0	0	0	0	0
	DOWNEY	CA	90241	46	4/30/2004	0	S				93.81		J	Y	WHOLESAI	94.86	493002.46	9/1/2004	0	WHOLESAI	681	0	FX	36	4/1/2007 STD		0	0	0	0	0
	CARPENTE	IL	60110	35	4/26/2004	0	S				72.83		C	N	WHOLESAI	72.99	99868.04	9/1/2004	0	WHOLESAI	554	0	FX				3	2	0	0	0
5/1/2007	ATLANTA	GA	30349	45	4/30/2004	0	Z		36	36	89.74	6/1/2007	C	N	WHOLESAI	90	99859.09	9/1/2004	2	WHOLESAI	562	0	3Y				0	0	0	0	0
6/1/2006	WINDSOR I	MD	21244	36	5/18/2004	0	Z		24	24	84.77	7/1/2006	C	N	WHOLESAI	85	182586.38	9/1/2004	2	WHOLESAI	509	0	2Y				2	0	0	0	0
5/1/2006	DISTRICT H	MD	20747	6	4/20/2004	189000	S		24	24	89.78	6/1/2006	C	N	WHOLESAI	90	181675	9/1/2004	2	WHOLESAI	692	0	2Y				1	0	0	0	0
6/1/2006	CORONA	CA	92880	50	5/21/2004	0	S		24	24	89.79	7/1/2006	J	Y	WHOLESAI	90	377414.3	9/1/2004	2	WHOLESAI	563	0	2Y	24	5/1/2006 STD		1	0	0	0	0
	MERIDEN	CT	6450	49	4/29/2004	0	Z				84.64		C	Y	WHOLESAI	84.88	173750.92	9/1/2004	0	WHOLESAI	532	0	FX	36	4/1/2007 STD		0	0	0	0	0
	LANSING	MI	48910	39	4/26/2004	0	Z				84.68		C	N	WHOLESAI	85	50007.95	9/1/2004	0	WHOLESAI	551	0	FX				0	0	0	0	0
	MOSS POI	MS	39563	11	4/19/2004	0	L				73.49		C	Y	WHOLESAI	73.87	55184.18	9/1/2004	0	WHOLESAI	556	0	FX	36	4/1/2007	4	0	0	0	0	0
	FAIRBANK	AK	99709	28	5/11/2004	0	Z				79.11		C	N	WHOLESAI	80	158569.93	9/1/2004	0	WHOLESAI	603	0	FX				0	0	0	0	0
	BIRMINGH	AL	35205	46	4/20/2004	0	Z				84.82		C	Y	WHOLESAI	85	56860.72	9/1/2004	0	WHOLESAI	537	0	FX	36	4/1/2007 STD		0	0	0	0	0
	DETROIT	MI	48204	16	4/20/2004	0	Z				74.9		C	Y	WHOLESAI	75	48717.27	9/1/2004	0	WHOLESAI	522	0	FX	24	4/1/2006	3	4	0	0	0	0
	KAHULUI	HI	96732	49	5/11/2004	0	S				84.72		C	Y	WHOLESAI	85	403712.25	9/1/2004	0	WHOLESAI	681	0	FX	36	5/1/2007 STD		0	0	0	0	0
	SAINT AUG	FL	32095	38	4/30/2004	0	Z				79.05		C	Y	WHOLESAI	79.31	91776.88	9/1/2004	0	WHOLESAI	567	0	FX	36	4/1/2007 STD		0	0	0	0	0
	DETROIT	MI	48235	17	4/20/2004	0	Z				74.9		C	Y	WHOLESAI	75	47218.29	9/1/2004	0	WHOLESAI	522	0	FX	36	4/1/2007	3	4	0	0	0	0
	SAINT CHA	MO	63301	20	5/7/2004	0	Z				75.94		C	Y	WHOLESAI	76.09	69908.57	9/1/2004	0	WHOLESAI	598	0	FX	36	5/1/2007 5A		0	0	0	0	0
	OZONE PA	NY	11436	32	6/30/2004	175000	L				99.91		C	Y	WHOLESAI	100	174920.07	9/1/2004	0	WHOLESAI	685	0	FX	12	6/1/2005	6	0	0	0	0	0
7/1/2007	MIDDLETO	NY	10940	45	6/4/2004	220000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	197878.81	9/1/2004	2	WHOLESAI	629	0	3Y				0	0	0	0	0
5/1/2006	VACAVILLE	CA	95687	48	4/27/2004	0	S		24	24	84.09	6/1/2006	C	Y	WHOLESAI	84.33	192638.31	9/1/2004	2	WHOLESAI	569	0	2Y	24	4/1/2006 STD		0	0	0	0	0
5/1/2006	PHOENIX	AZ	85021	24	4/23/2004	0	L		24	24	84.73	6/1/2006	C	Y	WHOLESAI	85	76318.07	9/1/2004	2	WHOLESAI	640	0	2Y	24	4/1/2006 STD		0	0	0	0	0
	LOS ANGEI	CA	91342	49	4/27/2004	0	S				82.58		C	Y	WHOLESAI	82.94	281283.24	9/1/2004	0	WHOLESAI	552	0	FX	36	4/1/2007 STD		0	0	0	0	0
7/1/2006	GRAYSON	KY	41143	26	6/4/2004	0	S		24	24	86.25	8/1/2006	C	Y	WHOLESAI	86.38	91927.87	9/1/2004	2	WHOLESAI	660	0	2Y	24	6/1/2006 STD		0	0	0	0	0
5/1/2006	LAKE STEV	WA	98258	36	4/26/2004	235000	Z		24	24	99.71	6/1/2006	C	Y	WHOLESAI	100	231663.84	9/1/2004	2	WHOLESAI	848	0	2Y	24	4/1/2006 STD		0	0	0	0	0
6/1/2006	TUCSON	AZ	85706	27	5/5/2004	0	S		24	24	79.91	7/1/2006	C	Y	WHOLESAI	80	79969.55	9/1/2004	2	WHOLESAI	538	0	2Y	24	5/1/2006 STD		0	0	1	0	0
5/1/2006	HENDERSC	NV	89015	47	4/19/2004	0	Z		24	24	89.7	6/1/2006	J	Y	WHOLESAI	90	381553.48	9/1/2004	2	WHOLESAI	601	0	2Y	24	4/1/2006 STD		0	0	0	0	0
	COTTONW	AZ	86326	18	5/3/2004	0	Z				79.73		C	Y	WHOLESAI	80	91688.51	9/1/2004	0	WHOLESAI	614	0	FX	36	5/1/2007 STD		0	1	0	0	0
5/1/2006	GALT	CA	95632	26	5/10/2004	0	S		24	24	68.86	6/1/2006	C	Y	WHOLESAI	69.09	189681.39	9/1/2004	2	WHOLESAI	542	0	2Y	24	5/1/2006 STD		0	0	0	0	0
	MIAMI	FL	33193	38	5/12/2004	0	S				79.81		C	Y	WHOLESAI	80	99845.03	9/1/2004	0	WHOLESAI	536	0	FX	36	5/1/2007 STD		2	0	0	0	0
	HEMPSTEA	NY	11550	49	4/27/2004	0	S				84.09		C	Y	WHOLESAI	84.4	210424.63	9/1/2004	0	WHOLESAI	662	0	FX	12	4/1/2005	6	0	0	0	0	0
	IOWA CITY	IA	52240	34	6/1/2004	0	S				92.73		C	N	WHOLESAI	92.94	157759.99	9/1/2004	0	WHOLESAI	664	0	FX				0	0	0	0	0
5/1/2006	ARLINGTOI	TX	76012	43	4/28/2004	0	Z		24	24	62.49	6/1/2006	C	N	WHOLESAI	62.66	100115.01	9/1/2004	2	WHOLESAI	520	0	2Y				0	0	0	0	0
	DAYTONA I	FL	32124	24	4/28/2004	0	Z				89.76		C	Y	WHOLESAI	90	98805.39	9/1/2004	0	WHOLESAI	553	0	FX	36	4/1/2007 STD		0	0	0	0	0
	ALTAMONT	FL	32714	29	4/30/2004	0	S				79.83		C	Y	WHOLESAI	80	58309.42	9/1/2004	0	WHOLESAI	523	0	FX	36	4/1/2007 STD		0	0	0	0	0
	MIAMI BEA	FL	33162	41	4/27/2004	0	S				82.73		C	Y	WHOLESAI	85	61848.62	9/1/2004	0	WHOLESAI	638	0	FX	36	4/1/2007 STD		0	0	0	0	0
	MOBILE	AL	36605	34	4/29/2004	0	Z				74.85		C	N	WHOLESAI	75	48675.15	9/1/2004	0	WHOLESAI	525	0	FX				0	0	0	0	0
	MOSS POI	MS	39563	14	4/22/2004	0	L				56.52		C	Y	WHOLESAI	57.33	42533.73	9/1/2004	0	WHOLESAI	792	0	FX	36	4/1/2007	4	0	0	0	0	0
	HEMPSTEA	NY	11550	41	5/5/2004	335000	S				89.8		C	Y	WHOLESAI	90	301276.24	9/1/2004	0	WHOLESAI	674	0	FX	12	5/1/2005	6	0	0	0	0	0
	BRONX	NY	10469	36	4/16/2004	0	Z				84.64		C	Y	WHOLESAI	85	229019.63	9/1/2004	0	WHOLESAI	718	0	FX	12	4/1/2005	6	0	0	0	0	0
	MILWAUKE	WI	53206	46	4/21/2004	0	Z				89.78		C	N	WHOLESAI	90	41349.54	9/1/2004	0	WHOLESAI	689	0	FX				0	0	0	0	0
	CLEARWA	FL	33755	19	4/28/2004	0	Z				87.98		C	Y	WHOLESAI	88.14	85423.22	9/1/2004	0	WHOLESAI	537	0	FX				0	0	0	0	0
6/1/2006	ROCK CRE	OH	44084	47	6/7/2004	0	Z		24	24	89.83	7/1/2006	C	Y	WHOLESAI	90	181896.69	9/1/2004	2	WHOLESAI	588	0	2Y	36	6/1/2007	8	0	0	0	0	0
5/1/2006	PORT ORC	WA	98366	39	4/28/2004	0	S		24	24	94.68	6/1/2006	C	N	WHOLESAI	95	253169.13	9/1/2004	2	WHOLESAI	660	0	2Y				0	0	0	0	0
	WAHIAWA	HI	96786	33	5/14/2004	0	Z				70.99		C	Y	WHOLESAI	71.24	269684.47	9/1/2004	0	WHOLESAI	723	0	FX	36	5/1/2007 STD		0	0	0	0	0
5/1/2006	BERLIN CE	OH	44401	35	4/21/2004	0	Z		24	24	84.75	6/1/2006	C	Y	WHOLESAI	85	90748.24	9/1/2004	2	WHOLESAI	536	0	2Y	24	4/1/2006	8	1	0	0	0	0

| | | |

| | | |

6/1/2006	WINTER SP	FL	32708	37	5/26/2004	0	S		24	24	89.85	7/1/2006	C	Y	WHOLESAI	90	107941.61	9/1/2004	2	WHOLESAI	572	0	2Y	24	5/1/2006	STD		1	0	0	0
7/1/2006	HANOVER	IL	60133	50	6/9/2004	0	S		24	24	86.95	6/1/2006	C	N	WHOLESAI	87.08	181866.27	9/1/2004	2	WHOLESAI	598	0	2Y					0	0	0	0	0
6/1/2006	JERSEY CI	NJ	7304	49	6/3/2004	0	L		24	24	74.88	7/1/2006	C	N	WHOLESAI	75	262223.01	9/1/2004	2	WHOLESAI	514	0	2Y					1	0	0	0
	BRONX	NY	10469	43	5/24/2004	0	S				94.83		J	Y	WHOLESAI	95	498450.94	9/1/2004	0	WHOLESAI	632	0	FX	12	5/1/2005		6	0	0	0	0	0
5/1/2006	LOUISVILLI	KY	40218	34	4/26/2004	0	S		24	24	73.87	6/1/2006	C	Y	WHOLESAI	74.12	62894.86	9/1/2004	2	WHOLESAI	581	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	DENVER	CO	80219	42	4/26/2004	0	S		24	24	70.66	6/1/2006	C	Y	WHOLESAI	70.95	148698.86	9/1/2004	2	WHOLESAI	573	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	DETROIT	MI	48204	39	5/4/2004	0	Z				71.89		C	Y	WHOLESAI	72.03	50966.46	9/1/2004	0	WHOLESAI	569	0	FX	24	5/1/2006		3	1	0	0	0	0
5/1/2006	SALEM	UT	84653	48	5/12/2004	0	S		24	24	89.75	6/1/2006	C	Y	WHOLESAI	90	184473.7	9/1/2004	2	WHOLESAI	562	0	2Y	24	5/1/2006	STD		0	0	0	0	0
5/1/2006	HOUSTON	TX	77083	34	5/3/2004	0	S		24	24	74.29	6/1/2006	C	N	WHOLESAI	74.43	78822.07	9/1/2004	2	WHOLESAI	528	0	2Y					0	0	0	0	0
	SWEETWA	TN	37874	29	5/5/2004	0	Z				66.33		C	Y	WHOLESAI	66.87	39865.41	9/1/2004	0	WHOLESAI	629	0	FX	36	5/1/2007	STD		0	0	0	0	0
	PLAINFIELI	IL	60544	42	5/3/2004	0	Z				74.79		C	N	WHOLESAI	75	242689.48	9/1/2004	0	WHOLESAI	551	0	FX					2	2	0	0	0
5/1/2006	ELBERT	CO	80106	45	4/26/2004	0	S		24	24	74.72	6/1/2006	C	Y	WHOLESAI	75	158923.32	9/1/2004	2	WHOLESAI	602	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2007	SANFORD	NC	27330	13	4/28/2004	0	S		36	36	67.37	6/1/2007	C	N	WHOLESAI	67.57	49889.06	9/1/2004	2	WHOLESAI	597	0	3Y					0	0	0	0	0
	KANSAS CI	KS	66104	34	4/30/2004	0	Z				74.81		C	N	WHOLESAI	75	41170.45	9/1/2004	0	WHOLESAI	541	0	FX					0	0	0	0	0
	LOS ANGEI	CA	90018	50	5/7/2004	0	S				59.97		C	Y	WHOLESAI	60.56	217297.14	9/1/2004	0	WHOLESAI	580	0	FX	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	LITTLE CAN	MN	55117	49	5/7/2004	0	S		24	24	94.83	7/1/2006	C	Y	WHOLESAI	95	139565.83	9/1/2004	2	WHOLESAI	610	0	2Y	36	5/1/2007		13	1	0	0	0	0
	LILBURN	GA	30047	37	5/3/2004	0	S				81.46		C	N	WHOLESAI	81.67	127294.53	9/1/2004	0	WHOLESAI	636	0	FX					0	0	0	0	0
	DECATUR	GA	30032	30	5/7/2004	0	Z				89.76		C	Y	WHOLESAI	90	134982.62	9/1/2004	0	WHOLESAI	646	0	FX	24	5/1/2006		15	0	0	0	0	0
5/1/2006	PHOENIX	AZ	85037	42	4/30/2004	137875	Z		24	24	99.75	6/1/2006	C	Y	WHOLESAI	100	137805.49	9/1/2004	2	WHOLESAI	618	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	MURRIETA	CA	92563	24	4/22/2004	0	Z		24	24	82.79	6/1/2006	J	Y	WHOLESAI	83.14	443877.75	9/1/2004	2	WHOLESAI	664	0	2Y	24	4/1/2006	STD		0	0	0	0	0
5/1/2006	LAS VEGAS	NV	89110	43	4/27/2004	0	S		24	24	71.09	6/1/2006	C	Y	WHOLESAI	71.38	191611.73	9/1/2004	2	WHOLESAI	661	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	SOMERVILI	MA	2145	38	5/10/2004	0	S				81.72		C	Y	WHOLESAI	81.97	498936.02	9/1/2004	0	WHOLESAI	716	0	FX	36	5/1/2007		2	0	0	0	0	0
	DECATUR	IL	62522	37	4/26/2004	0	Z				79.1		C	N	WHOLESAI	79.33	59361.66	9/1/2004	0	WHOLESAI	542	0	FX					4	0	0	0	0
7/1/2006	BROWNSV	TX	78526	26	6/9/2004	87000	S		24	24	79.91	6/1/2006	C	Y	WHOLESAI	80	69561.9	9/1/2004	2	WHOLESAI	546	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	NAPERVILL	IL	60565	33	5/24/2004	0	S				83.32		C	N	WHOLESAI	83.48	93439.78	9/1/2004	0	WHOLESAI	590	0	FX					0	0	0	0	0
	MILWAUKE	WI	53206	50	4/28/2004	0	Z				78.63		C	N	WHOLESAI	80	58305.56	9/1/2004	0	WHOLESAI	518	0	FX					3	1	0	0	0
5/1/2006	NEWPORT	KY	41071	22	4/30/2004	0	S		24	24	69.8	6/1/2006	C	Y	WHOLESAI	70	52426.38	9/1/2004	2	WHOLESAI	545	0	2Y	36	4/1/2007	STD		3	0	0	0	0
	CAMPBELL	NY	10916	53	4/30/2004	0	Z				69.14		C	Y	WHOLESAI	70	210834.44	9/1/2004	0	WHOLESAI	599	0	FX	12	4/1/2005		6	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46237	10	6/18/2004	84900	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	80589.91	9/1/2004	2	WHOLESAI	757	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	CHICAGO	IL	60637	47	4/30/2004	0	Z				79.73		C	N	WHOLESAI	80	160532.99	9/1/2004	0	WHOLESAI	606	0	FX					0	0	0	0	0
6/1/2006	BERWYN	IL	60402	43	5/4/2004	0	S		24	24	68.88	7/1/2006	C	N	WHOLESAI	69.05	144885.75	9/1/2004	2	WHOLESAI	622	0	2Y					2	1	0	0	0
5/1/2006	LYNN	MA	1905	42	4/30/2004	223000	Z		24	24	99.71	6/1/2006	C	Y	WHOLESAI	100	222515.14	9/1/2004	2	WHOLESAI	654	0	2Y	24	4/1/2006		2	0	0	0	0	0
6/1/2006	PALM COA	FL	32137	33	5/17/2004	148500	Z		24	24	69.86	7/1/2006	C	Y	WHOLESAI	70.03	103823.9	9/1/2004	2	WHOLESAI	669	0	2Y	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	GREENBAC	TN	37742	30	5/19/2004	0	L		24	24	79.86	7/1/2006	C	Y	WHOLESAI	80	87947.77	9/1/2004	2	WHOLESAI	557	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2007	SOUTH PL	NJ	7080	35	6/22/2004	220000	S		36	36	79.89	8/1/2007	C	N	WHOLESAI	80	175874.52	9/1/2004	2	WHOLESAI	560	0	3Y					0	0	0	0	0
	JACKSONV	FL	32216	41	5/12/2004	0	S				84.8		C	Y	WHOLESAI	85	186854.12	9/1/2004	0	WHOLESAI	609	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2007	MILWAUKE	WI	53227	46	5/17/2004	0	S		36	36	89.87	7/1/2007	C	N	WHOLESAI	90	179916.02	9/1/2004	2	WHOLESAI	559	0	3Y					1	0	0	0	0
	KAPOLEI	HI	96707	28	4/28/2004	0	S				68.74		C	Y	WHOLESAI	69.03	213556.27	9/1/2004	0	WHOLESAI	696	0	FX	36	4/1/2007	STD		0	0	0	0	0
7/1/2006	YOUNGSVI	LA	70592	49	6/21/2004	0	Z		24	24	74.89	8/1/2006	C	Y	WHOLESAI	75	60000	9/1/2004	2	WHOLESAI	614	0	2Y	24	6/1/2006		4	0	0	0	0	0
	MILWAUKE	WI	53209	43	4/27/2004	0	Z				77.07		C	Y	WHOLESAI	77.27	84889.69	9/1/2004	0	WHOLESAI	544	0	FX	36	4/1/2007		11	0	0	0	0	0
6/1/2006	NORTH BR	MN	55056	46	5/19/2004	0	S		24	24	89.73	7/1/2006	C	Y	WHOLESAI	90	246926.76	9/1/2004	2	WHOLESAI	572	0	2Y	36	5/1/2007		13	3	0	0	0	0
7/1/2007	PRICE	UT	84501	48	6/4/2004	0	L		36	36	79.91	8/1/2007	C	Y	WHOLESAI	80	63200	9/1/2004	2	WHOLESAI	597	0	3Y	36	6/1/2007	STD		0	0	1	0	0
	ALTOONA	PA	16602	21	4/26/2004	0	Z				74.76		C	Y	WHOLESAI	75.76	49506.36	9/1/2004	0	WHOLESAI	665	0	FX	36	4/1/2007		9	0	0	0	0	0
	SAN ANTOI	TX	78209	32	5/12/2004	0	S				79.8		C	N	WHOLESAI	80	229218.76	9/1/2004	0	WHOLESAI	601	0	FX					0	0	0	0	0
6/1/2006	LOUISVILLI	KY	40218	31	5/18/2004	0	Z		24	24	84.88	7/1/2006	C	Y	WHOLESAI	85	50942.89	9/1/2004	2	WHOLESAI	504	0	2Y	24	5/1/2006	STD		0	0	0	0	0
5/1/2007	FISHERS	IN	46038	14	4/22/2004	570000	S		36	36	87.04	6/1/2007	J	Y	WHOLESAI	87.39	497056.94	9/1/2004	2	WHOLESAI	626	0	3Y	36	4/1/2007	STD		0	0	3	0	0
	ALBUQUER	NM	87123	23	4/29/2004	255000	Z				78.85		C	N	WHOLESAI	100	202535.35	9/1/2004	0	WHOLESAI	688	51000	FX					0	0	0	0	0
6/1/2007	CHICAGO	IL	60629	50	5/11/2004	0	Z		36	36	84.83	7/1/2007	C	N	WHOLESAI	85	203861.72	9/1/2004	2	WHOLESAI	541	0	3Y					2	9	0	0	0
	HONOLULI	HI	96819	42	6/14/2004	0	S				84.79		C	Y	WHOLESAI	84.94	326721.2	9/1/2004	0	WHOLESAI	618	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	TACOMA	WA	98408	52	5/14/2004	0	Z		24	24	59.95	7/1/2006	C	Y	WHOLESAI	60	95970.96	9/1/2004	2	WHOLESAI	572	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	ARCADIA	OK	73007	24	5/8/2004	0	Z				72.31		C	Y	WHOLESAI	72.46	49930.6	9/1/2004	0	WHOLESAI	587	0	FX	36	5/1/2007	STD		0	0	0	0	0
5/1/2006	VAN NUYS	CA	91405	44	4/27/2004	0	S		24	24	64.68	6/1/2006	C	Y	WHOLESAI	64.92	247541.6	9/1/2004	2	WHOLESAI	555	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	FRESNO	CA	93705	37	5/11/2004	0	Z				82.53		C	Y	WHOLESAI	82.76	119888.31	9/1/2004	0	WHOLESAI	617	0	FX	36	5/1/2007	STD		2	0	0	0	0
7/1/2006	DAYTON	NV	89403	14	6/29/2004	0	S		24	24	79.84	8/1/2006	C	N	WHOLESAI	80	159845.23	9/1/2004	2	WHOLESAI	646	0	2Y					0	0	0	0	0
	HILO	HI	96720	34	6/16/2004	0	Z				60.36		C	Y	WHOLESAI	60.5	120859.9	9/1/2004	0	WHOLESAI	662	0	FX	36	6/1/2007	STD		0	0	0	0	0
	FAIRFIELD	CA	94533	47	4/27/2004	0	S				84.65		C	Y	WHOLESAI	84.94	264563.43	9/1/2004	0	WHOLESAI	621	0	FX	36	4/1/2007	STD		0	0	0	0	0
	WAIPAHU	HI	96797	42	7/8/2004	0	Z				94.92		C	Y	WHOLESAI	95	351500	9/1/2004	0	WHOLESAI	612	0	FX	24	7/1/2006	STD		0	0	0	0	0
	WAIPAHU	HI	96797	36	6/3/2004	0	Z				62.25		C	Y	WHOLESAI	62.67	233722.81	9/1/2004	0	WHOLESAI	776	0	FX	36	6/1/2007	STD		0	0	0	0	0
	KAILUA	HI	96734	28	6/18/2004	0	Z				69.48		C	Y	WHOLESAI	69.8	138381.91	9/1/2004	0	WHOLESAI	627	0	FX	36	6/1/2007	STD		0	0	0	0	0
5/1/2006	ARTESIA	CA	90701	47	4/29/2004	0	Z		24	24	84.6	6/1/2006	C	Y	WHOLESAI	85	317830.75	9/1/2004	2	WHOLESAI	530	0	2Y	24	4/1/2006	STD		0	0	0	0	0
	KANEOHE	HI	96744	14	5/14/2004	0	Z				42.72		C	Y	WHOLESAI	42.88	171094.58	9/1/2004	0	WHOLESAI	794	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2007	SCHAUMBI	IL	60193	33	6/8/2004	0	Z		36	36	69.94	8/1/2007	C	N	WHOLESAI	70	182700	9/1/2004	2	WHOLESAI	511	0	3Y					2	1	1	0	0
7/1/2006	SPOKANE	WA	99016	23	6/14/2004	156000	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	140273.07	9/1/2004	2	WHOLESAI	620	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	OROFINO	ID	83544	24	6/11/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	76500	9/1/2004	2	WHOLESAI	577	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	WAIPAHU	HI	96797	33	4/29/2004	0	Z				69.51		C	Y	WHOLESAI	69.84	219479.92	9/1/2004	0	WHOLESAI	748	0	FX	36	4/1/2007	STD		0	0	0	0	0
	PAIA	HI	96779	46	4/30/2004	0	Z				42.64		C	Y	WHOLESAI	46.27	168348.25	9/1/2004	0	WHOLESAI	738	0	FX	24	4/1/2008	STD		0	0	0	0	0
	CHESTER	PA	19013	22	5/24/2004	0	S				73.55		C	Y	WHOLESAI	73.68	69957.58	9/1/2004	0	WHOLESAI	563	0	FX	36	5/1/2007		9	1	0	0	0	0
	WINTER HA	FL	33880	43	5/7/2004	0	Z				79.8		C	N	WHOLESAI	80	51913.65	9/1/2004	0	WHOLESAI	669	0	FX					1	0	0	0	0
	CENTRAL F	RI	2863	45	5/4/2004	0	S				58.77		C	Y	WHOLESAI	58.93	184712.26	9/1/2004	0	WHOLESAI	648	0	FX	12	5/1/2005	10A		0	0	0	0	0
	NEWPORT	TN	37821	47	5/3/2004	0	Z				84.8		C	Y	WHOLESAI	85	84864.32	9/1/2004	0	WHOLESAI	662	0	FX	36	5/1/2007	STD		0	0	0	0	0
	NASHUA	NH	3060	34	5/14/2004	0	S				84.74		C	Y	WHOLESAI	85	254486.13	9/1/2004	0	WHOLESAI	650	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2007	PHILADELF	PA	19120	48	5/19/2004	0	Z		36	36	89.83	7/1/2007	C	Y	WHOLESAI	90	57528.51	9/1/2004	2	WHOLESAI	561	0	3Y	36	5/1/2007		9	0	0	0	0	0
	MIAMI	FL	33169	31	5/19/2004	0	Z				79.68		C	Y	WHOLESAI	80	147112.64	9/1/2004	0	WHOLESAI	627	0	FX	36	5/1/2007	STD		3	0	0	0	0
	LEXINGTOI	KY	40505	47	4/26/2004	0	S				82.6		C	Y	WHOLESAI	82.77	68627.72	9/1/2004	0	WHOLESAI	573	0	FX	36	4/1/2007	STD		0	0	0	0	0
6/1/2006	BROOKLYN	NY	11233	26	5/27/2004	525000	S		24	24	89.71	7/1/2006	J	N	WHOLESAI	90	472001.98	9/1/2004	2	WHOLESAI	624	0	2Y					0	0	0	0	0
5/1/2006	CLEVELAN	OH	44115	44	4/28/2004	0	Z		24	24	79.78	6/1/2006	C	Y	WHOLESAI	80	55083.44	9/1/2004	2	WHOLESAI	670	0	2Y	24	4/1/2006		8	0	0	0	0	0
6/1/2006	FOLEY	MO	63347	49	5/17/2004	0	Z		24	24	79.75	7/1/2006	C	Y	WHOLESAI	80	109486.64	9/1/2004	2	WHOLESAI	574	0	2Y	36	5/1/2007	5B		3	0	0	0	0

	BIRMINGHA	AL	35206	36	4/26/2004	0	Z				81.55		C	Y	WHOLESAL	82.09	54728.27	9/1/2004	0	WHOLESAL	589	0	FX	36	4/1/2007	STD		1	0	0	0
	LAKE WALI	FL	33898	46	5/12/2004	0	S				73.19		C	Y	WHOLESAL	73.37	134668.25	9/1/2004	0	WHOLESAL	620	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2007	MEBANE	NC	27302	44	6/16/2004	0	Z	36	36		79.88	8/1/2007	C	N	WHOLESAL	80	92000	9/1/2004	2	WHOLESAL	587	0	3Y					0	0	0	0
5/1/2006	NEW LONC	CT	6320	38	4/22/2004	196700	S	24	24		99.77	6/1/2006	C	Y	WHOLESAL	100	196472.54	9/1/2004	2	WHOLESAL	714	0	2Y	24	4/1/2006	STD		0	0	0	0
5/1/2006	KOKOMO	IN	46901	39	5/4/2004	0	Z	24	24		89.75	6/1/2006	C	Y	WHOLESAL	90	123937.97	9/1/2004	2	WHOLESAL	600	0	2Y	24	5/1/2006	STD		0	0	0	0
5/1/2007	BERESFOF	SD	57004	38	4/27/2004	0	Z	36	36		74.77	6/1/2007	C	Y	WHOLESAL	75	101018.59	9/1/2004	2	WHOLESAL	631	0	3Y	36	4/1/2007	STD		0	0	0	0
7/1/2007	NEWARK	NJ	7105	19	6/17/2004	0	S	36	36		89.86	8/1/2007	J	N	WHOLESAL	90	441000	9/1/2004	2	WHOLESAL	624	0	3Y					0	0	0	0
6/1/2006	NEWAYGO	MI	49337	42	5/29/2004	0	Z	24	24		74.8	7/1/2006	C	Y	WHOLESAL	74.97	116113.76	9/1/2004	2	WHOLESAL	556	0	2Y	24	5/1/2006		3	0	0	0	0
	KISSIMMEE	FL	34744	48	5/25/2004	0	Z				79.78		C	Y	WHOLESAL	80	67874.3	9/1/2004	0	WHOLESAL	602	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2006	RANGELY	CO	81648	44	6/8/2004	61000	Z	24	24		84.9	8/1/2006	C	Y	WHOLESAL	90.74	68811.2	9/1/2004	2	WHOLESAL	534	4650	2Y	24	6/1/2006	STD		0	0	0	0
	LAGUNA NI	CA	92677	38	6/3/2004	0	S				74.43		J	Y	WHOLESAL	74.63	499110.96	9/1/2004	0	WHOLESAL	536	0	FX	36	6/1/2007	STD		0	1	0	0
	SHREVEPC	LA	71105	37	5/12/2004	0	S				84.24		C	Y	WHOLESAL	84.42	129824.96	9/1/2004	0	WHOLESAL	566	0	FX	36	5/1/2007		4	0	0	0	0
	HURLOCK	MD	21643	44	4/28/2004	0	S				82.61		C	N	WHOLESAL	82.86	115742.68	9/1/2004	0	WHOLESAL	832	0	FX					0	0	0	0
	BALDWIN F	CA	91706	37	4/30/2004	0	S				84.68		C	Y	WHOLESAL	85	156956.51	9/1/2004	0	WHOLESAL	675	0	FX	36	4/1/2007	STD		0	0	0	0
	HUNTINGTI	NY	11746	46	5/4/2004	0	S				81.45		C	Y	WHOLESAL	81.69	289716.78	9/1/2004	0	WHOLESAL	684	0	FX	12	5/1/2005		8	0	0	0	0
6/1/2006	LANCASTE	CA	93534	47	5/29/2004	0	Z	24	24		89.76	7/1/2006	C	Y	WHOLESAL	90	188778.38	9/1/2004	2	WHOLESAL	632	0	2Y	24	5/1/2006	STD		0	1	0	0
6/1/2006	TURTLE LA	WI	54889	7	5/17/2004	0	Z	24	24		79.81	7/1/2006	C	Y	WHOLESAL	80	92579.32	9/1/2004	2	WHOLESAL	648	0	2Y	24	5/1/2006		11	0	0	0	0
	TRACY	CA	95304	40	4/28/2004	0	S				84.65		J	Y	WHOLESAL	85	381714.41	9/1/2004	0	WHOLESAL	665	0	FX	36	4/1/2007	STD		0	0	0	0
	HOUMA	LA	70363	41	5/12/2004	0	Z				94.84		C	Y	WHOLESAL	95	104386.58	9/1/2004	0	WHOLESAL	581	0	FX	36	5/1/2007		4	0	0	0	0
	SAN BERN	CA	92405	47	5/5/2004	0	S				89.26		C	Y	WHOLESAL	89.59	165437.66	9/1/2004	0	WHOLESAL	693	0	FX	36	5/1/2007	STD		0	0	0	0
	FRANKLIN	NC	28734	50	5/5/2004	0	S				65.6		C	N	WHOLESAL	65.79	62317.69	9/1/2004	0	WHOLESAL	643	0	FX					0	0	0	0
	HARLINGEI	TX	78550	50	5/8/2004	105000	Z				84.01		C	Y	WHOLESAL	85	89101.11	9/1/2004	0	WHOLESAL	530	0	FX	36	5/1/2007	STD		0	0	0	0
6/1/2006	SAINT PAU	MN	55106	54	5/10/2004	0	S	24	24		87.87	7/1/2006	C	Y	WHOLESAL	91.97	111884.16	9/1/2004	2	WHOLESAL	634	23252	2Y	24	5/1/2006		13	0	0	0	0
	FORT MYEI	FL	33916	35	5/11/2004	0	Z				74.06		C	Y	WHOLESAL	74.63	49748.42	9/1/2004	0	WHOLESAL	509	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2006	TUSCALOC	AL	35401	39	6/11/2004	0	Z	24	24		84.88	8/1/2006	C	Y	WHOLESAL	85	61200	9/1/2004	2	WHOLESAL	575	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	RENTON	WA	98058	49	6/15/2004	245316	S	24	24		94.87	8/1/2006	C	Y	WHOLESAL	95	233050	9/1/2004	2	WHOLESAL	584	0	2Y	24	6/1/2006	STD		0	0	0	0
	WATERBUF	CT	6708	10	4/30/2004	0	Z				74.75		C	Y	WHOLESAL	75	78620.51	9/1/2004	0	WHOLESAL	658	0	FX	36	4/1/2007	STD		0	0	0	0
5/1/2006	KANSAS CI	MO	64114	43	4/30/2004	0	Z	24	24		84.76	6/1/2006	C	Y	WHOLESAL	85	97615.68	9/1/2004	2	WHOLESAL	515	0	2Y	24	4/1/2006	5B		1	0	0	0
	BLOUNTVIL	TN	37617	48	6/1/2004	0	Z				84.86		C	Y	WHOLESAL	85	82404.01	9/1/2004	0	WHOLESAL	597	0	FX	36	6/1/2007	STD		3	0	0	0
7/1/2006	JAMAICA	NY	11434	46	6/10/2004	316000	S	24	24		89.85	8/1/2006	C	N	WHOLESAL	90	285964.94	9/1/2004	2	WHOLESAL	699	0	2Y					0	0	0	0
	HIALEAH	FL	33016	40	5/12/2004	0	S				84.78		C	Y	WHOLESAL	85	121338.03	9/1/2004	0	WHOLESAL	626	0	FX	36	5/1/2007	STD		0	0	0	0
	KISSIMMEE	FL	34744	28	5/28/2004	0	Z				72.82		C	Y	WHOLESAL	72.94	61964.7	9/1/2004	0	WHOLESAL	557	0	FX	36	5/1/2007	STD		0	0	0	0
6/1/2006	NEW HAVE	CT	6511	48	5/14/2004	0	L	24	24		84.81	7/1/2006	C	Y	WHOLESAL	85	152884.15	9/1/2004	2	WHOLESAL	552	0	2Y	24	5/1/2006	STD		0	0	0	0
	WAGENER	SC	29184	36	5/18/2004	0	Z				84.66		C	N	WHOLESAL	85	62015.03	9/1/2004	0	WHOLESAL	527	0	FX					0	0	0	0
	MISSION	TX	78572	30	5/5/2004	0	S				65.6		C	Y	WHOLESAL	65.73	243027.43	9/1/2004	0	WHOLESAL	573	0	FX	36	5/1/2007	STD		0	0	0	0
6/1/2006	HIALEAH	FL	33013	45	5/7/2004	0	S	24	24		82.37	7/1/2006	C	Y	WHOLESAL	82.57	111765.56	9/1/2004	2	WHOLESAL	628	0	2Y	36	5/1/2007	STD		0	0	0	0
6/1/2007	PAHRUMP	NV	89060	35	5/24/2004	160000	Z	36	36		79.83	7/1/2007	C	Y	WHOLESAL	80	127908.74	9/1/2004	2	WHOLESAL	555	0	3Y	36	5/1/2007	STD		1	0	0	0
7/1/2007	MASTIC BE	NY	11951	15	6/15/2004	185000	S	36	36		89.89	8/1/2007	C	N	WHOLESAL	90	166500	9/1/2004	2	WHOLESAL	637	0	3Y					0	0	0	0
7/1/2007	CHICAGO	IL	60619	38	6/9/2004	0	S	36	36		87.2	8/1/2007	C	N	WHOLESAL	87.3	161500	9/1/2004	2	WHOLESAL	628	0	3Y					0	0	0	0
5/1/2006	FREEPORT	NY	11520	21	4/30/2004	0	Z	24	24		84.77	6/1/2006	C	N	WHOLESAL	85	356528.98	9/1/2004	2	WHOLESAL	580	0	2Y					0	1	0	0
	CLEVELAN	OH	44108	42	4/30/2004	0	Z				84.77		C	N	WHOLESAL	85	80642.1	9/1/2004	0	WHOLESAL	540	0	FX					0	0	0	0
	SARDIS	MS	38666	42	5/25/2004	0	Z				74.61		C	Y	WHOLESAL	75	54094.46	9/1/2004	0	WHOLESAL	635	0	FX	12	5/1/2005		4	0	0	0	0
	MIAMI	FL	33056	40	5/3/2004	0	Z				58.61		C	Y	WHOLESAL	59.18	57624.95	9/1/2004	0	WHOLESAL	594	0	FX	36	5/1/2007	STD		1	0	0	0
5/1/2007	QUEEN CR	AZ	85242	38	5/21/2004	0	Z	36	36		82.98	7/1/2007	C	Y	WHOLESAL	83.21	113785.18	9/1/2004	2	WHOLESAL	624	0	3Y	36	5/1/2007	STD		0	0	0	0
6/1/2006	MONROE	LA	71203	38	5/21/2004	0	S	24	24		74.88	7/1/2006	J	Y	WHOLESAL	75	448647.12	9/1/2004	2	WHOLESAL	531	0	2Y	24	5/1/2006		4	8	6	0	0
7/1/2006	BROOKHA	PA	19015	29	6/23/2004	0	Z	24	24		79.5	8/1/2006	C	Y	WHOLESAL	79.62	124908.15	9/1/2004	2	WHOLESAL	581	0	2Y	24	6/1/2006		9	0	0	0	0
6/1/2006	MILTON	NH	3851	41	6/1/2004	0	S	24	24		87.91	7/1/2006	C	Y	WHOLESAL	88.06	235730.25	9/1/2004	2	WHOLESAL	568	0	2Y	24	6/1/2006	STD		3	0	0	0
	CHULA VIS	CA	91913	44	4/30/2004	0	S				72.48		C	Y	WHOLESAL	72.75	250498.05	9/1/2004	0	WHOLESAL	628	0	FX	36	4/1/2007	STD		0	0	0	0
	ALPINE	CA	91901	39	5/12/2004	0	S				82.94		J	Y	WHOLESAL	83.19	498904.01	9/1/2004	0	WHOLESAL	665	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2006	MADISON	IN	47250	50	6/22/2004	97000	L	24	24		84.85	8/1/2006	C	Y	FLOW	95	82378.31	9/1/2004	2	CORRESPC	737	9700	2Y	24	6/1/2006	STD		0	0	0	0
	WARREN	OH	44485	36	4/28/2004	0	Z				84.74		C	N	WHOLESAL	85	70443.55	9/1/2004	0	WHOLESAL	526	0	FX					1	0	0	0
	LONG BEA	CA	90808	30	4/28/2004	0	Z				77.09		C	Y	WHOLESAL	77.33	289500.03	9/1/2004	0	WHOLESAL	626	0	FX	36	4/1/2007	STD		3	0	0	0
6/1/2006	LANSING	MI	48917	38	5/17/2004	0	Z	24	24		84.72	7/1/2006	C	Y	WHOLESAL	85	110259.81	9/1/2004	2	WHOLESAL	605	0	2Y	36	5/1/2007		3	0	0	0	0
6/1/2006	LAS VEGAS	NV	89121	38	5/28/2004	0	Z	24	24		89.82	7/1/2006	C	Y	WHOLESAL	90	142108.39	9/1/2004	2	WHOLESAL	581	0	2Y	36	5/1/2007	STD		0	1	0	0
	ORANGE P	FL	32065	21	5/5/2004	0	Z				87.65		C	Y	WHOLESAL	87.85	93855.78	9/1/2004	0	WHOLESAL	600	0	FX	36	5/1/2007	STD		0	0	0	0
6/1/2006	SPRING VA	CA	91977	41	5/4/2004	0	L	24	24		79.79	7/1/2006	C	Y	WHOLESAL	80	286145.2	9/1/2004	2	WHOLESAL	559	0	2Y	24	5/1/2006	STD		1	0	0	0
	ONALASKA	WA	98570	33	5/11/2004	0	Z				58.68		C	Y	WHOLESAL	58.8	73448.64	9/1/2004	0	WHOLESAL	569	0	FX	36	5/1/2007	STD		0	0	0	0
	WINCHEST	CA	92596	20	5/10/2004	0	Z				79.83		J	Y	WHOLESAL	79.98	352731.62	9/1/2004	0	WHOLESAL	668	0	FX	36	5/1/2007	STD		0	0	0	0
	DOWNEY	CA	90242	40	7/30/2004	0	Z				74.01		C	Y	WHOLESAL	74.07	400000	9/1/2004	0	WHOLESAL	620	0	FX	36	7/1/2007	STD		0	0	0	0
	MARENGO	IN	47140	47	5/5/2004	45000	Z				89.84		C	Y	WHOLESAL	90	40475.96	9/1/2004	0	WHOLESAL	571	0	FX	36	5/1/2007	STD		0	0	0	0
	INDIANAPC	IN	46217	17	4/21/2004	68000	Z				89.78		C	Y	WHOLESAL	90	61086.76	9/1/2004	0	WHOLESAL	644	0	FX	36	4/1/2007	STD		0	0	0	0
7/1/2006	LACEY	WA	98503	47	6/18/2004	0	Z	24	24		78.38	8/1/2006	C	Y	WHOLESAL	78.52	100907.8	9/1/2004	2	WHOLESAL	640	0	2Y	36	6/1/2007	STD		0	0	0	0
	SAN JOSE	CA	95127	38	5/12/2004	0	S				82.27		J	Y	WHOLESAL	82.5	412126.38	9/1/2004	0	WHOLESAL	628	0	FX	36	5/1/2007	STD		0	0	0	0
6/1/2007	PHOENIX	AZ	85017	49	5/13/2004	0	S	36	36		89.53	7/1/2007	C	Y	WHOLESAL	90	97930.32	9/1/2004	2	WHOLESAL	561	0	3Y	36	5/1/2007	STD		0	0	0	0
5/1/2006	NASHVILLE	TN	37211	37	4/28/2004	174865	Z	24	24		89.78	6/1/2006	C	Y	WHOLESAL	95	157190.53	9/1/2004	2	WHOLESAL	543	8743.5	2Y	24	4/1/2006	STD		0	0	0	0
5/1/2007	MENIFEE	CA	92584	50	4/29/2004	0	Z	36	36		78.73	8/1/2007	C	Y	WHOLESAL	79.12	306246.95	9/1/2004	2	WHOLESAL	621	0	3Y	36	4/1/2007	STD		1	1	0	0
6/1/2006	FT PIERCE	FL	34949	45	5/3/2004	0	S	24	24		68.37	7/1/2006	C	Y	WHOLESAL	66.54	172709.91	9/1/2004	2	WHOLESAL	624	0	2Y	36	5/1/2007	STD		0	1	0	0
	MIAMI	FL	33125	47	5/21/2004	0	Z				74.4		C	Y	WHOLESAL	75	179520.01	9/1/2004	0	WHOLESAL	511	0	FX	24	5/1/2006	STD		0	1	0	0
5/1/2006	DALLAS	TX	75232	45	4/28/2004	95000	Z	24	24		99.75	6/1/2006	C	Y	WHOLESAL	100	94824.32	9/1/2004	2	WHOLESAL	612	0	2Y	24	4/1/2006	STD		0	0	0	0
7/1/2007	CORAL SPI	FL	33067	47	6/24/2004	415000	S	36	36		74.87	8/1/2007	C	Y	WHOLESAL	75	310987.22	9/1/2004	2	WHOLESAL	564	0	3Y	36	6/1/2007	STD		0	0	0	0
	CLEARWAT	FL	33755	47	4/23/2004	0	Z				84.74		C	Y	WHOLESAL	85	97601.51	9/1/2004	0	WHOLESAL	579	0	FX	36	4/1/2007	STD		1	0	0	0
6/1/2006	DETROIT	MI	48228	36	5/17/2004	0	S	24	24		84.79	7/1/2006	C	Y	WHOLESAL	95	115813.12	9/1/2004	2	WHOLESAL	619	0	2Y	24	5/1/2006		3	0	0	0	0
6/1/2007	ROSELLE	NJ	7203	40	5/13/2004	214000	Z	36	36		84.82	7/1/2007	C	N	WHOLESAL	85	181772.9	9/1/2004	2	WHOLESAL	524	0	3Y					0	0	0	0
5/1/2007	MOODY	AL	35004	34	5/14/2004	0	Z	36	36		84.74	6/1/2007	C	Y	WHOLESAL	85	80566.17	9/1/2004	2	WHOLESAL	633	0	3Y	36	5/1/2007	STD		0	0	0	0
5/1/2006	NEW RIVEI	AZ	85087	23	4/30/2004	0	S	24	24		89.78	6/1/2006	C	Y	WHOLESAL	90	197741.38	9/1/2004	2	WHOLESAL	597	0	2Y	24	4/1/2006	STD		0	0	0	0
6/1/2007	ROCKTON	IL	61072	50	5/28/2004	113500	Z	36	36		84.84	7/1/2007	C	N	WHOLESAL	85	96414.73	9/1/2004	2	WHOLESAL	519	0	3Y					0	0	0	0
	TEXARKAN	TX	75503	33	5/17/2004	0	S				79.8		C	N	WHOLESAL	80	89524.35	9/1/2004	0	WHOLESAL	577	0	FX					0	0	0	0

	BAY SHORI NY	11706	38	5/12/2004	0	S			94.24		C	Y	WHOLESAI	94.44	318032.09	9/1/2004	0	WHOLESAI	612	0	FX	12	5/1/2005	6	0	0	0	0	0		
	MEMPHIS TN	38141	28	6/30/2004	99500	S			94.8		C	Y	FLOW	95	94458.28	9/1/2004	0	CORRESPC	689	0	FX	36	6/1/2007	STD	0	0	0	0	0		
6/1/2006	TULSA OK	74107	31	6/2/2004	0	Z	24	24	79.81	7/1/2006	C	Y	WHOLESAI	100	71942.13	9/1/2004	2	WHOLESAI	554	18000	2Y	24	6/1/2006	STD	0	0	0	0	0		
	NEW ORLE LA	70126	48	4/29/2004	0	Z			73.44		C	Y	WHOLESAI	73.61	78408.27	9/1/2004	0	WHOLESAI	564	0	FX	36	4/1/2007	4	0	1	0	0	0		
7/1/2006	FLINT MI	48503	39	6/1/2004	0	Z	24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	56055.35	9/1/2004	2	WHOLESAI	535	0	2Y	36	6/1/2007	3	0	0	0	0	0		
	MEMPHIS TN	38108	48	5/10/2004	0	S			78.31		C	Y	WHOLESAI	78.43	39980.32	9/1/2004	0	WHOLESAI	571	0	FX	36	5/1/2007	STD	0	0	0	0	0		
5/1/2006	CLEARWA FL	33759	49	4/30/2004	0	S	24	24	52.45	6/1/2006	C	Y	WHOLESAI	52.63	239394.59	9/1/2004	2	WHOLESAI	609	0	2Y	24	4/1/2006	STD	1	0	0	0	0		
	OCEANSID NY	11572	37	5/28/2004	311000	S			89.81		C	Y	WHOLESAI	90	274306.25	9/1/2004	0	WHOLESAI	570	0	FX	12	5/1/2005	6	0	0	0	0	0		
6/1/2006	HOWELL MI	48843	47	5/10/2004	0	Z	24	24	89.36	7/1/2006	C	Y	WHOLESAI	89.66	259440.14	9/1/2004	2	WHOLESAI	660	0	2Y	36	5/1/2007	3	0	0	0	0	0		
	POWDER S GA	30127	49	5/18/2004	0	Z			89.75		C	N	WHOLESAI	90	151059.27	9/1/2004	0	WHOLESAI	681	0	FX				0	0	0	0	0		
6/1/2007	LINDEN NJ	7036	45	5/28/2004	280000	Z	36	36	84.77	7/1/2007	C	N	WHOLESAI	85	237579.7	9/1/2004	2	WHOLESAI	585	0	3Y				0	0	0	0	0		
6/1/2007	PHOENIX AZ	85009	48	5/26/2004	0	S	36	36	94.78	7/1/2007	C	Y	WHOLESAI	95	99593.89	9/1/2004	2	WHOLESAI	634	0	3Y	36	5/1/2007	STD	0	0	0	0	0		
	BRIDGEPO CT	6608	38	6/1/2004	189900	S			94.91		C	Y	WHOLESAI	95	180324.33	9/1/2004	0	WHOLESAI	600	0	FX	36	6/1/2007	STD	0	0	0	0	0		
	ORLANDO FL	32808	24	5/10/2004	0	S			79.89		C	Y	WHOLESAI	80	71966.05	9/1/2004	0	WHOLESAI	547	0	FX	24	5/1/2006	STD	0	0	0	0	0		
	PASADENA TX	77506	27	4/26/2004	0	S			84.81		C	Y	WHOLESAI	85	55189.41	9/1/2004	0	WHOLESAI	591	0	FX	36	4/1/2007	STD	0	0	0	0	0		
	PORTLAND OR	97212	46	4/26/2004	0	S			56.66		C	Y	WHOLESAI	56.89	264227.05	9/1/2004	0	WHOLESAI	675	0	FX	36	4/1/2007	STD	1	0	0	0	0		
	CORONA CA	92883	45	5/14/2004	0	L			72.28		C	Y	WHOLESAI	72.43	133612.13	9/1/2004	0	WHOLESAI	583	0	FX	36	5/1/2007	STD	0	0	0	0	0		
7/1/2006	SUNNYSIDI WA	98944	45	6/22/2004	65000	S	24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	61708.57	9/1/2004	2	WHOLESAI	699	0	2Y	24	6/1/2006	STD	0	0	0	0	0		
	MIDDLEBUI FL	32068	48	5/7/2004	0	Z			84.84		C	Y	WHOLESAI	85	93382.76	9/1/2004	0	WHOLESAI	614	0	FX	36	5/1/2007	STD	0	0	0	0	0		
6/1/2006	SAINT LOU MO	63125	38	6/8/2004	90000	L	24	24	89.86	7/1/2006	C	Y	WHOLESAI	95	80918.56	9/1/2004	2	WHOLESAI	522	4500	2Y	24	6/1/2006	5B	0	0	0	0	0		
	BARNSTEA NH	3225	36	5/5/2004	0	Z			83.52		C	Y	WHOLESAI	83.71	146277.47	9/1/2004	0	WHOLESAI	552	0	FX	36	5/1/2007	STD	2	0	0	0	0		
6/1/2006	ACTON CA	93510	41	6/9/2004	0	Z	24	24	69.92	7/1/2006	C	Y	WHOLESAI	70	307776.93	9/1/2004	2	WHOLESAI	507	0	2Y	36	6/1/2007	STD	0	0	0	0	1		
	WESTON FL	33327	36	5/19/2004	0	S			84.72		C	Y	WHOLESAI	84.91	224674.9	9/1/2004	0	WHOLESAI	638	0	FX	36	5/1/2007	STD	0	0	0	0	0		
5/1/2006	LAKE ELSIN CA	92530	52	5/5/2004	0	S	24	24	69.78	6/1/2006	C	Y	WHOLESAI	70	129309.08	9/1/2004	2	WHOLESAI	563	0	2Y	24	5/1/2006	STD	2	0	0	0	0		
	RIVERDALE GA	30274	25	4/28/2004	0	Z			84.71		C	N	WHOLESAI	85	106068.08	9/1/2004	0	WHOLESAI	611	0	FX				0	0	0	0	0		
	HEMPSTEA NY	11550	47	5/5/2004	0	S			84.77		C	Y	WHOLESAI	85	254769.47	9/1/2004	0	WHOLESAI	666	0	FX	12	5/1/2005	6	0	0	0	0	0		
6/1/2007	LOS ANGEI CA	91352	24	6/4/2004	0	S	36	36	84.74	7/1/2007	C	Y	WHOLESAI	85	297203.28	9/1/2004	2	WHOLESAI	602	0	3Y	36	6/1/2007	STD	0	0	0	0	0		
	COLLETTS NC	28611	49	5/10/2004	0	Z			74.89		C	N	WHOLESAI	75	70804.24	9/1/2004	0	WHOLESAI	525	0	FX				0	0	0	0	0		
	FRESNO CA	93720	47	6/2/2004	0	S			79.47		C	Y	WHOLESAI	80	191577.01	9/1/2004	0	WHOLESAI	700	0	FX	36	6/1/2007	STD	0	0	0	0	0		
5/1/2006	TUCSON AZ	85741	47	4/30/2004	0	Z	24	24	89.76	6/1/2006	C	Y	WHOLESAI	90	179783.37	9/1/2004	2	WHOLESAI	568	0	2Y	36	4/1/2007	STD	3	0	0	0	0		
	SPLENDOF TX	77372	23	5/18/2004	0	Z			79.77		C	N	WHOLESAI	80	71864.3	9/1/2004	0	WHOLESAI	684	0	FX				0	0	0	0	0		
6/1/2006	WATERFOI MI	48328	24	5/11/2004	0	S	24	24	71.99	7/1/2006	C	Y	WHOLESAI	72.16	116824.78	9/1/2004	2	WHOLESAI	537	0	2Y	36	5/1/2007	3	0	0	0	0	0		
	SUN VALLE NV	89433	44	6/1/2004	0	Z			79.85		C	Y	WHOLESAI	80	100271.5	9/1/2004	0	WHOLESAI	597	0	FX	36	6/1/2007	STD	2	0	0	0	0		
	CANTON OH	44708	39	5/26/2004	0	S			84.83		C	Y	WHOLESAI	85	114673	9/1/2004	0	WHOLESAI	561	0	FX	36	5/1/2007	8	0	0	0	0	0		
	ATLANTA GA	30310	31	5/4/2004	350000	L			89.69		C	N	WHOLESAI	90	314468.59	9/1/2004	0	WHOLESAI	664	0	FX				0	0	0	0	0		
5/1/2006	WATERFOI MI	48329	28	4/27/2004	0	S	24	24	53.48	6/1/2006	C	Y	WHOLESAI	53.73	136693.71	9/1/2004	2	WHOLESAI	601	0	2Y	36	4/1/2007	3	0	0	0	0	0		
	MOUNT VE NY	10552	49	6/8/2004	560000	S			79.87		J	Y	WHOLESAI	80	472000	9/1/2004	0	WHOLESAI	679	0	FX	12	6/1/2005	6	0	0	0	0	0		
8/1/2006	TALLAHASS FL	32305	42	6/2/2004	0	Z	24	24	84.79	7/1/2006	C	Y	WHOLESAI	85	101832.29	9/1/2004	2	WHOLESAI	626	0	2Y	24	6/1/2006	STD	0	0	0	0	0		
	BEAUMONT TX	77707	34	4/27/2004	0	Z			74.78		C	Y	WHOLESAI	75	62160.95	9/1/2004	0	WHOLESAI	543	0	FX	36	4/1/2007	STD	0	0	0	0	0		
8/1/2006	DECATUR GA	30032	38	5/12/2004	0	S	24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	184586.07	9/1/2004	2	WHOLESAI	644	0	2Y	24	5/1/2006	15	1	0	0	0	0		
6/1/2006	FRANKLIN IN	46131	22	5/6/2004	0	Z	24	24	89.5	7/1/2006	C	Y	WHOLESAI	89.66	78807.9	9/1/2004	2	WHOLESAI	513	0	2Y	24	5/1/2006	STD	0	0	0	0	0		
	FRANKFOF IL	60423	39	4/27/2004	0	S			84.78		C	N	WHOLESAI	85	212202.07	9/1/2004	0	WHOLESAI	534	0	FX				0	0	0	0	0		
	HILO HI	96720	34	5/28/2004	0	Z			75.51		C	Y	WHOLESAI	75.69	192772.35	9/1/2004	0	WHOLESAI	708	0	FX	36	6/1/2007	STD	0	0	0	0	0		
	SMITH MILLI MS	39670	35	5/26/2004	0	Z			84.84		C	Y	WHOLESAI	85	67108.47	9/1/2004	0	WHOLESAI	626	0	FX	36	5/1/2007	4	0	0	0	0	0		
5/1/2006	SARASOTA FL	34233	47	4/26/2004	0	S	24	24	68	6/1/2006	C	Y	WHOLESAI	68.18	149696.03	9/1/2004	2	WHOLESAI	527	0	2Y	24	4/1/2006	STD	0	0	0	0	0		
5/1/2006	CLERMONT FL	34711	35	4/30/2004	174650	S	24	24	69.7	6/1/2006	C	Y	WHOLESAI	69.98	121976.33	9/1/2004	2	WHOLESAI	619	0	2Y	36	4/1/2007	STD	0	0	0	0	0		
	BROOKLYN NY	11216	29	5/21/2004	0	S			69.81		C	Y	WHOLESAI	70	489111.66	9/1/2004	0	WHOLESAI	654	0	FX	12	5/1/2005	6	0	0	0	0	0		
	KIMBALL MI	48074	18	5/3/2004	0	S			60.64		C	Y	WHOLESAI	60.8	75853.3	9/1/2004	0	WHOLESAI	532	0	FX	36	5/1/2007	3	2	1	0	0	0		
8/1/2007	BUFFALO NY	14216	47	5/3/2004	0	S	36	36	88.69	7/1/2007	C	N	WHOLESAI	88.86	97685.07	9/1/2004	2	WHOLESAI	601	0	3Y				1	0	0	0	0		
8/1/2006	DEER TRAI CO	80105	41	5/19/2004	0	Z	24	24	79.72	7/1/2006	C	Y	WHOLESAI	80	227670.84	9/1/2004	2	WHOLESAI	602	0	2Y	24	5/1/2006	STD	0	0	0	0	0		
7/1/2007	ROSEDALE NY	11422	44	6/14/2004	245000	Z	36	36	89.82	8/1/2007	C	N	WHOLESAI	90	220500	9/1/2004	2	WHOLESAI	714	0	3Y				0	0	0	0	0		
6/1/2006	TUCSON AZ	85741	31	5/7/2004	0	S	24	24	69.79	7/1/2006	C	Y	WHOLESAI	70	94909.31	9/1/2004	2	WHOLESAI	608	0	2Y	24	5/1/2006	STD	1	0	0	0	0		
7/1/2006	RANCHO C CA	91730	42	6/7/2004	300000	S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	240000	9/1/2004	2	WHOLESAI	661	60000	2Y	24	6/1/2006	STD	0	0	0	0	0		
	PALMERTC PA	18071	41	5/17/2004	0	Z			84.83		C	Y	WHOLESAI	85	63622.27	9/1/2004	0	WHOLESAI	586	0	FX	36	5/1/2007	9	0	0	0	0	0		
5/1/2006	SILVER SPI MD	20904	47	6/3/2004	0	S	24	24	79.87	7/1/2006	C	N	WHOLESAI	80	50346.98	9/1/2004	2	WHOLESAI	635	0	2Y				0	0	0	0	0		
6/1/2006	MARICOPA AZ	85239	35	6/2/2004	94300	Z	24	24	84.81	7/1/2006	C	Y	WHOLESAI	95	80038.01	9/1/2004	2	WHOLESAI	623	9430	2Y	24	6/1/2006	STD	0	0	0	0	0		
5/1/2006	RED BLUFF CA	96080	24	4/30/2004	0	S	24	24	59.13	6/1/2006	C	Y	WHOLESAI	69.41	117634.38	9/1/2004	2	WHOLESAI	621	0	2Y	24	4/1/2006	STD	2	0	0	0	0		
7/1/2006	GOOS BAY OR	97420	47	6/15/2004	0	S	24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	107950	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD	2	0	0	0	0		
6/1/2006	PERRIS CA	92570	42	6/2/2004	285000	S	24	24	89.76	7/1/2006	C	Y	WHOLESAI	90	256043.93	9/1/2004	2	WHOLESAI	728	0	2Y	24	6/1/2006	STD	0	0	0	0	0		
6/1/2006	CALUMET CIL	60409	40	5/17/2004	0	Z	24	24	89.83	7/1/2006	C	N	WHOLESAI	90	132134.1	9/1/2004	2	WHOLESAI	551	0	2Y				0	0	0	0	0		
	KAPOLEI HI	96707	28	5/28/2004	0	Z			55.96		C	Y	WHOLESAI	57.16	202671.46	9/1/2004	0	WHOLESAI	716	0	FX	36	5/1/2007	STD	0	0	0	0	0		
	MONTEREY CA	93940	43	5/4/2004	0	S			74.68		J	Y	WHOLESAI	75	467740.65	9/1/2004	0	WHOLESAI	712	0	FX	36	5/1/2007	STD	0	0	0	0	0		
	FORT LAUI FL	33311	46	5/17/2004	0	Z			89.84		C	Y	WHOLESAI	90	106072.61	9/1/2004	0	WHOLESAI	552	0	FX	36	5/1/2007	STD	0	0	0	0	0		
6/1/2006	SCRANTON PA	18504	49	5/4/2004	0	L	24	24	89.83	7/1/2006	C	Y	WHOLESAI	90	101574.45	9/1/2004	2	WHOLESAI	563	0	2Y	24	5/1/2006	9	0	0	0	0	0		
7/1/2006	NEW HAVE CT	6513	50	6/29/2004	0	Z	24	24	89.87	8/1/2006	C	Y	WHOLESAI	93.57	155584.45	9/1/2004	2	WHOLESAI	572	6170	2Y	36	6/1/2007	STD	0	0	0	0	0		
5/1/2006	PROVIDEN RI	2904	24	4/30/2004	0	Z	24	24	73.51	6/1/2006	C	Y	WHOLESAI	73.89	115710.18	9/1/2004	2	WHOLESAI	617	0	2Y	12	4/1/2005	10B	0	0	0	0	0		
	MIAMI FL	33056	49	5/25/2004	0	Z			84.82		C	Y	WHOLESAI	85	69599.28	9/1/2004	0	WHOLESAI	528	0	FX	36	5/1/2007	STD	0	0	0	0	0		
	JEFFERSO GA	30549	37	5/11/2004	0	Z			94.13		C	N	WHOLESAI	95	132187.06	9/1/2004	0	WHOLESAI	669	0	FX				0	0	0	0	0		
6/1/2006	STREETSB OH	44241	44	5/3/2004	0	S	24	24	69.84	7/1/2006	C	Y	WHOLESAI	70	99249.01	9/1/2004	2	WHOLESAI	555	0	2Y	36	5/1/2007	8	0	1	0	0	0		
	CLEVELAN OH	44110	35	5/5/2004	0	Z			84.77		C	N	WHOLESAI	85	80677	9/1/2004	0	WHOLESAI	551	0	FX				1	0	0	0	0		
6/1/2006	SAINT PETI FL	33704	46	5/4/2004	0	S	24	24	59.63	7/1/2006	C	Y	WHOLESAI	59.78	74890.53	9/1/2004	2	WHOLESAI	547	0	2Y	24	5/1/2006	STD	0	0	0	0	0		
	LITTLETON NC	27850	40	5/10/2004	0	Z			79.81		C	N	WHOLESAI	80	53557.35	9/1/2004	0	WHOLESAI	630	0	FX				0	0	0	0	0		
	BELLFLOW CA	90706	47	5/26/2004	0	S			59.41		C	Y	WHOLESAI	59.59	440556.78	9/1/2004	0	WHOLESAI	656	0	FX	36	5/1/2007	STD	0	0	0	0	0		
5/1/2007	MILWAUKE WI	53215	49	4/29/2004	116900	Z	36	36	84.56	6/1/2007	C	N	WHOLESAI	84.84	98929.02	9/1/2004	2	WHOLESAI	505	0	3Y				1	0	0	0	0		
	MISSION TX	78572	19	6/2/2004	75700	S			94.81		C	Y	WHOLESAI	95	71817.96	9/1/2004	0	WHOLESAI	650	0	FX	36	6/1/2007	STD	0	0	0	0	0		
	CLEVELAN OH	44110	38	4/22/2004	0	Z			84.33		C	Y	WHOLESAI	84.55	46440.49	9/1/2004	0	WHOLESAI	859	0	FX	24	4/1/2008	8	0	0	0	0	0		
5/1/2007	UNIONDALI NY	11553	46	4/27/2004	0	Z	36	36	88.68	6/1/2007	C	N	WHOLESAI	89.11	275578.6	9/1/2004	2	WHOLESAI	681	0	3Y				0	0	0	0	0		

| | | |

| | | |

5/1/2006	PERRIS	CA	92570	20	4/30/2004	0	S		24	24	62.42	6/1/2006	C	Y	WHOLESAI	62.65	113084.73	9/1/2004	2	WHOLESAI	614	0	2Y		24	4/1/2006	STD		4	0	0	0
5/1/2006	JAMAICA	NY	11433	45	4/28/2004	315000	S		24	24	99.74	6/1/2006	C	N	WHOLESAI	100	314592.75	9/1/2004	2	WHOLESAI	766	0	2Y						0	0	0	0
	ELIZABETH	NJ	7208	25	7/1/2004	200000	S				74.93		C	N	WHOLESAI	75	150000	9/1/2004	0	WHOLESAI	705	0	FX						0	0	0	0
	KEAAU	HI	96749	48	4/30/2004	0	S				79.7		C	Y	WHOLESAI	80	140407.7	9/1/2004	0	WHOLESAI	591	0	FX		36	4/1/2007	STD		0	0	0	0
7/1/2007	HERNANDO	FL	34442	41	6/14/2004	0	Z		36	36	76.37	8/1/2007	C	Y	WHOLESAI	76.47	51965.66	9/1/2004	2	WHOLESAI	608	0	3Y		24	6/1/2008	STD		0	0	0	0
6/1/2007	HUNTINGTO	MI	48070	26	5/5/2004	0	S		36	36	89.84	7/1/2007	J	Y	WHOLESAI	90	404522.51	9/1/2004	2	WHOLESAI	592	0	3Y		36	5/1/2007		3	3	0	0	0
	MAYTOWN	PA	17550	45	6/17/2004	165000	S				94.66		C	Y	WHOLESAI	95	156634.82	9/1/2004	0	WHOLESAI	698	0	FX		36	6/1/2007		9	0	0	0	0
7/1/2007	KNOXVILLE	TN	37921	34	6/2/2004	58000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	52166.71	9/1/2004	2	WHOLESAI	707	0	3Y						0	0	0	0
	RICHMOND	CA	94805	49	5/6/2004	390000	S				19.97		C	N	WHOLESAI	100	77935.68	9/1/2004	0	WHOLESAI	695	312000	FX						0	0	0	0
6/1/2007	BELLEVILLE	NJ	7109	25	5/19/2004	270000	S		36	36	79.76	7/1/2007	C	N	WHOLESAI	100	215783.94	9/1/2004	2	WHOLESAI	648	54000	3Y						0	0	0	0
	LEICESTER	NC	28748	32	5/6/2004	0	Z				76		C	N	WHOLESAI	76.92	49702.29	9/1/2004	0	WHOLESAI	586	0	FX						0	0	0	0
6/1/2008	ALISO VIEJ	CA	92656	32	5/4/2004	0	Z		24	24	79.68	7/1/2006	J	Y	WHOLESAI	80	518159.83	9/1/2004	2	WHOLESAI	628	0	2Y		12	5/1/2005	STD		0	0	0	0
5/1/2006	SUNRISE	FL	33331	32	4/29/2004	150000	S		24	24	99.74	6/1/2006	C	Y	WHOLESAI	100	149809.99	9/1/2004	2	WHOLESAI	699	0	2Y		24	4/1/2006	STD		0	0	0	0
7/1/2008	SHERRILLS	NC	28673	23	6/8/2004	0	Z		24	24	84.87	8/1/2006	C	N	WHOLESAI	85	97334.01	9/1/2004	2	WHOLESAI	587	0	2Y						0	0	0	0
6/1/2006	POMPANO	FL	33064	48	5/21/2004	0	Z		24	24	74.86	7/1/2006	C	Y	WHOLESAI	75	71206.83	9/1/2004	2	WHOLESAI	557	0	2Y		24	5/1/2006	STD		1	0	0	0
	HOUSTON	TX	77071	25	5/10/2004	0	S				79.84		C	N	WHOLESAI	80	131731.97	9/1/2004	0	WHOLESAI	553	0	FX						0	0	0	0
	WARRENSV	OH	44128	44	5/12/2004	0	S				79.87		C	N	WHOLESAI	80	103889.46	9/1/2004	0	WHOLESAI	544	0	FX						2	0	0	0
6/1/2007	SAN DIEGO	CA	92131	38	5/12/2004	0	S		36	36	89.78	7/1/2007	J	Y	WHOLESAI	90	405567.28	9/1/2004	2	WHOLESAI	656	0	3Y		36	5/1/2007	STD		0	0	0	0
6/1/2006	DAYTON	OH	45405	20	6/3/2004	60000	S		24	24	89.85	7/1/2006	C	Y	WHOLESAI	95	53970.8	9/1/2004	2	WHOLESAI	561	3000	2Y		36	6/1/2007		8	0	0	0	0
5/1/2007	ARDEN	NC	28704	49	4/30/2004	0	Z		36	36	84.76	6/1/2007	C	Y	WHOLESAI	85	192534.65	9/1/2004	2	WHOLESAI	531	0	3Y		24	4/1/2006		21	2	0	0	0
6/1/2006	EUCLID	OH	44123	39	6/8/2004	78550	S		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	70643.57	9/1/2004	2	WHOLESAI	642	0	2Y		36	6/1/2007		8	0	0	0	0
7/1/2006	NEW HUDS	MI	48165	44	6/1/2004	0	Z		24	24	70.48	8/1/2006	C	Y	WHOLESAI	80.39	179859.5	9/1/2004	2	WHOLESAI	521	25000	2Y		36	6/1/2007		3	1	0	0	0
6/1/2006	LONGMON	CO	80503	28	5/17/2004	0	S		24	24	89.76	7/1/2006	J	Y	WHOLESAI	90	445108.85	9/1/2004	2	WHOLESAI	627	0	2Y		24	5/1/2006	STD		0	0	0	0
6/1/2006	ROSEVILLE	MN	55113	34	5/12/2004	0	Z		24	24	83.06	7/1/2006	C	Y	WHOLESAI	83.25	168748.36	9/1/2004	2	WHOLESAI	613	0	2Y		24	5/1/2006		13	0	0	0	0
6/1/2006	MIAMI	FL	33186	49	5/24/2004	0	S		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	233824.59	9/1/2004	2	WHOLESAI	590	0	2Y		24	5/1/2006	STD		1	0	0	0
	HOMESTEA	FL	33033	51	5/6/2004	0	S				67.39		C	Y	WHOLESAI	68	84496.12	9/1/2004	0	WHOLESAI	582	0	FX		36	5/1/2007	STD		0	0	0	0
7/1/2006	CENTRAL I	NY	11722	41	6/24/2004	279000	S		24	24	84.83	8/1/2006	C	N	WHOLESAI	84.98	236891.01	9/1/2004	2	WHOLESAI	663	0	2Y						0	0	0	0
	CHICAGO	IL	60660	39	5/11/2004	0	Z				82.42		C	N	WHOLESAI	82.91	162182.32	9/1/2004	0	WHOLESAI	575	0	FX						2	0	0	0
6/1/2006	NORTH PO	FL	34287	54	5/13/2004	0	Z		24	24	74.86	7/1/2006	C	Y	WHOLESAI	75	137541.62	9/1/2004	2	WHOLESAI	558	0	2Y		24	5/1/2006	STD		1	0	0	0
	HONOLULU	HI	96813	21	6/3/2004	0	Z				60.64		C	Y	WHOLESAI	60.98	497857.94	9/1/2004	0	WHOLESAI	786	0	FX		36	6/1/2007	STD		0	0	0	0
6/1/2006	CHULA VIS	CA	91913	48	5/18/2004	526384	S		24	24	89.87	7/1/2006	J	Y	WHOLESAI	90	473511.97	9/1/2004	2	WHOLESAI	567	0	2Y		24	5/1/2006	STD		3	0	0	0
6/1/2006	MONTOUR	NY	14865	51	5/20/2004	0	Z		24	24	75.66	7/1/2006	C	N	WHOLESAI	75.88	43922.51	9/1/2004	2	WHOLESAI	702	0	2Y						0	0	0	0
	MIAMI	FL	33175	44	5/12/2004	130000	Z				79.78		C	Y	WHOLESAI	100	103813.27	9/1/2004	0	WHOLESAI	613	26000	FX		36	5/1/2007	STD		0	0	0	0
	BROOKLYN	NY	11225	35	5/7/2004	0	S				81.66		C	Y	WHOLESAI	81.86	324728.29	9/1/2004	0	WHOLESAI	605	0	FX		12	5/1/2005		6	0	0	0	0
	MIAMI	FL	33175	44	5/12/2004	130000	Z				19.98		C	N	WHOLESAI	100	25983.48	9/1/2004	0	WHOLESAI	613	104000	FX						0	0	0	0
	OLATHE	KS	66062	41	5/14/2004	174000	S				19.98		C	N	WHOLESAI	100	34777.39	9/1/2004	0	WHOLESAI	667	139200	FX						0	0	0	0
6/1/2008	DETROIT	MI	48228	33	5/3/2004	0	Z		24	24	89.83	7/1/2008	C	Y	WHOLESAI	90	83594.46	9/1/2004	2	WHOLESAI	520	0	2Y		24	5/1/2006		3	2	0	0	0
6/1/2008	MILWAUKE	WI	53218	47	6/2/2004	0	Z		24	24	84.87	7/1/2006	C	N	WHOLESAI	85	97701.91	9/1/2004	2	WHOLESAI	542	0	2Y						1	0	0	0
	EAGAR	AZ	85925	40	5/28/2004	0	Z				79.82		C	Y	WHOLESAI	80	107839.18	9/1/2004	0	WHOLESAI	620	0	FX		36	5/1/2007	STD		4	0	0	0
7/1/2006	PHILADELP	PA	19104	31	6/18/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	109128.41	9/1/2004	2	WHOLESAI	662	0	2Y		24	6/1/2008		9	0	0	0	0
	KAHULUI	HI	96732	39	5/17/2004	0	Z				94.7		C	Y	WHOLESAI	95	383929.29	9/1/2004	0	WHOLESAI	769	0	FX		36	5/1/2007	STD		0	0	0	0
6/1/2006	DETROIT	MI	48227	21	5/7/2004	0	Z		24	24	83.75	7/1/2006	C	Y	WHOLESAI	85	82002.38	9/1/2004	2	WHOLESAI	614	0	2Y		36	5/1/2007		3	0	1	0	0
	FOLSOM	CA	95630	38	5/14/2004	494950	Z				19.97		C	N	WHOLESAI	100	98685.87	9/1/2004	0	WHOLESAI	694	395960	FX						0	0	0	0
	LEHI	UT	84043	26	4/27/2004	129300	L				19.97		C	N	WHOLESAI	100	25828.2	9/1/2004	0	WHOLESAI	667	103440	FX						0	0	0	0
	KAILUA	HI	96734	39	5/13/2004	0	S				53.63		C	Y	WHOLESAI	54.58	421256.29	9/1/2004	0	WHOLESAI	635	0	FX		36	5/1/2007	STD		0	1	0	0
	PHOENIX	AZ	85035	29	5/7/2004	100000	Z				19.97		C	N	WHOLESAI	100	19912.84	9/1/2004	0	WHOLESAI	615	80000	FX						0	0	0	0
	SEATAC	WA	98188	44	4/29/2004	257000	S				19.98		C	N	WHOLESAI	100	51370.43	9/1/2004	0	WHOLESAI	627	205600	FX						0	0	0	0
7/1/2006	LITCHFIELD	ME	4350	40	6/4/2004	173750	S		24	24	79.85	8/1/2006	C	N	WHOLESAI	100	138869.37	9/1/2004	2	WHOLESAI	718	34750	2Y						0	0	0	0
	COLUMBUS	OH	43204	35	6/8/2004	0	Z				77.02		C	Y	WHOLESAI	77.52	84225.19	9/1/2004	0	WHOLESAI	532	0	FX		36	6/1/2007		8	0	0	0	0
7/1/2007	DES MOINE	IA	50315	1	6/21/2004	117500	L		36	36	84.87	8/1/2007	C	N	WHOLESAI	85	99796.18	9/1/2004	2	WHOLESAI	603	0	3Y						0	0	0	0
	WEST ROX	MA	2132	39	4/29/2004	344000	S				19.97		C	N	WHOLESAI	100	68714.55	9/1/2004	0	WHOLESAI	685	275200	FX						0	0	0	0
	PELION	SC	29123	37	6/11/2004	91100	Z				79.89		C	N	WHOLESAI	95	72830.09	9/1/2004	0	WHOLESAI	580	13665	FX						0	0	0	0
	GREEN BA	WI	54311	38	4/30/2004	163900	S				19.98		C	N	WHOLESAI	100	32751.58	9/1/2004	0	WHOLESAI	622	131120	FX						0	0	0	0
6/1/2006	RENO	NV	89511	14	5/13/2004	0	Z		24	24	89.81	7/1/2006	J	Y	WHOLESAI	90	391231.92	9/1/2004	2	WHOLESAI	562	0	2Y		24	5/1/2008	STD		2	0	0	0
	WEEKI WA	FL	34614	45	5/5/2004	0	Z				70.92		C	Y	WHOLESAI	71.08	230659.47	9/1/2004	0	WHOLESAI	610	0	FX		36	5/1/2007	STD		0	0	0	0
	LYNNWOO	WA	98037	42	5/5/2004	237250	S				19.97		C	N	WHOLESAI	100	47394.73	9/1/2004	0	WHOLESAI	701	189800	FX						0	0	0	0
	PORT JEFF	NY	11776	50	5/19/2004	0	Z				89.77		C	Y	WHOLESAI	90	305744.18	9/1/2004	0	WHOLESAI	638	0	FX		12	5/1/2005		6	0	0	0	0
7/1/2006	INDEPENDI	MO	64052	42	6/15/2004	0	Z		24	24	89.92	8/1/2006	C	Y	WHOLESAI	90	62970.91	9/1/2004	2	WHOLESAI	558	0	2Y		24	6/1/2008	5B		0	0	0	0
	GOLD HILL	OR	97525	16	5/3/2004	0	Z				84.7		C	Y	WHOLESAI	85	105111.78	9/1/2004	0	WHOLESAI	627	0	FX		36	5/1/2007	STD		0	0	0	0
7/1/2007	SPRINGFIE	NY	11413	43	6/1/2004	0	S		36	36	89.91	8/1/2007	C	N	WHOLESAI	90	377804.03	9/1/2004	2	WHOLESAI	563	0	3Y						1	0	0	0
5/1/2006	SAINT CLO	FL	34773	45	4/27/2004	202000	Z		24	24	99.77	6/1/2006	C	Y	WHOLESAI	100	201772.66	9/1/2004	2	WHOLESAI	641	0	2Y		24	4/1/2006	STD		0	0	0	0
	SAINT AUG	FL	32095	34	6/17/2004	0	Z				84.87		C	Y	WHOLESAI	85	76443.23	9/1/2004	0	WHOLESAI	582	0	FX		36	6/1/2007	STD		0	0	0	0
	PERRIS	CA	92570	33	5/5/2004	0	Z				84.73		C	Y	WHOLESAI	85	186559.71	9/1/2004	0	WHOLESAI	640	0	FX		36	5/1/2007	STD		0	0	0	0
7/1/2008	CHICAGO	IL	60629	28	6/3/2004	0	S		24	24	89.89	8/1/2008	C	N	WHOLESAI	100	153000	9/1/2004	2	WHOLESAI	556	0	2Y						0	0	0	0
6/1/2006	TUCSON	AZ	85705	29	5/18/2004	0	Z		24	24	89.77	7/1/2006	C	Y	WHOLESAI	90	97037.01	9/1/2004	2	WHOLESAI	702	0	2Y		24	5/1/2008	STD		0	0	0	0
8/1/2006	RAHWAY	NJ	7065	34	5/25/2004	331000	S		24	24	89.78	7/1/2006	C	N	WHOLESAI	90	297658.21	9/1/2004	2	WHOLESAI	664	0	2Y						0	0	0	0
7/1/2007	LAUDERDA	FL	33319	49	6/15/2004	0	S		36	36	84.87	8/1/2007	C	Y	WHOLESAI	85	117209.39	9/1/2004	2	WHOLESAI	619	0	3Y		35	6/1/2007	STD		0	0	0	0
6/1/2008	MONTROSE	CO	81401	21	5/10/2004	0	Z		24	24	79.81	7/1/2006	C	Y	WHOLESAI	80	100319.3	9/1/2004	2	WHOLESAI	560	0	2Y		24	5/1/2006	STD		0	0	0	0
	EL MONTE	CA	91731	44	4/29/2004	310000	S				79.73		C	Y	WHOLESAI	100	247584.15	9/1/2004	0	WHOLESAI	635	62000	FX		36	4/1/2007	STD		0	0	0	0
7/1/2008	JACKSON	MI	49203	28	6/2/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	93426.33	9/1/2004	2	WHOLESAI	590	0	2Y		24	6/1/2008		3	1	0	0	0
6/1/2006	CORONA	CA	92880	50	5/5/2004	373685	S		24	24	89.81	7/1/2006	J	Y	WHOLESAI	90	336078.63	9/1/2004	2	WHOLESAI	550	0	2Y		12	5/1/2005	STD		0	0	0	0
	JACKSONV	FL	32223	48	5/5/2004	0	Z				94.77		C	Y	WHOLESAI	95	189848.8	9/1/2004	0	WHOLESAI	634	0	FX		36	5/1/2007	STD		0	0	0	0
	AURORA	CO	80011	37	5/5/2004	175000	S				19.98		C	N	WHOLESAI	100	34989.53	9/1/2004	0	WHOLESAI	642	140000	FX						0	0	0	0
	HILO	HI	96720	30	7/1/2004	0	Z				79.83		C	Y	WHOLESAI	80	159828.14	9/1/2004	0	WHOLESAI	752	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2006	CHICAGO	IL	60623	39	5/17/2004	0	S		24	24	61.68	7/1/2008	C	N	WHOLESAI	61.76	104951.01	9/1/2004	2	WHOLESAI	525	0	2Y						3	0	0	0
7/1/2006	CHICAGO	IL	60657	43	6/17/2004	0	Z		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	134915.65	9/1/2004	2	WHOLESAI	589	0	2Y						1	0	0	0
7/1/2008	SUMNER	WA	98390	31	6/28/2004	149995	L		24	24	84.88	8/1/2008	C	Y	WHOLESAI	85	127457	9/1/2004	2	WHOLESAI	639	14995	2Y		24	6/1/2006	STD		0	0	0	0

	HONOLULU	HI	96816	49	6/16/2004	0	Z			75.74		C	Y	WHOLESAI	75.95	457233.92	9/1/2004	0	WHOLESAI	674	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2007	CORONA	NY	11368	48	5/18/2004	0	S	36	36	94.78	7/1/2007	J	N	WHOLESAI	85	497869.49	9/1/2004	2	WHOLESAI	647	0	3Y					0	0	0	0	0
6/1/2006	COCOA	FL	32926	50	5/25/2004	0	Z	24	24	84.69	7/1/2006	C	Y	WHOLESAI	84.92	55099.91	9/1/2004	2	WHOLESAI	648	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	EL MONTE	CA	91731	44	4/29/2004	310000	S			19.98		C	N	WHOLESAI	100	61984.73	9/1/2004	0	WHOLESAI	835	248000	FX					0	0	0	0	0
5/1/2006	NEW RIVEF	AZ	85087	49	4/26/2004	315000	S	24	24	74.3	6/1/2006	C	Y	WHOLESAI	74.6	234274.24	9/1/2004	2	WHOLESAI	711	0	2Y	24	4/1/2006	STD		0	0	0	0	0
6/1/2007	NEW YORK	NY	10030	45	5/27/2004	581000	S	36	36	89.8	7/1/2007	J	N	WHOLESAI	90	504140.69	9/1/2004	2	WHOLESAI	686	0	3Y					0	0	0	0	0
6/1/2006	EDMOND	OK	73034	48	5/11/2004	0	Z	24	24	84.86	7/1/2006	C	Y	WHOLESAI	85	276103.75	9/1/2004	2	WHOLESAI	555	0	2Y	24	5/1/2006	STD		0	1	0	0	0
7/1/2006	HYATTSVIL	MD	20784	38	6/11/2004	0	Z	24	24	89.95	6/1/2006	C	N	WHOLESAI	70	193825.39	9/1/2004	2	WHOLESAI	554	0	2Y					0	0	0	1	0
	MIAMI	FL	33187	28	6/7/2004	0	S			84.86		C	Y	WHOLESAI	85	219124.62	9/1/2004	0	WHOLESAI	643	0	FX	36	6/1/2007	STD		2	0	0	0	0
7/1/2007	BRIDGEPO	CT	6604	48	6/14/2004	200000	S	36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	170000	9/1/2004	2	WHOLESAI	664	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	CHINO	CA	91710	45	5/5/2004	430000	S			19.88		C	N	WHOLESAI	100	85508.32	9/1/2004	0	WHOLESAI	651	344000	FX					0	0	0	0	0
6/1/2007	MIAMI	FL	33125	27	6/1/2004	115360	S	36	36	84.84	7/1/2007	C	Y	WHOLESAI	95	109530.24	9/1/2004	2	WHOLESAI	687	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	SWAINSBO	GA	30401	48	6/1/2004	90000	Z			74.82		C	N	WHOLESAI	75	67394.36	9/1/2004	0	WHOLESAI	668	0	FX					0	0	0	0	0
	LENEXA	KS	66216	7	6/1/2004	0	Z			79.87		C	N	WHOLESAI	80	155200	9/1/2004	0	WHOLESAI	669	0	FX					0	0	0	0	0
7/1/2007	ROCK SPR	WY	82901	43	6/8/2004	0	S	36	36	89.89	8/1/2007	C	N	WHOLESAI	90	120600	9/1/2004	2	WHOLESAI	550	0	3Y					0	0	0	0	0
	MATTAPAN	MA	2126	46	5/4/2004	300000	Z			79.77		C	Y	WHOLESAI	80	239767.85	9/1/2004	0	WHOLESAI	720	0	FX	36	5/1/2007		2	0	0	0	0	0
6/1/2006	CHANDLEF	AZ	85225	20	5/19/2004	0	S	24	24	89.85	7/1/2006	C	Y	WHOLESAI	70	93731.77	9/1/2004	2	WHOLESAI	578	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2007	BRIDGEPO	CT	6604	45	6/4/2004	260000	S	36	36	84.87	8/1/2007	C	Y	WHOLESAI	85	221000	9/1/2004	2	WHOLESAI	695	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	SCOTTSDA	AZ	85254	29	4/30/2004	0	S			79.69		C	Y	WHOLESAI	80	163521.64	9/1/2004	0	WHOLESAI	573	0	FX	36	4/1/2007	STD		0	0	0	0	0
6/1/2006	PITTSBURC	PA	15228	43	5/19/2004	0	S	24	24	89.85	7/1/2006	C	Y	WHOLESAI	90	161814.82	9/1/2004	2	WHOLESAI	560	0	2Y	24	5/1/2006		9	1	0	0	0	0
7/1/2006	MONTGOM	AL	36116	48	6/11/2004	0	S	24	24	89.9	8/1/2006	C	Y	WHOLESAI	93.44	117900	9/1/2004	2	WHOLESAI	555	4500	2Y	24	6/1/2006	STD		0	0	0	0	0
	EAST CLEV	OH	44112	22	5/13/2004	0	S			83.75		C	N	WHOLESAI	84.1	49760	9/1/2004	0	WHOLESAI	548	0	FX					0	0	0	0	0
	MILWAUKE	WI	53205	19	5/5/2004	0	Z			81.79		C	Y	WHOLESAI	81.97	99927.98	9/1/2004	0	WHOLESAI	603	0	FX	36	5/1/2007		11	1	0	0	0	0
	AUSTIN	TX	78759	50	5/25/2004	0	Z			77.05		C	N	WHOLESAI	77.27	254519.46	9/1/2004	0	WHOLESAI	581	0	FX					0	0	0	0	0
	LAS VEGAS	NV	89139	44	6/18/2004	365000	S			79.89		C	Y	WHOLESAI	100	291774.46	9/1/2004	0	WHOLESAI	698	73000	FX	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	CHANDLEF	AZ	85225	48	5/3/2004	0	Z	24	24	79.85	7/1/2006	C	Y	WHOLESAI	80	91885.8	9/1/2004	2	WHOLESAI	517	0	2Y	24	5/1/2006	STD		2	0	0	0	0
	GAINESVIL	FL	32641	38	6/10/2004	0	Z			84.83		C	N	WHOLESAI	95	69289.1	9/1/2004	0	WHOLESAI	752	0	FX					0	0	0	0	0
6/1/2007	FLORAL PA	NY	11004	42	5/18/2004	0	S	36	36	89.79	7/1/2007	J	N	WHOLESAI	90	381446.15	9/1/2004	2	WHOLESAI	580	0	3Y					0	0	0	0	0
7/1/2007	SOMERS	NY	10589	19	6/21/2004	347500	S	36	36	83.95	8/1/2007	C	N	WHOLESAI	84.03	222500	9/1/2004	2	WHOLESAI	565	0	3Y					6	5	0	0	0
	CLEVELAN	OH	44112	36	4/30/2004	85000	Z			84.68		C	N	WHOLESAI	85	72115.15	9/1/2004	0	WHOLESAI	540	0	FX					0	0	0	0	0
	DETROIT	MI	48205	50	5/14/2004	0	Z			83.66		C	N	WHOLESAI	83.89	79826.54	9/1/2004	0	WHOLESAI	550	0	FX					0	0	0	0	0
	LOUISVILLI	KY	40207	41	4/28/2004	0	S			84.7		C	Y	WHOLESAI	85	212133.03	9/1/2004	0	WHOLESAI	636	0	FX	36	4/1/2007	STD		0	0	0	0	0
	FREDERICI	MD	21702	41	5/5/2004	226000	Z			87.84		C	N	WHOLESAI	88.05	198841.65	9/1/2004	0	WHOLESAI	773	0	FX					0	0	0	0	0
	SOUTH BEI	IN	46637	52	5/10/2004	0	Z			74.89		C	Y	WHOLESAI	75	98577.5	9/1/2004	0	WHOLESAI	512	0	FX	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	CHICAGO	IL	60619	30	6/4/2004	0	Z	24	24	89.84	7/1/2006	C	N	FLOW	90	107934.57	9/1/2004	2	CORRESPC	568	0	2Y					1	0	0	0	0
6/1/2006	BURNSVILI	MN	55337	29	5/5/2004	0	Z	24	24	89.78	7/1/2006	C	Y	WHOLESAI	90	275180.84	9/1/2004	2	WHOLESAI	559	0	2Y	36	5/1/2007		13	3	0	0	0	0
7/1/2006	GREENFIEI	MA	1301	49	6/2/2004	206515	S	24	24	89.9	8/1/2006	C	N	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	655	0	2Y					0	0	0	0	0
	NEW ORLE	LA	70118	20	5/11/2004	0	Z			84.12		C	Y	WHOLESAI	85	66585.75	9/1/2004	0	WHOLESAI	581	0	FX	36	5/1/2007		4	0	0	0	0	0
	SUMTER	SC	29153	34	6/4/2004	0	Z			78.22		C	N	WHOLESAI	79.33	59458	9/1/2004	0	WHOLESAI	613	0	FX					1	0	0	0	0
6/1/2006	TACOMA	WA	98408	48	6/2/2004	0	S	24	24	89.85	7/1/2006	C	Y	WHOLESAI	90	148418.88	9/1/2004	2	WHOLESAI	563	0	2Y	24	6/1/2006	STD		1	0	0	0	0
7/1/2006	BRIDGEPO	CT	6604	37	6/4/2004	175000	S	24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	736	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CAMAS VAI	OR	97416	32	6/3/2004	170000	Z	24	24	74.83	8/1/2006	C	Y	WHOLESAI	95	127313.92	9/1/2004	2	WHOLESAI	733	34000	2Y	24	6/1/2006	STD		0	0	0	0	0
	ASHEVILLE	NC	28803	41	5/5/2004	0	Z			77.31		C	N	WHOLESAI	77.78	55764.11	9/1/2004	0	WHOLESAI	591	0	FX					0	0	0	0	0
5/1/2006	JACKSONV	FL	32205	30	4/28/2004	93000	Z	24	24	99.73	6/1/2006	C	Y	WHOLESAI	100	92874.76	9/1/2004	2	WHOLESAI	682	0	2Y	36	4/1/2007	STD		0	0	0	0	0
	OWINGS M	MD	21117	39	5/4/2004	0	Z			89.71		C	N	WHOLESAI	90	166993.98	9/1/2004	0	WHOLESAI	681	0	FX					0	0	0	0	0
	SUMMERFI	FL	34491	27	5/25/2004	0	Z			83.05		C	Y	WHOLESAI	83.41	53893.7	9/1/2004	0	WHOLESAI	690	0	FX	36	5/1/2007	STD		0	0	0	0	0
	LOS ANGEI	CA	90026	26	4/30/2004	395000	S			79.75		C	N	WHOLESAI	80	315515.2	9/1/2004	0	WHOLESAI	594	0	FX					0	0	0	0	0
	SUNLAND	CA	91040	53	5/20/2004	0	S			86.66		C	Y	WHOLESAI	86.77	144801.14	9/1/2004	0	WHOLESAI	605	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2007	EDGEWOO	MD	21040	39	5/17/2004	0	Z	36	36	86.55	7/1/2007	C	N	WHOLESAI	86.73	140319.83	9/1/2004	2	WHOLESAI	612	0	3Y					0	1	0	0	0
	NORTH TO	NY	14120	50	6/1/2004	69148.94	S			95.1		C	Y	WHOLESAI	95.2	65656.22	9/1/2004	0	WHOLESAI	603	0	FX	12	6/1/2005		6	0	0	0	0	0
6/1/2007	ADAMS	TN	37010	44	5/18/2004	0	Z	36	36	74.14	7/1/2007	C	Y	WHOLESAI	74.28	87900.43	9/1/2004	2	WHOLESAI	529	0	3Y	36	5/1/2007	STD		0	0	1	0	0
5/1/2006	VISTA	CA	92084	49	5/5/2004	0	S	24	24	89.7	6/1/2006	J	Y	WHOLESAI	90	422297.65	9/1/2004	2	WHOLESAI	583	0	2Y	36	5/1/2007	STD		1	0	0	0	0
	FLORISSAN	MO	63033	47	6/4/2004	0	Z			89.87		C	Y	WHOLESAI	90	52613.42	9/1/2004	0	WHOLESAI	650	0	FX	36	6/1/2007	SA		0	0	0	0	0
	IRVING	TX	75061	19	5/6/2004	0	L			79.77		C	N	WHOLESAI	80	85479.99	9/1/2004	0	WHOLESAI	594	0	FX					0	0	0	0	0
	LEBANON	TN	37090	35	5/27/2004	0	Z			83.29		C	Y	FLOW	83.43	90049.74	9/1/2004	0	CORRESPC	581	0	FX	36	5/1/2007	STD		1	0	0	0	0
5/1/2006	LOS ANGEI	CA	90044	37	5/10/2004	0	S	24	24	89.66	6/1/2006	C	Y	WHOLESAI	90	242542.08	9/1/2004	2	WHOLESAI	602	0	2Y	36	5/1/2007	STD		0	0	0	0	0
	ACTON	CA	93510	40	4/30/2004	0	Z			74.79		C	Y	WHOLESAI	75	217190.19	9/1/2004	0	WHOLESAI	531	0	FX	36	4/1/2007	STD		0	0	0	0	0
6/1/2006	FOND DU L	WI	54935	44	5/11/2004	0	Z	24	24	89.81	7/1/2006	C	N	WHOLESAI	90	109641.9	9/1/2004	2	WHOLESAI	573	0	2Y					0	0	0	0	0
6/1/2006	YAKIMA	WA	98901	13	7/31/2004	60000	S	24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	54000	9/1/2004	2	WHOLESAI	575	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	CARSON	CA	90745	44	5/21/2004	335000	S			19.98		C	N	WHOLESAI	100	66952.52	9/1/2004	0	WHOLESAI	679	268000	FX					0	0	0	0	0
7/1/2006	LAYTON	UT	84040	40	6/14/2004	0	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	184500	9/1/2004	2	WHOLESAI	569	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	DAYTON	NV	89403	49	6/1/2004	0	Z	24	24	89.78	7/1/2006	C	Y	WHOLESAI	90	134892.57	9/1/2004	2	WHOLESAI	676	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	DELTONA	FL	32725	42	5/5/2004	0	Z	24	24	94.85	7/1/2006	C	Y	WHOLESAI	95	147093.48	9/1/2004	2	WHOLESAI	576	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	WALNUT	CA	91789	45	5/5/2004	0	S			62.68		J	Y	WHOLESAI	62.94	449093.2	9/1/2004	0	WHOLESAI	626	0	FX	36	5/1/2007	STD		0	0	0	0	0
	APACHE JU	AZ	85220	34	5/4/2004	139900	S			19.98		C	N	WHOLESAI	100	27959.87	9/1/2004	0	WHOLESAI	653	111920	FX					0	0	0	0	0
	WALNUT	CA	91789	41	5/5/2004	0	S			81.29		C	Y	WHOLESAI	81.52	306410.28	9/1/2004	0	WHOLESAI	628	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2006	MIAMI	FL	33177	34	5/21/2004	210000	S	24	24	89.85	7/1/2006	C	Y	WHOLESAI	90	188897.38	9/1/2004	2	WHOLESAI	552	0	2Y	24	5/1/2006	STD		1	0	0	0	0
	RAVENEL	SC	29470	38	6/15/2004	0	Z			84.9		C	N	WHOLESAI	65	74630.08	9/1/2004	0	WHOLESAI	765	0	FX					0	0	0	0	0
7/1/2006	VERO BEAC	FL	32967	43	6/4/2004	120990	Z	24	24	79.81	8/1/2006	C	Y	WHOLESAI	80	96676.76	9/1/2004	2	WHOLESAI	710	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	TAMPA	FL	33617	29	5/19/2004	0	S			84.13		C	Y	WHOLESAI	84.27	104442.32	9/1/2004	0	WHOLESAI	589	0	FX	36	5/1/2007	STD		0	0	0	0	0
5/1/2007	MOUNT VE	NY	10553	50	5/5/2004	0	S	36	36	89.88	7/1/2007	C	N	WHOLESAI	90	395802.5	9/1/2004	2	WHOLESAI	551	0	3Y					1	0	0	0	0
7/1/2006	ILLINOIS CI	IL	61259	49	6/1/2004	0	Z	24	24	88.67	8/1/2006	C	N	WHOLESAI	88.75	141939.15	9/1/2004	2	WHOLESAI	521	0	2Y					0	1	0	0	0
	AVOCA	NY	14809	41	6/21/2004	56000	S			94.69		C	Y	WHOLESAI	95	53168.74	9/1/2004	0	WHOLESAI	613	0	FX	12	6/1/2005		6	0	0	0	0	0
8/1/2006	MONTROSI	MI	48457	38	5/20/2004	0	Z	24	24	84.79	7/1/2006	C	Y	WHOLESAI	85	162083.64	9/1/2004	2	WHOLESAI	508	0	2Y	24	5/1/2006		3	0	0	0	0	0
	LYDIA	SC	29079	38	5/12/2004	85000	Z			84.82		C	N	WHOLESAI	95	72145.59	9/1/2004	0	WHOLESAI	607	6500	FX					0	0	0	0	0
6/1/2006	MIAMI	FL	33155	46	5/5/2004	0	S	24	24	74.83	7/1/2006	C	Y	WHOLESAI	75	194849.38	9/1/2004	2	WHOLESAI	582	0	2Y	24	5/1/2006	STD		0	0	0	0	0
6/1/2007	WHEELING	IL	60090	44	6/8/2004	0	S	36	36	94.79	7/1/2007	C	N	WHOLESAI	95	170752.93	9/1/2004	2	WHOLESAI	690	0	3Y					0	0	0	0	0

| | | |

| | | |

6/1/2007	CUMMING	GA	30040	48	5/19/2004	0	S		36	36	79.85	7/1/2007	C	N	WHOLESAI	80	279830.37	9/1/2004	2	WHOLESAI	550	0	3Y					0	0	0	0	0
	VAIL	AZ	85641	13	4/30/2004	0	Z				74.74		C	Y	WHOLESAI	75	66579.96	9/1/2004	0	WHOLESAI	609	0	FX	36	4/1/2007	STD		0	0	0	0	0
6/1/2006	FLORENCE	CO	81226	33	5/12/2004	0	Z		24	24	84.81	7/1/2006	C	Y	WHOLESAI	85	133352.43	9/1/2004	2	WHOLESAI	583	0	2Y	36	5/1/2007	STD		0	0	0	0	0
	LOS FRESI	TX	78566	34	7/16/2004	75800	S				94.94		C	Y	WHOLESAI	95	72010	9/1/2004	0	WHOLESAI	681	0	FX	24	7/1/2008	STD		0	0	0	0	0
	CLEVELAN	OH	44106	36	5/12/2004	0	S				84.79		C	N	WHOLESAI	85	110320.09	9/1/2004	0	WHOLESAI	854	0	FX					0	0	0	0	0
6/1/2006	LOUISVILLI	KY	40212	28	5/17/2004	0	Z		24	24	94.75	7/1/2006	C	Y	WHOLESAI	95	74035.56	9/1/2004	2	WHOLESAI	614	0	2Y	36	5/1/2007	STD		1	0	0	0	0
	NEW IBERI	LA	70563	30	5/12/2004	0	Z				94.84		C	Y	WHOLESAI	95	128110.82	9/1/2004	0	WHOLESAI	592	0	FX	36	5/1/2007		4	0	0	0	0	0
7/1/2006	TUJUNGA	CA	91042	36	6/28/2004	0	Z		24	24	89.81	8/1/2006	J	Y	WHOLESAI	90	495000	9/1/2004	2	WHOLESAI	718	0	2Y	24	8/1/2006	STD		0	0	0	0	0
6/1/2006	FRESNO	CA	93722	45	5/17/2004	237000	S		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	213141.7	9/1/2004	2	WHOLESAI	562	0	2Y	24	7/1/2008	STD		0	0	0	0	0
	INDIANAPC	IN	46218	17	4/30/2004	0	S				83.3		C	Y	WHOLESAI	83.53	56721.95	9/1/2004	0	WHOLESAI	666	0	FX	36	4/1/2007	STD		1	0	0	0	0
6/1/2006	MONTROSI	CA	91020	33	5/27/2004	0	S		24	24	85.39	7/1/2006	J	Y	WHOLESAI	65.57	399820.46	9/1/2004	2	WHOLESAI	594	0	2Y	36	5/1/2007	STD		1	0	0	0	0
	WEST BAB	NY	11704	43	5/12/2004	0	S				84.8		C	N	WHOLESAI	85	284295.47	9/1/2004	0	WHOLESAI	588	0	FX					0	0	0	0	0
7/1/2007	HEYBURN	ID	83338	33	6/7/2004	0	Z		36	36	79.86	8/1/2007	C	N	WHOLESAI	80	87444.64	9/1/2004	2	WHOLESAI	659	0	3Y					0	0	0	0	0
7/1/2006	KAPOLEI	HI	96707	39	6/30/2004	0	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	425000	9/1/2004	2	WHOLESAI	523	0	2Y	24	8/1/2006	STD		2	0	0	0	0
7/1/2006	LAKE ELSIN	CA	92530	49	6/28/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	206835.27	9/1/2004	2	WHOLESAI	593	0	2Y	24	8/1/2006	STD		1	0	0	0	0
	WESTON	FL	33332	32	4/29/2004	230000	S				19.97		C	N	WHOLESAI	100	45953.48	9/1/2004	0	WHOLESAI	654	184000	FX					0	0	0	0	0
6/1/2006	PHILADELF	PA	19143	47	5/12/2004	0	Z		24	24	89.78	7/1/2006	C	Y	WHOLESAI	90	73682.17	9/1/2004	2	WHOLESAI	589	0	2Y	24	5/1/2006		9	0	0	0	0	0
6/1/2006	ALTAMONT	FL	32714	49	5/25/2004	0	Z		24	24	77.24	7/1/2006	C	Y	WHOLESAI	77.42	119792.34	9/1/2004	2	WHOLESAI	538	0	2Y	24	5/1/2006	STD		3	0	0	0	0
6/1/2006	CRANSTON	RI	2920	40	5/28/2004	229000	S		24	24	94.81	7/1/2006	C	Y	WHOLESAI	95	217408.41	9/1/2004	2	WHOLESAI	625	0	2Y	12	5/1/2005	10B		0	0	0	0	0
6/1/2006	ADAIRSVILI	GA	30103	44	5/25/2004	0	L		24	24	74.84	7/1/2006	C	N	WHOLESAI	75	80193.35	9/1/2004	2	WHOLESAI	651	0	2Y					0	0	0	0	0
6/1/2007	FORT WOF	TX	76019	10	6/10/2004	57400	S		36	36	89.85	7/1/2007	C	Y	WHOLESAI	90	51602.74	9/1/2004	2	WHOLESAI	663	0	3Y	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	ECORSE	MI	48229	41	5/25/2004	0	Z		24	24	89.72	7/1/2006	C	Y	WHOLESAI	90	71024.24	9/1/2004	2	WHOLESAI	662	0	2Y	24	5/1/2006		3	0	0	0	0	0
5/1/2006	CAPE COR	FL	33993	46	5/5/2004	315000	S		24	24	89.73	6/1/2006	C	Y	WHOLESAI	90	283082.09	9/1/2004	2	WHOLESAI	582	0	2Y	24	5/1/2008	STD		0	0	0	0	0
7/1/2007	GREENSBC	NC	27405	44	6/8/2004	0	Z		36	36	89.93	8/1/2007	C	N	WHOLESAI	70	66468.3	9/1/2004	2	WHOLESAI	548	0	3Y					0	0	1	0	0
6/1/2006	PHOENIX	AZ	85041	50	5/28/2004	0	Z		24	24	89.82	7/1/2006	C	Y	WHOLESAI	50	98934.9	9/1/2004	2	WHOLESAI	554	0	2Y	36	5/1/2007	STD		1	0	0	0	0
	LOUISVILLI	KY	40213	38	6/18/2004	0	L				89.8		C	Y	FLOW	90	70997.28	9/1/2004	0	CORRESPC	633	0	FX	36	6/1/2007	STD		0	0	0	0	0
	CLINTON	TN	37716	53	5/12/2004	0	Z				69.88		C	Y	WHOLESAI	70	81108.14	9/1/2004	0	WHOLESAI	528	0	FX	36	5/1/2007	STD		2	0	0	0	0
	EAST CLEV	OH	44112	32	4/30/2004	77000	Z				84.8		C	N	WHOLESAI	95	65373.63	9/1/2004	0	WHOLESAI	508	7700	FX					0	0	0	0	0
7/1/2008	SILVER SPI	MD	20901	40	6/3/2004	202000	Z		24	24	79.67	8/1/2008	C	N	WHOLESAI	100	161600	9/1/2004	2	WHOLESAI	836	40400	2Y					0	0	0	0	0
	NEWARK	NJ	7105	48	5/5/2004	495000	S				94.76		J	N	WHOLESAI	95	469849.07	9/1/2004	0	WHOLESAI	693	0	FX					0	0	0	0	0
	CLEVELAN	OH	44121	50	5/12/2004	0	Z				79.74		C	N	WHOLESAI	80	95785.82	9/1/2004	0	WHOLESAI	613	0	FX					0	0	0	0	0
	MYRTLE BI	SC	29588	31	5/27/2004	0	Z				74.23		C	N	WHOLESAI	74.34	56472.5	9/1/2004	0	WHOLESAI	529	0	FX					0	0	0	0	0
7/1/2006	MIAMI	FL	33015	36	6/25/2004	185000	S		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	143000	9/1/2004	2	WHOLESAI	513	0	2Y	24	8/1/2006	STD		0	0	0	0	0
7/1/2006	CALEXICO	CA	92231	30	6/1/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	146095.77	9/1/2004	2	WHOLESAI	558	0	2Y	24	8/1/2006	STD		0	0	0	0	0
6/1/2007	TRENTON	NJ	8611	32	5/13/2004	83900	S		36	36	89.78	7/1/2007	C	N	WHOLESAI	90	75447.49	9/1/2004	2	WHOLESAI	748	0	3Y					0	0	0	0	0
7/1/2006	SURPRISE	AZ	85379	47	6/15/2004	162032	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	137618.48	9/1/2004	2	WHOLESAI	638	0	2Y	24	8/1/2006	STD		1	0	0	0	0
7/1/2007	PALOS HILI	IL	60465	44	6/8/2004	87900	S		36	36	89.69	8/1/2007	C	N	WHOLESAI	89.8	78930	9/1/2004	2	WHOLESAI	601	0	3Y					0	0	0	0	0
	RED LION	PA	17356	39	5/28/2004	86900	Z				94.83		C	Y	WHOLESAI	95	82454.81	9/1/2004	0	WHOLESAI	590	0	FX	36	5/1/2007		9	0	0	0	0	0
6/1/2007	VALLEY ST	NY	11580	38	5/24/2004	0	S		36	36	74.88	7/1/2007	C	N	WHOLESAI	75	318583.01	9/1/2004	2	WHOLESAI	544	0	3Y					0	0	1	0	0
	LAS VEGAS	NV	89142	36	5/11/2004	112000	Z				19.98		C	N	WHOLESAI	100	22392.99	9/1/2004	0	WHOLESAI	620	89600	FX					0	0	0	0	0
	DARLINGTO	SC	29532	30	5/28/2004	98000	Z				84.8		C	N	WHOLESAI	95	83233.71	9/1/2004	0	WHOLESAI	609	9800	FX					0	0	0	0	0
	MARTINEZ	CA	94553	50	5/17/2004	0	L				84.81		J	Y	WHOLESAI	85	467153.05	9/1/2004	0	WHOLESAI	539	0	FX	36	5/1/2007	STD		0	0	0	0	0
	PATERSON	NJ	7522	50	5/14/2004	310500	Z				84.8		C	N	WHOLESAI	85	263298.49	9/1/2004	0	WHOLESAI	650	0	FX					0	0	0	0	0
	HARTSVILL	SC	29550	32	5/15/2004	83000	Z				79.83		C	N	WHOLESAI	80	66351.8	9/1/2004	0	WHOLESAI	593	0	FX					0	0	0	0	0
7/1/2007	ROSEBURG	OR	97470	35	6/15/2004	0	Z		36	36	79.87	8/1/2007	C	Y	WHOLESAI	80	163872.06	9/1/2004	2	WHOLESAI	559	0	3Y	36	8/1/2007	STD		0	0	0	0	0
	EL PASO	TX	79925	31	5/17/2004	0	S				79.75		C	N	WHOLESAI	80	126739.2	9/1/2004	0	WHOLESAI	610	0	FX					0	0	0	0	0
5/1/2007	WESTBURY	NY	11590	28	5/21/2004	0	S		36	36	84.97	7/1/2007	C	N	WHOLESAI	85.23	299700.77	9/1/2004	2	WHOLESAI	563	0	3Y					0	0	0	0	0
	MISSOURI	TX	77489	38	5/10/2004	0	Z				77.12		C	Y	WHOLESAI	77.38	64844.27	9/1/2004	0	WHOLESAI	593	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2006	PHOENIX	AZ	85007	20	5/14/2004	0	S		24	24	89.89	7/1/2006	C	Y	WHOLESAI	70	83212.33	9/1/2004	2	WHOLESAI	535	0	2Y	24	5/1/2006	STD		0	0	1	0	0
6/1/2006	BETTENDO	IA	52722	11	5/18/2004	0	Z		24	24	89.77	7/1/2006	C	N	WHOLESAI	90	70591.37	9/1/2004	2	WHOLESAI	600	0	2Y					0	0	0	0	0
6/1/2008	PLAINFIELI	IL	60544	49	5/28/2004	191000	Z		24	24	84.39	7/1/2006	C	N	WHOLESAI	84.55	161393.82	9/1/2004	2	WHOLESAI	520	0	2Y					0	0	0	0	0
	COMPTON	CA	90222	24	6/3/2004	115000	S				84.85		C	Y	WHOLESAI	85	97634.75	9/1/2004	0	WHOLESAI	556	0	FX	36	6/1/2007	STD		0	0	0	0	0
	VICTORVIL	CA	92392	16	6/3/2004	0	Z				86.67		C	Y	WHOLESAI	86.8	183007.12	9/1/2004	0	WHOLESAI	668	0	FX	36	6/1/2007	STD		1	0	0	0	0
	PHOENIX	AZ	85009	33	5/20/2004	0	Z				79.85		C	Y	WHOLESAI	80	71066.92	9/1/2004	0	WHOLESAI	610	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2008	MEMPHIS	TN	38108	13	6/8/2004	0	S		24	24	84.89	8/1/2008	C	Y	WHOLESAI	85	50117.35	9/1/2004	2	WHOLESAI	553	0	2Y	24	8/1/2008	STD		0	0	0	0	0
6/1/2006	KANSAS CI	MO	64127	41	6/8/2004	83750	S		24	24	89.8	7/1/2006	C	N	WHOLESAI	90	75318.49	9/1/2004	2	WHOLESAI	636	0	2Y					0	0	0	0	0
7/1/2006	NAPLES	FL	34116	39	6/15/2004	0	S		24	24	84.73	8/1/2006	C	Y	WHOLESAI	84.86	157000	9/1/2004	2	WHOLESAI	552	0	2Y	24	8/1/2008	STD		0	0	0	0	0
	NORTH FO	CA	93643	44	5/18/2004	0	Z				79.81		C	Y	WHOLESAI	80	119714.64	9/1/2004	0	WHOLESAI	591	0	FX	36	5/1/2007	STD		3	0	0	0	0
	SAN FERN	CA	91340	29	5/7/2004	0	S				53.94		C	Y	WHOLESAI	54.1	184835.43	9/1/2004	0	WHOLESAI	628	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2008	DETROIT	MI	48238	44	6/9/2004	0	Z		24	24	84.9	8/1/2008	C	Y	WHOLESAI	85	68809.97	9/1/2004	2	WHOLESAI	521	0	2Y	36	6/1/2007		3	2	0	0	0	0
6/1/2006	LEOMINSTI	MA	1453	30	5/5/2004	0	Z		24	24	87.22	7/1/2006	C	Y	WHOLESAI	87.39	200873.13	9/1/2004	2	WHOLESAI	508	0	2Y	24	5/1/2008		2	0	0	0	0	0
7/1/2008	LATHROP	CA	95330	39	6/30/2004	0	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	288800	9/1/2004	2	WHOLESAI	627	72200	2Y	24	8/1/2006	STD		0	0	0	0	0
	SEABECK	WA	98380	43	6/22/2004	0	Z				79.45		C	Y	WHOLESAI	79.59	124845.53	9/1/2004	0	WHOLESAI	669	0	FX	36	8/1/2007	STD		0	0	0	0	0
	PORT ORC	WA	98366	50	6/25/2004	0	L				72.61		C	Y	WHOLESAI	72.73	136000	9/1/2004	0	WHOLESAI	689	0	FX	36	6/1/2007	STD		0	0	0	0	0
	CLEVELAN	OH	44102	42	5/5/2004	0	Z				89.82		C	N	WHOLESAI	90	62959.41	9/1/2004	0	WHOLESAI	530	0	FX					1	0	0	0	0
7/1/2008	MILWAUKE	WI	53210	49	6/10/2004	0	Z		24	24	89.87	8/1/2008	C	Y	WHOLESAI	90	141195.13	9/1/2004	2	WHOLESAI	635	0	2Y	24	8/1/2008		11	0	0	0	0	0
7/1/2006	GREENVILI	MI	48838	49	6/8/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	99822.83	9/1/2004	2	WHOLESAI	662	0	2Y	36	6/1/2007		3	0	0	0	0	0
6/1/2008	CONCORD	CA	94520	42	5/11/2004	0	S		24	24	94.73	7/1/2006	J	Y	WHOLESAI	95	379639.17	9/1/2004	2	WHOLESAI	675	0	2Y	24	5/1/2008	STD		0	0	0	0	0
6/1/2006	ROMOLAND	CA	92585	28	6/10/2004	0	Z		24	24	79.8	7/1/2006	C	Y	WHOLESAI	80	167723.78	9/1/2004	2	WHOLESAI	716	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	BARTOW	FL	33830	28	5/20/2004	169900	Z				19.68		C	N	WHOLESAI	100	33453.31	9/1/2004	0	WHOLESAI	667	135920	FX					0	0	0	0	0
	HESPERIA	CA	92345	40	5/7/2004	199000	S				19.97		C	N	WHOLESAI	100	39767.88	9/1/2004	0	WHOLESAI	785	159200	FX					0	0	0	0	0
6/1/2006	PERRIS	CA	92570	47	5/13/2004	0	S		24	24	89.84	7/1/2006	C	Y	WHOLESAI	90	161846.35	9/1/2004	2	WHOLESAI	551	0	2Y	24	5/1/2008	STD		1	0	0	0	0
6/1/2006	DETROIT	MI	48238	31	5/25/2004	70000	Z		24	24	89.85	7/1/2006	C	Y	WHOLESAI	95	62964.5	9/1/2004	2	WHOLESAI	588	3500	2Y	24	5/1/2006		3	0	0	0	0	0
	EL PASO	TX	79936	45	5/11/2004	0	S				79.25		C	N	WHOLESAI	80	109260.18	9/1/2004	0	WHOLESAI	598	0	FX					0	0	0	0	0
7/1/2008	MESA	AZ	85204	33	6/10/2004	129000	S		24	24	89.88	8/1/2008	C	Y	WHOLESAI	90	118100	9/1/2004	2	WHOLESAI	582	0	2Y	24	8/1/2008	STD		0	0	0	0	0
6/1/2006	KANSAS CI	MO	64130	49	5/18/2004	0	Z		24	24	89.84	7/1/2006	C	Y	WHOLESAI	90	54833.91	9/1/2004	2	WHOLESAI	560	0	2Y	24	5/1/2006	5B		0	0	0	0	0
	NATCHITO	LA	71457	37	6/11/2004	91000	Z				84.87		C	Y	WHOLESAI	85	77350	9/1/2004	0	WHOLESAI	602	0	FX	36	8/1/2007		4	0	0	0	0	0

| | | |

| | | |

7/1/2006	PHOENIX	AZ	85017	46	6/10/2004	135000	L		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	114750	9/1/2004	2	WHOLESAL	626	0	ZY	24	6/1/2006	STD		0	0	0	0	0	0
	TINLEY PAI	IL	60477	37	5/19/2004	0	S				74.88		C	N	WHOLESAL	75	168659.72	9/1/2004	0	WHOLESAL	529	0	FX					2	2	1	0	0	0
	ESCALON	CA	95320	27	6/4/2004	0	Z				84.67		C	Y	WHOLESAL	85	323801.81	9/1/2004	0	WHOLESAL	738	0	FX	36	8/1/2007	STD		0	0	0	0	0	0
	LAS VEGAS	NV	89131	35	5/7/2004	285000	S				19.98		C	N	WHOLESAL	100	56955.04	9/1/2004	0	WHOLESAL	698	228000	FX					0	0	0	0	0	0
	PHOENIX	AZ	85029	36	5/18/2004	135000	S				19.98		C	N	WHOLESAL	100	26990.68	9/1/2004	0	WHOLESAL	654	108000	FX					0	0	0	0	0	0
	SANTA ANA	CA	92701	46	6/2/2004	0	S				94.55		C	Y	WHOLESAL	94.88	331410.91	9/1/2004	0	WHOLESAL	645	0	FX	36	8/1/2007	STD		0	0	0	0	0	0
6/1/2007	LITTLEROC	CA	93543	50	5/4/2004	0	Z		36	36	89.69	7/1/2007	C	Y	WHOLESAL	90	224741.38	9/1/2004	2	WHOLESAL	593	0	3Y	36	5/1/2007	STD		0	0	0	0	0	0
6/1/2007	SIOUX CITY	IA	51106	48	5/19/2004	0	S		36	36	94.81	7/1/2007	C	N	WHOLESAL	95	305694.74	9/1/2004	2	WHOLESAL	585	0	3Y					2	0	0	0	0	0
7/1/2006	EVERETT	WA	98203	19	6/9/2004	0	Z		24	24	89.96	8/1/2006	C	N	WHOLESAL	70	112000	9/1/2004	2	WHOLESAL	525	0	2Y					0	0	0	0	0	0
	GRANITE B	CA	95746	38	6/9/2004	0	Z				74.85		J	Y	WHOLESAL	75	656250	9/1/2004	0	WHOLESAL	633	0	FX	36	8/1/2007	STD		0	0	0	0	0	1
	ROCKFORI	IL	61109	48	5/24/2004	0	Z				83.45		C	N	WHOLESAL	83.59	53438.46	9/1/2004	0	WHOLESAL	538	0	FX					0	0	0	0	0	0
6/1/2006	MIAMI	FL	33177	31	5/10/2004	0	Z		24	24	74.85	7/1/2006	C	Y	WHOLESAL	75	141564.85	9/1/2004	2	WHOLESAL	514	0	2Y	36	5/1/2007	STD		1	0	0	0	0	0
6/1/2007	LEXINGTOI	SC	29072	45	5/27/2004	0	Z		36	36	89.8	7/1/2007	C	N	WHOLESAL	90	122308.24	9/1/2004	2	WHOLESAL	556	0	3Y					0	0	0	0	0	0
6/1/2006	DALTON	GA	30721	44	5/10/2004	0	Z		24	24	89.83	7/1/2006	C	N	WHOLESAL	90	80949.91	9/1/2004	2	WHOLESAL	601	0	2Y					0	0	0	0	0	0
6/1/2006	FLORENCE	KY	41042	35	5/5/2004	0	Z		24	24	89.84	7/1/2006	C	Y	WHOLESAL	70	70590.45	9/1/2004	2	WHOLESAL	585	0	2Y	24	5/1/2006	STD		7	3	0	0	0	0
	SUNRISE	FL	33351	9	5/18/2004	124900	L				19.97		C	N	WHOLESAL	100	24958.03	9/1/2004	0	WHOLESAL	682	99920	FX					0	0	0	0	0	0
7/1/2006	CLERMONT	FL	34711	40	6/1/2004	157000	S		24	24	89.86	8/1/2006	C	N	WHOLESAL	90	141206.15	9/1/2004	2	WHOLESAL	594	0	2Y					0	0	0	0	0	0
7/1/2006	GERMANTC	MD	20874	49	6/28/2004	0	Z		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	153000	9/1/2004	2	WHOLESAL	545	0	2Y					0	0	0	0	0	0
6/1/2006	NAPLES	FL	34120	39	5/13/2004	0	S		24	24	89.8	7/1/2006	C	Y	WHOLESAL	90	278588.73	9/1/2004	2	WHOLESAL	585	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0
	MIAMI	FL	33150	26	5/26/2004	0	S				59.7		C	Y	WHOLESAL	60	74750.75	9/1/2004	0	WHOLESAL	613	0	FX	36	5/1/2007	STD		1	0	0	0	0	0
6/1/2006	ISLIP	NY	11751	34	5/14/2004	0	S		24	24	89.8	7/1/2006	C	N	WHOLESAL	90	319265.25	9/1/2004	2	WHOLESAL	613	0	2Y					1	0	0	0	0	0
7/1/2006	CINCINNAT	OH	45224	39	6/11/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	91278.74	9/1/2004	2	WHOLESAL	562	0	2Y	24	6/1/2006		6	0	0	0	0	0
	HEMPSTEA	NY	11550	45	6/1/2004	250000	S				94.88		C	Y	WHOLESAL	95	237353.13	9/1/2004	0	WHOLESAL	669	0	FX	12	6/1/2005		6	0	0	0	0	0	0
7/1/2007	WHEATON	IL	60187	33	6/7/2004	0	S		36	36	89.9	8/1/2007	C	N	WHOLESAL	90	229500	9/1/2004	2	WHOLESAL	665	0	3Y					0	0	0	0	0	0
	EUCLID	OH	44132	28	5/11/2004	0	Z				84.79		C	Y	WHOLESAL	85	59451.22	9/1/2004	0	WHOLESAL	609	0	FX	36	5/1/2007		8	1	0	0	0	0	0
	WAREHAM	MA	2571	23	6/8/2004	0	S				24.97		C	Y	WHOLESAL	25	74957.29	9/1/2004	0	WHOLESAL	551	0	FX	36	6/1/2007		2	1	0	0	0	0	0
6/1/2006	BELHAVEN	NC	27810	41	5/7/2004	80000	Z		24	24	84.75	7/1/2006	C	N	WHOLESAL	85	67847.25	9/1/2004	2	WHOLESAL	638	0	2Y					0	0	0	0	0	0
7/1/2007	WICHITA	KS	67220	37	6/8/2004	0	S		36	36	84.87	8/1/2007	C	N	WHOLESAL	85	75593.85	9/1/2004	2	WHOLESAL	652	0	3Y					0	0	0	0	0	0
6/1/2006	SCOTTSDA	AZ	85258	37	5/27/2004	0	S		24	24	73.37	7/1/2006	J	Y	WHOLESAL	73.47	359845.78	9/1/2004	2	WHOLESAL	525	0	2Y	24	5/1/2006	STD		0	0	0	0	1	0
6/1/2006	MOUNT SIN	NY	11768	50	5/24/2004	415000	S		24	24	94.79	7/1/2006	J	N	WHOLESAL	95	393960.32	9/1/2004	2	WHOLESAL	761	0	2Y					0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85713	31	6/14/2004	0	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	73800	9/1/2004	2	WHOLESAL	584	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
6/1/2006	LYNWOOD	CA	90262	49	5/7/2004	0	S		24	24	89.81	7/1/2006	C	Y	WHOLESAL	90	275205.62	9/1/2004	2	WHOLESAL	573	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0
	HOLLYWOI	FL	33020	36	6/3/2004	0	S				83.53		C	Y	WHOLESAL	83.73	174859.36	9/1/2004	0	WHOLESAL	573	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	HOLLYWOI	FL	33023	32	6/8/2004	0	S		24	24	79.38	8/1/2006	C	Y	WHOLESAL	79.52	131685.23	9/1/2004	2	WHOLESAL	544	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2007	HUNTINGTI	NY	11746	36	6/16/2004	325000	L		36	36	89.86	8/1/2007	C	N	WHOLESAL	90	292267.24	9/1/2004	2	WHOLESAL	647	0	3Y					0	0	0	0	0	0
6/1/2007	MINNEAPO	MN	55411	34	5/28/2004	158000	S		36	36	89.85	7/1/2007	C	Y	WHOLESAL	90	142123.13	9/1/2004	2	WHOLESAL	585	0	3Y	36	5/1/2007		13	2	0	0	0	0	0
	TAVARES	FL	32778	27	5/21/2004	0	Z				79.88		C	Y	WHOLESAL	80	60731.17	9/1/2004	0	WHOLESAL	568	0	FX	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2006	PONTIAC	MI	48341	29	6/11/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAL	95	132050	9/1/2004	2	WHOLESAL	658	0	2Y	36	6/1/2007		3	0	0	0	0	0	0
	GLENDALE	AZ	85301	25	5/18/2004	0	S				79.83		C	Y	WHOLESAL	80	88336.97	9/1/2004	0	WHOLESAL	595	0	FX	36	5/1/2007	STD		0	0	0	0	0	0
	KANSAS CI	MO	64131	50	5/14/2004	0	Z				79.86		C	Y	WHOLESAL	80	86301.24	9/1/2004	0	WHOLESAL	512	0	FX	36	5/1/2007	SA		2	0	0	0	0	0
	FRESNO	CA	93722	39	5/13/2004	228350	Z				19.97		C	N	WHOLESAL	99.99	45621.95	9/1/2004	0	WHOLESAL	743	182650	FX					0	0	0	0	0	0
6/1/2006	ROYAL	AR	71968	50	5/29/2004	0	Z		24	24	89.78	7/1/2006	C	Y	WHOLESAL	90	292014.32	9/1/2004	2	WHOLESAL	592	0	2Y	24	5/1/2006		22	0	0	0	0	0	0
7/1/2007	ATCO	NJ	8004	31	6/8/2004	103000	S		36	36	89.9	8/1/2007	C	N	WHOLESAL	90	92700	9/1/2004	2	WHOLESAL	676	0	3Y					0	0	0	0	0	0
	PORT ORC	WA	98367	28	5/24/2004	0	Z				86.2		C	Y	WHOLESAL	86.42	139764.07	9/1/2004	0	WHOLESAL	669	0	FX	36	5/1/2007	STD		0	0	0	0	0	0
6/1/2006	WEST CAR	OH	45449	45	5/17/2004	0	S		24	24	94.83	7/1/2006	C	Y	WHOLESAL	95	50319.67	9/1/2004	2	WHOLESAL	616	0	2Y	24	5/1/2006		8	0	0	0	0	0	0
	GOLDEN SI	AZ	86436	23	6/14/2004	73000	L				84.9		C	Y	WHOLESAL	85	62012.79	9/1/2004	0	WHOLESAL	667	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
	CRANSTOI	RI	2920	33	5/26/2004	0	Z				19.97		C	N	WHOLESAL	100	41956.73	9/1/2004	0	WHOLESAL	700	168000	FX					0	2	0	0	0	0
	FORT LAUI	FL	33309	40	5/4/2004	183000	S				19.98		C	N	WHOLESAL	100	36575.42	9/1/2004	0	WHOLESAL	871	146400	FX					0	0	0	0	0	0
6/1/2007	NEWARK	NJ	7105	17	5/26/2004	0	L		36	36	89.81	7/1/2007	C	N	WHOLESAL	90	161888.51	9/1/2004	2	WHOLESAL	631	0	3Y					2	0	0	0	0	0
	SAN BERN	CA	92407	44	5/20/2004	155000	S				19.98		C	N	WHOLESAL	100	30989.65	9/1/2004	0	WHOLESAL	660	124000	FX					0	0	0	0	0	0
6/1/2006	OXFORD	MS	38655	24	5/28/2004	0	Z		24	24	89.72	7/1/2006	C	Y	WHOLESAL	90	193299.88	9/1/2004	2	WHOLESAL	582	0	2Y	24	5/1/2006		4	0	0	0	0	0	0
6/1/2007	WOODSTO	GA	30188	19	5/13/2004	0	S		36	36	89.8	7/1/2007	C	N	WHOLESAL	90	169973.76	9/1/2004	2	WHOLESAL	550	0	3Y					0	0	0	0	0	0
	LATONIA	KY	41015	37	5/26/2004	0	Z				89.83		C	Y	WHOLESAL	90	67417.07	9/1/2004	0	WHOLESAL	520	0	FX	36	5/1/2007	STD		1	0	0	0	0	0
7/1/2007	PATERSON	NJ	7504	25	6/9/2004	322000	S		36	36	79.89	8/1/2007	C	N	WHOLESAL	80	257600	9/1/2004	2	WHOLESAL	591	0	3Y					0	0	0	0	0	0
6/1/2006	INDIO	CA	92201	19	5/7/2004	339900	S		24	24	94.82	7/1/2006	C	Y	WHOLESAL	95	322495.97	9/1/2004	2	WHOLESAL	677	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0
6/1/2006	LA MIRADA	CA	90638	47	5/13/2004	0	S		24	24	94.77	7/1/2006	J	Y	WHOLESAL	95	393933.16	9/1/2004	2	WHOLESAL	657	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0
6/1/2006	VANCOUVE	WA	98666	34	6/9/2004	0	S		24	24	84.79	7/1/2006	C	Y	WHOLESAL	85	139909.54	9/1/2004	2	WHOLESAL	622	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0
6/1/2006	INDIO	CA	92201	19	5/7/2004	380000	S		24	24	94.82	7/1/2008	J	Y	WHOLESAL	95	360542.7	9/1/2004	2	WHOLESAL	636	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0
6/1/2006	WEST PALI	FL	33415	46	5/19/2004	182120	S		24	24	89.79	7/1/2006	C	Y	WHOLESAL	89.99	163646.15	9/1/2004	2	WHOLESAL	617	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0
	SALT LAKE	UT	84118	42	5/6/2004	116450	S				19.98		C	N	WHOLESAL	100	23280.94	9/1/2004	0	WHOLESAL	714	93160	FX					0	0	0	0	0	0
	GEORGETI	SC	29440	35	5/24/2004	0	Z				79.34		C	N	WHOLESAL	80	71206.3	9/1/2004	0	WHOLESAL	605	0	FX					0	0	0	0	0	0
6/1/2007	POMPANO	FL	33068	42	5/13/2004	0	Z		36	36	89.83	7/1/2007	C	N	WHOLESAL	99.7	120525.42	9/1/2004	2	WHOLESAL	519	13000	3Y					1	0	0	0	0	0
7/1/2007	EAST HAVE	CT	6512	26	6/30/2004	200000	S		36	36	89.9	8/1/2007	C	Y	WHOLESAL	90	180000	9/1/2004	2	WHOLESAL	685	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2006	PORTLANC	OR	97203	35	6/9/2004	0	S		24	24	84.77	7/1/2006	C	Y	WHOLESAL	85	110289.8	9/1/2004	2	WHOLESAL	622	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0
	BIRMINGH	MI	48009	44	5/10/2004	233200	S				74.79		C	Y	WHOLESAL	75	174738.79	9/1/2004	0	WHOLESAL	634	0	FX	36	5/1/2007		3	0	0	0	0	0	0
	BURTRUM	MN	56318	30	6/8/2004	0	Z				89.88		C	Y	WHOLESAL	70	88900	9/1/2004	0	WHOLESAL	701	0	FX	36	6/1/2007		13	0	0	0	0	0	0
	SICKLERVI	NJ	8081	29	5/21/2004	79500	Z				89.84		C	N	WHOLESAL	90	71463	9/1/2004	0	WHOLESAL	602	0	FX					0	0	0	0	0	0
	MARYSVILI	WA	98270	39	5/11/2004	0	S				19.98		C	N	WHOLESAL	100	51158.62	9/1/2004	0	WHOLESAL	708	204800	FX					0	0	0	0	0	0
7/1/2007	JOLIET	IL	60438	46	6/21/2004	63005	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	56704	9/1/2004	2	WHOLESAL	560	0	3Y					0	0	0	0	0	0
6/1/2006	PORTLANC	OR	97217	38	6/9/2004	0	S		24	24	84.78	7/1/2006	C	Y	WHOLESAL	85	169568.93	9/1/2004	2	WHOLESAL	622	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0
7/1/2007	SALT LAKE	UT	84118	40	6/10/2004	126000	S		36	36	94.87	8/1/2007	C	Y	WHOLESAL	95	119616.36	9/1/2004	2	WHOLESAL	752	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
	INDIANAPC	IN	46203	38	5/6/2004	68000	Z				89.78		C	Y	WHOLESAL	90	61099.37	9/1/2004	0	WHOLESAL	713	0	FX	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85019	21	6/9/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	105300	9/1/2004	2	WHOLESAL	562	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0
7/1/2006	DERBY	CT	6418	45	6/25/2004	0	S		24	24	94.9	8/1/2006	C	Y	WHOLESAL	95	237370.27	9/1/2004	2	WHOLESAL	628	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	THREE RIV	MI	49093	43	6/9/2004	0	Z		24	24	83.63	8/1/2006	C	Y	WHOLESAL	83.81	87882.02	9/1/2004	2	WHOLESAL	540	0	2Y	36	6/1/2007		3	0	0	0	0	0	0
	PARAMOUI	CA	90723	17	5/25/2004	0	L				89.32		C	Y	WHOLESAL	90	277604.27	9/1/2004	0	WHOLESAL	595	0	FX	24	5/1/2006	STD		2	0	0	0	0	0
6/1/2006	AMERICAN	CA	94503	48	5/28/2004	0	S		24	24	89.68	7/1/2006	J	Y	WHOLESAL	90	470314.04	9/1/2004	2	WHOLESAL	593	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0

| | | |

| | | |

7/1/2006	TUCSON AZ	85745	42	6/18/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	187056.12	9/1/2004	2	WHOLESAI	571	0	2Y	24	6/1/2006	STD		2	0	0	0	0
	LAKE STEV	WA 98258	23	5/28/2004	0	Z				64.55		C	Y	WHOLESAI	64.61	156950.92	9/1/2004	0	WHOLESAI	521	0	FX	36	5/1/2007	STD		0	0	0	0	1
	BONNEY LA	WA 98390	42	6/16/2004	0	Z				82.8		C	Y	WHOLESAI	82.78	119886.13	9/1/2004	0	WHOLESAI	668	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	ROXBURY MA	2119	37	6/2/2004	0	Z		24	24	79.79	7/1/2006	C	Y	WHOLESAI	80	495572.22	9/1/2004	2	WHOLESAI	638	0	2Y	24	6/1/2006		2	1	0	0	0	0
	GREENWO	SC 29649	45	6/8/2004	0	Z				94.75		C	N	WHOLESAI	95	94352.71	9/1/2004	0	WHOLESAI	639	0	FX					0	0	0	0	0
	CLEVELAN	OH 44128	12	5/27/2004	83000	S				89.84		C	N	WHOLESAI	90	74855.68	9/1/2004	0	WHOLESAI	572	0	FX					1	0	0	0	0
6/1/2006	EAST GRAI	CT 6026	49	5/26/2004	220000	S		24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	197687.04	9/1/2004	2	WHOLESAI	573	0	2Y	36	5/1/2007	STD		0	0	0	0	0
7/1/2006	DETROIT MI	48205	13	6/14/2004	80000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	682	0	2Y	24	6/1/2006		3	0	0	0	0	0
6/1/2006	DECATUR GA	30030	38	5/17/2004	0	S		24	24	94.79	7/1/2006	C	N	WHOLESAI	95	294286.84	9/1/2004	2	WHOLESAI	648	0	2Y					1	0	0	0	0
	ELKHORN	NE 68022	46	6/4/2004	0	S				84.77		C	Y	WHOLESAI	84.87	127300	9/1/2004	0	WHOLESAI	556	0	FX	24	6/1/2006	STD		0	0	0	0	0
	INDIANAPC	IN 46222	23	5/7/2004	110000	Z				79.8		C	Y	WHOLESAI	80	87852.44	9/1/2004	0	WHOLESAI	679	0	FX	36	5/1/2007	STD		1	0	0	0	0
7/1/2006	PLYMOUTH	MA 2360	39	6/7/2004	0	S		24	24	74.89	8/1/2006	J	Y	WHOLESAI	75	382500	9/1/2004	2	WHOLESAI	594	0	2Y	36	6/1/2007		2	5	5	0	0	0
	KENNER	LA 70065	40	6/9/2004	0	Z				79.55		C	Y	WHOLESAI	80	131451.03	9/1/2004	0	WHOLESAI	528	0	FX	36	6/1/2007		4	5	0	0	0	0
7/1/2006	NEW BRUN	NJ 8901	48	6/18/2004	0	S		24	24	84.88	8/1/2006	C	N	WHOLESAI	85	238000	9/1/2004	2	WHOLESAI	638	0	2Y					0	0	0	0	0
6/1/2007	CHICAGO IL	60639	45	6/1/2004	265000	S		36	36	89.82	7/1/2007	C	N	WHOLESAI	85	238339.97	9/1/2004	2	WHOLESAI	647	13250	3Y					0	0	0	0	0
6/1/2007	STEINHATC	FL 32359	40	6/1/2004	78000	Z		36	36	79.81	7/1/2007	C	Y	WHOLESAI	80	62350.49	9/1/2004	2	WHOLESAI	621	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	POUGHKEE	NY 12603	48	6/30/2004	0	Z				79.67		C	Y	WHOLESAI	80	200000	9/1/2004	0	WHOLESAI	560	0	FX	12	6/1/2005		6	0	0	0	0	0
	CHICAGO IL	60609	45	5/24/2004	0	Z				89.82		C	N	WHOLESAI	90	130412.25	9/1/2004	0	WHOLESAI	595	0	FX					0	0	0	0	0
	DES PLAIN	IL 60016	49	6/11/2004	0	S				79.91		C	N	WHOLESAI	80	175904.85	9/1/2004	0	WHOLESAI	544	0	FX					2	0	0	0	0
	CLEVELAN	OH 44108	46	5/10/2004	0	S				63.98		C	Y	WHOLESAI	64.1	49969.39	9/1/2004	0	WHOLESAI	559	0	FX	36	5/1/2007		8	0	0	0	0	0
	HOLLIS	NY 11423	29	5/24/2004	0	S				51.51		C	Y	WHOLESAI	51.67	154848.62	9/1/2004	0	WHOLESAI	705	0	FX	12	5/1/2005		6	0	0	0	0	0
	CHICAGO IL	60621	43	5/24/2004	0	Z				89.82		C	N	WHOLESAI	90	67454.45	9/1/2004	0	WHOLESAI	595	0	FX					0	0	0	0	0
	NEW ORLE	LA 70126	54	6/14/2004	0	Z				74.91		C	Y	WHOLESAI	75	71957.27	9/1/2004	0	WHOLESAI	514	0	FX	36	6/1/2007		4	3	0	0	0	0
6/1/2006	LAS VEGAS	NV 89148	45	5/25/2004	156457	Z		24	24	84.84	7/1/2006	C	Y	WHOLESAI	85	132819.52	9/1/2004	2	WHOLESAI	525	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	LOS ANGEI	CA 90016	37	5/17/2004	310000	L				19.97		C	N	WHOLESAI	100	81971.37	9/1/2004	0	WHOLESAI	683	243000	FX					0	0	0	0	0
6/1/2006	CORAL SPI	FL 33065	37	5/12/2004	0	Z		24	24	83	7/1/2006	C	Y	WHOLESAI	83.25	80578.13	9/1/2004	2	WHOLESAI	532	0	2Y	24	5/1/2006	STD		3	0	0	0	0
7/1/2006	PHOENIX AZ	85020	25	6/10/2004	0	Z		24	24	77.84	8/1/2006	C	Y	WHOLESAI	78.06	78438.52	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	TACOMA WA	98468	22	6/4/2004	0	L		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	215842.08	9/1/2004	2	WHOLESAI	650	0	2Y	24	6/1/2006	STD		2	0	0	0	0
7/1/2006	CITRUS HE	CA 95621	17	6/7/2004	0	Z		24	24	84.8	8/1/2006	C	Y	WHOLESAI	84.93	230826.83	9/1/2004	2	WHOLESAI	556	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	APACHE JU	AZ 85220	39	5/11/2004	123000	Z				19.98		C	N	WHOLESAI	100	24591.51	9/1/2004	0	WHOLESAI	602	98400	FX					0	0	0	0	0
6/1/2007	PRINEVILLI	OR 97754	35	6/23/2004	0	S		36	36	83.7	7/1/2007	C	Y	FLOW	83.87	129910.08	9/1/2004	2	CORRESPC	639	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	AURORA IL	60505	44	6/14/2004	151000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	135900	9/1/2004	2	WHOLESAI	568	0	2Y					0	0	0	0	0
6/1/2006	STOCKTON	CA 95215	42	5/20/2004	0	S		24	24	89.77	7/1/2006	C	Y	WHOLESAI	90	179793.74	9/1/2004	2	WHOLESAI	564	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	SACRAMEI	CA 95842	44	7/15/2004	110000	S				94.87		C	Y	WHOLESAI	95	104430.59	9/1/2004	0	WHOLESAI	683	0	FX	36	7/1/2007	STD		0	0	0	0	0
	LONGVIEW	TX 75604	45	5/19/2004	0	Z				79.82		C	N	WHOLESAI	80	69898.81	9/1/2004	0	WHOLESAI	584	0	FX					0	0	0	0	0
	GIG HARBC	WA 98329	44	5/17/2004	87500	Z				79.86		C	Y	WHOLESAI	80	69959.3	9/1/2004	0	WHOLESAI	680	0	FX	36	5/1/2007	STD		0	0	0	0	0
	MESA AZ	85208	40	5/12/2004	149000	S				19.98		C	N	WHOLESAI	100	29776.46	9/1/2004	0	WHOLESAI	708	119200	FX					0	0	0	0	0
	VICKSBURI	MS 39180	45	6/3/2004	82100	Z				79.9		C	Y	WHOLESAI	95	65680	9/1/2004	0	WHOLESAI	559	12315	FX	36	6/1/2007		4	0	0	0	0	0
	RIVERSIDE	CA 92504	17	6/9/2004	240000	S				89.67		C	Y	WHOLESAI	90	216000	9/1/2004	0	WHOLESAI	553	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	QUEENS NY	11433	41	6/10/2004	365000	S		36	36	94.86	8/1/2007	J	N	WHOLESAI	95	346750	9/1/2004	2	WHOLESAI	723	0	3Y					0	0	0	0	3
	GRAND RA	MI 49507	49	6/15/2004	0	Z				79.88		C	Y	WHOLESAI	80	67951.27	9/1/2004	0	WHOLESAI	511	0	FX	36	6/1/2007		3	0	0	0	0	0
	FORT LAUI	FL 33315	36	5/10/2004	0	Z				79.87		C	Y	WHOLESAI	80	147917.46	9/1/2004	0	WHOLESAI	514	0	FX	36	5/1/2007	STD		0	1	0	0	0
7/1/2006	DISTRICT H	MD 20747	48	6/11/2004	0	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	167400	9/1/2004	2	WHOLESAI	566	0	2Y					0	0	0	0	0
7/1/2006	JERSEY CI	NJ 7305	32	6/29/2004	144900	Z		24	24	86.14	8/1/2006	C	N	WHOLESAI	86.27	125000	9/1/2004	2	WHOLESAI	554	0	2Y					0	0	0	0	0
	HONOLULU	HI 96822	31	6/7/2004	0	Z				52.19		C	Y	WHOLESAI	52.31	339617.22	9/1/2004	0	WHOLESAI	687	0	FX	36	6/1/2007	STD		0	0	0	0	0
	JACKSONV	FL 32206	22	5/19/2004	0	Z				84.83		C	Y	WHOLESAI	85	51782.95	9/1/2004	0	WHOLESAI	567	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2006	KALAMAZC	MI 49009	55	6/8/2004	0	Z		24	24	74.84	8/1/2006	C	Y	WHOLESAI	75	107511.96	9/1/2004	2	WHOLESAI	632	0	2Y	36	6/1/2007		3	0	0	0	0	0
	NORTH WE	MA 2191	50	6/3/2004	0	S				89.77		C	Y	WHOLESAI	89.88	297323.44	9/1/2004	0	WHOLESAI	583	0	FX	36	6/1/2007		2	0	0	0	0	0
7/1/2006	FRANKLIN	NJ 7882	49	6/29/2004	309000	S		24	24	80.75	8/1/2006	C	N	WHOLESAI	80.91	250000	9/1/2004	2	WHOLESAI	619	0	2Y					0	0	0	0	0
6/1/2006	SAINT LOU	MO 63118	42	6/8/2004	74900	S		24	24	89.8	7/1/2006	C	N	WHOLESAI	90	67359.46	9/1/2004	2	WHOLESAI	636	0	2Y					0	0	0	0	0
7/1/2006	VANCOUVE	WA 98682	43	6/18/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	134100	9/1/2004	2	WHOLESAI	616	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	SCHROEPI	NY 13135	32	6/30/2004	76125	L				94.36		C	Y	WHOLESAI	94.48	71871.53	9/1/2004	0	WHOLESAI	563	0	FX	12	6/1/2005		6	0	0	0	0	0
7/1/2006	JACKSON	TN 38305	46	6/21/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	84542.07	9/1/2004	2	WHOLESAI	722	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	MESA AZ	85202	38	5/18/2004	0	Z				19.98		C	N	WHOLESAI	100	33678.36	9/1/2004	0	WHOLESAI	640	134800	FX					0	0	0	0	0
	GRANITE C	IL 62040	29	5/11/2004	0	Z				94.81		C	N	WHOLESAI	95	70252.35	9/1/2004	0	WHOLESAI	602	0	FX					0	0	0	0	0
	AKRON OH	44307	37	6/15/2004	0	Z				87.85		C	N	WHOLESAI	88	65943.72	9/1/2004	0	WHOLESAI	628	0	FX					0	0	0	0	0
6/1/2007	SKOKIE IL	60076	30	6/2/2004	0	S		36	36	94.71	7/1/2007	C	N	WHOLESAI	94.92	242638.17	9/1/2004	2	WHOLESAI	679	0	3Y					0	0	0	0	0
	MACON GA	31210	35	5/24/2004	0	L				80.09		C	N	WHOLESAI	80.38	112298.44	9/1/2004	0	WHOLESAI	588	0	FX					0	0	0	0	0
7/1/2006	GREELEY PA	18425	17	6/8/2004	0	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	106250	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006		9	2	0	0	0	0
	STRATFOR	CA 93266	29	5/21/2004	0	Z				89.76		C	Y	WHOLESAI	90	73870.04	9/1/2004	0	WHOLESAI	671	0	FX	36	5/1/2007	STD		0	0	0	0	0
8/1/2006	NEW PORT	FL 34652	30	5/29/2004	0	S		24	24	89.9	7/1/2006	C	Y	WHOLESAI	70	55972.45	9/1/2004	2	WHOLESAI	549	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2006	KANSAS CI	MO 64130	42	6/8/2004	86000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	73056.81	9/1/2004	2	WHOLESAI	543	0	2Y	12	6/1/2005	5B		0	0	0	0	0
7/1/2006	NORTH PO	FL 34286	32	6/8/2004	0	L		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	146098.87	9/1/2004	2	WHOLESAI	573	0	2Y	12	6/1/2005	STD		2	1	0	0	0
8/1/2007	PORT CHE	NY 10573	25	6/3/2004	570000	S		36	36	89.82	7/1/2007	J	N	WHOLESAI	90	512654.72	9/1/2004	2	WHOLESAI	724	0	3Y					0	0	0	0	0
8/1/2006	TYNGSBOF	MA 1879	38	5/14/2004	0	S		24	24	79.75	7/1/2006	C	Y	WHOLESAI	80	286103.8	9/1/2004	2	WHOLESAI	560	0	2Y	36	5/1/2007		2	0	0	0	0	0
	BROCKTOI	MA 2301	44	6/23/2004	272000	Z				94.87		C	Y	WHOLESAI	95	258400	9/1/2004	0	WHOLESAI	583	0	FX	36	6/1/2007		2	0	0	0	0	0
7/1/2007	MOUNT VE	NY 10550	35	6/3/2004	375000	S		36	36	94.86	8/1/2007	C	N	WHOLESAI	95	356985.6	9/1/2004	2	WHOLESAI	727	0	3Y					0	0	0	0	0
7/1/2006	STAMFORI	CT 6902	25	6/1/2004	595000	S		24	24	89.88	8/1/2006	J	Y	WHOLESAI	90	535500	9/1/2004	2	WHOLESAI	724	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	RIVERTON	UT 84065	41	5/6/2004	333000	S				19.97		C	N	WHOLESAI	100	66512.16	9/1/2004	0	WHOLESAI	691	266400	FX					0	0	0	0	0
6/1/2007	ELLIJAY GA	30540	34	5/10/2004	120000	S		36	36	79.84	7/1/2007	C	N	WHOLESAI	95	95875.88	9/1/2004	2	WHOLESAI	593	18000	3Y					0	0	0	0	0
6/1/2007	STATEN ISI	NY 10310	35	5/25/2004	0	L		36	36	89.75	7/1/2007	C	N	WHOLESAI	90	305723.37	9/1/2004	2	WHOLESAI	613	0	3Y					0	0	0	0	0
7/1/2007	NORWICH	CT 6360	46	6/15/2004	0	S		36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	190800	9/1/2004	2	WHOLESAI	567	0	3Y	36	6/1/2007	STD		2	0	0	0	0
7/1/2007	BRONX NY	10467	37	6/21/2004	0	S		36	36	89.85	8/1/2007	C	N	WHOLESAI	90	331200	9/1/2004	2	WHOLESAI	694	0	3Y					0	0	0	0	0
	FT. LAUDEI	FL 33351	40	6/3/2004	0	S				89.9		C	Y	WHOLESAI	90	123233.35	9/1/2004	0	WHOLESAI	573	0	FX	36	6/1/2007	STD		1	0	0	0	0
	BROOKLYN	NY 11234	15	6/8/2004	0	S				93.49		C	Y	WHOLESAI	93.62	322772.02	9/1/2004	0	WHOLESAI	611	0	FX	12	6/1/2005		6	1	0	0	0	0
7/1/2006	PASADENA	MD 21122	52	6/4/2004	240000	S		24	24	74.91	8/1/2006	C	N	WHOLESAI	95	180000	9/1/2004	2	WHOLESAI	530	48000	2Y					0	0	0	0	0
	ABBEVILLE	AL 36310	45	6/23/2004	0	Z				74.89		C	Y	WHOLESAI	75	67448.89	9/1/2004	0	WHOLESAI	634	0	FX	36	6/1/2007	STD		1	0	0	0	0

| | | |

| | | |

7/1/2007	ATLANTA	GA	30310	38	6/3/2004	150000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	718	0	3Y	24	6/1/2008	15	0	0	0	0	0
6/1/2007	WILLIAMST	NJ	8094	35	5/13/2004	279520	S		36	36	89.78	7/1/2007	C	N	WHOLESAI	89.98	251298.52	9/1/2004	2	WHOLESAI	552	0	3Y				0	0	0	0	0
6/1/2007	LOWELL	MA	1851	33	6/1/2004	237500	S		24	24	89.75	7/1/2006	C	Y	WHOLESAI	90	213358.71	9/1/2004	2	WHOLESAI	789	0	2Y	24	6/1/2006	2	0	0	0	0	0
7/1/2006	OGDEN	UT	84404	30	6/7/2004	115000	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	95	97750	9/1/2004	2	WHOLESAI	530	11500	2Y	24	6/1/2006 STD		0	0	0	0	0
7/1/2007	CARBONDA	IL	62901	49	6/14/2004	79000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	95	71058.92	9/1/2004	2	WHOLESAI	651	3650	3Y				0	0	0	0	0
7/1/2007	JONESBOF	GA	30238	48	7/1/2004	113000	Z		36	36	84.88	8/1/2007	C	N	WHOLESAI	95	96050	9/1/2004	2	WHOLESAI	527	11300	3Y				0	0	0	0	0
6/1/2006	WABASH	IN	46992	50	5/19/2004	0	Z		24	24	79.8	7/1/2006	C	Y	WHOLESAI	80	123894.79	9/1/2004	2	WHOLESAI	619	0	2Y	36	5/1/2007 STD		5	0	0	0	0
	BUFFALO	NY	14207	43	6/28/2004	59000	S				89.55		C	Y	WHOLESAI	90	52966.5	9/1/2004	0	WHOLESAI	661	0	FX	12	6/1/2005	6	0	0	0	0	0
7/1/2006	KENOSHA	WI	53142	45	6/7/2004	0	Z		24	24	89.86	8/1/2006	C	N	WHOLESAI	90	107876.72	9/1/2004	2	WHOLESAI	527	0	2Y				6	1	0	0	0
	PALM BAY	FL	32905	29	6/1/2004	100000	S				89.91		C	Y	WHOLESAI	90	89953.82	9/1/2004	0	WHOLESAI	580	0	FX	36	6/1/2007 STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48205	39	6/2/2004	75000	S		24	24	89.83	7/1/2006	C	Y	WHOLESAI	90	67456.95	9/1/2004	2	WHOLESAI	602	0	2Y	24	6/1/2006	3	0	0	0	0	0
8/1/2006	MIRAMAR	FL	33023	47	6/2/2004	0	L		24	24	89.93	7/1/2006	C	Y	WHOLESAI	70	94435.18	9/1/2004	2	WHOLESAI	543	0	2Y	36	6/1/2007 STD		0	0	0	0	0
	HONOLULU	HI	96822	48	5/29/2004	0	Z				84.12		C	Y	WHOLESAI	64.29	404300.63	9/1/2004	0	WHOLESAI	734	0	FX	36	5/1/2007 STD		0	0	0	0	1
	MONROEVI	PA	15146	32	6/3/2004	0	S				84.97		C	Y	WHOLESAI	65.38	50639.09	9/1/2004	0	WHOLESAI	605	0	FX	36	6/1/2007	9	0	0	0	0	0
	NEWBURG	ME	4444	25	5/18/2004	0	L				77.94		C	Y	WHOLESAI	78.11	90869.82	9/1/2004	0	WHOLESAI	628	0	FX	36	5/1/2007 STD		0	0	0	0	0
6/1/2006	NORTH LAU	FL	33068	43	5/18/2004	0	Z		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	84430.5	9/1/2004	2	WHOLESAI	619	0	2Y	24	5/1/2006 STD		0	0	0	0	0
6/1/2006	SILVER SPI	NV	89429	48	5/28/2004	0	Z		24	24	84.82	7/1/2006	C	Y	WHOLESAI	85	88278.54	9/1/2004	2	WHOLESAI	655	0	2Y	24	5/1/2006 STD		0	0	0	0	0
7/1/2006	RIMROCK	AZ	86335	35	6/2/2004	111750	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	100496.54	9/1/2004	2	WHOLESAI	638	0	2Y	24	6/1/2006 STD		1	0	0	0	0
	HOUSTON	TX	77071	25	5/24/2004	0	S				73.47		C	N	WHOLESAI	73.68	69932.94	9/1/2004	0	WHOLESAI	717	0	FX				0	0	0	0	0
7/1/2006	FORT PIER	FL	34982	44	6/11/2004	111500	S		24	24	84.91	8/1/2006	C	Y	WHOLESAI	94.78	94775	9/1/2004	2	WHOLESAI	570	10900	2Y	24	6/1/2006 STD		1	0	0	0	0
7/1/2007	CLINTON	MD	20735	44	6/7/2004	0	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	240129.54	9/1/2004	2	WHOLESAI	681	0	3Y				0	0	0	0	0
	LYNN	MA	1902	47	6/15/2004	0	S				84.84		C	Y	WHOLESAI	95	294255	9/1/2004	0	WHOLESAI	645	0	FX	36	6/1/2007	2	0	0	0	0	0
	CARROLLT	TX	75007	43	5/26/2004	0	Z				79.16		C	N	WHOLESAI	80	101247.85	9/1/2004	0	WHOLESAI	663	0	FX				0	0	0	0	0
	PHOENIX	AZ	85033	35	5/14/2004	121000	S				79.78		C	Y	WHOLESAI	100	96828.2	9/1/2004	0	WHOLESAI	653	24200	FX	36	5/1/2007 STD		0	0	0	0	0
	DANSVILLE	NY	14437	37	6/22/2004	106300	S				94.85		C	Y	WHOLESAI	94.97	100887.57	9/1/2004	0	WHOLESAI	612	0	FX	12	6/1/2005	6	0	0	0	0	0
7/1/2006	TUCSON	AZ	85735	24	6/10/2004	118000	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	100300	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006 STD		0	0	0	0	0
	JAMAICA	NY	11434	49	5/13/2004	0	S				94.79		J	Y	WHOLESAI	95	351239.14	9/1/2004	0	WHOLESAI	653	0	FX	12	5/1/2005	6	0	0	0	0	0
	SHEPHERD	KY	40165	45	5/18/2004	0	Z				84.82		C	Y	WHOLESAI	85	97683.06	9/1/2004	0	WHOLESAI	528	0	FX	36	5/1/2007 STD		1	0	0	0	0
7/1/2006	REDWOOD	CA	94063	46	6/7/2004	0	S		24	24	84.8	8/1/2006	J	Y	WHOLESAI	95	498750	9/1/2004	2	WHOLESAI	682	0	2Y	24	6/1/2006 STD		0	0	0	0	0
6/1/2006	ALBERT LE	MN	56007	49	5/28/2004	0	Z		24	24	89.82	7/1/2006	C	Y	WHOLESAI	90	69255.35	9/1/2004	2	WHOLESAI	528	0	2Y	36	5/1/2007	13	0	0	0	0	0
6/1/2006	LOS ANGEI	CA	90047	50	5/24/2004	0	S		24	24	89.78	7/1/2006	C	Y	WHOLESAI	90	269699.7	9/1/2004	2	WHOLESAI	578	0	2Y	24	5/1/2006 STD		2	0	0	0	0
7/1/2006	JERSEY CI	NJ	7304	35	6/24/2004	329600	S		24	24	79.83	8/1/2006	C	N	WHOLESAI	100	263396.77	9/1/2004	2	WHOLESAI	662	65920	2Y				0	0	0	0	0
6/1/2006	OCEANO	CA	93445	37	5/14/2004	400000	S		24	24	84.78	7/1/2006	J	Y	WHOLESAI	95	379131.51	9/1/2004	2	WHOLESAI	777	0	2Y	24	5/1/2006 STD		0	0	0	0	0
6/1/2006	DAYTON	OH	41408	38	5/18/2004	0	Z		24	24	84.79	7/1/2006	C	Y	WHOLESAI	85	56008.65	9/1/2004	2	WHOLESAI	588	0	2Y	36	5/1/2007	8	0	0	0	0	0
	MESA	AZ	85204	32	5/20/2004	0	L				19.98		C	N	WHOLESAI	100	29188.01	9/1/2004	0	WHOLESAI	675	116800	FX				0	0	0	0	0
7/1/2006	NEW RIVEF	AZ	85087	39	6/14/2004	142000	L		24	24	84.68	8/1/2006	C	Y	WHOLESAI	85	120700	9/1/2004	2	WHOLESAI	691	0	2Y	24	6/1/2006 STD		0	0	0	0	0
7/1/2006	MANNFORI	OK	74044	30	6/3/2004	110000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	99000	9/1/2004	2	WHOLESAI	593	0	2Y	24	6/1/2006 STD		0	0	0	0	0
6/1/2006	SUNRISE	FL	33351	33	5/26/2004	0	Z		24	24	84.84	7/1/2006	C	Y	WHOLESAI	85	131564.79	9/1/2004	2	WHOLESAI	561	0	2Y	24	5/1/2006 STD		0	1	0	0	0
7/1/2006	ROCHDALE	NY	11434	42	6/3/2004	282450	S		24	24	94.85	8/1/2006	C	N	WHOLESAI	95	268090.81	9/1/2004	2	WHOLESAI	705	0	2Y				0	0	0	0	0
8/1/2006	SARATOGA	UT	84043	31	7/9/2004	186470	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	149176	9/1/2004	2	WHOLESAI	622	37294	2Y	24	7/1/2006 STD		0	0	0	0	0
	HAIKU	HI	96708	44	6/7/2004	0	Z				68.67		J	Y	WHOLESAI	68.78	704416.39	9/1/2004	0	WHOLESAI	655	0	FX	36	6/1/2007 STD		0	0	0	0	0
	GLENDALE	AZ	85301	34	5/14/2004	121000	Z				19.98		C	N	WHOLESAI	100	24169.58	9/1/2004	0	WHOLESAI	688	96800	FX				0	0	0	0	0
	MESA	AZ	85208	34	5/20/2004	114900	S				19.98		C	N	WHOLESAI	100	22972.08	9/1/2004	0	WHOLESAI	665	91920	FX				0	0	0	0	0
7/1/2007	OKLAHOMA	OK	73110	18	6/30/2004	0	S		36	36	79.92	8/1/2007	C	Y	WHOLESAI	80	68000	9/1/2004	2	WHOLESAI	533	0	3Y	36	6/1/2007 STD		0	1	0	0	0
	SILSBEE	TX	77656	47	5/14/2004	0	S				79.88		C	N	WHOLESAI	80	71914.23	9/1/2004	0	WHOLESAI	561	0	FX				0	0	0	0	0
	LOS ANGEI	CA	90047	22	6/10/2004	0	Z				63.78		C	Y	WHOLESAI	63.89	229801.97	9/1/2004	0	WHOLESAI	632	0	FX	36	6/1/2007 STD		1	0	0	0	0
	MONROVIA	CA	91016	34	5/21/2004	0	Z				84.49		J	Y	WHOLESAI	84.75	499501.29	9/1/2004	0	WHOLESAI	602	0	FX	36	5/1/2007 STD		1	0	0	0	0
	SANDWICH	MA	2563	48	5/17/2004	0	S				74.72		C	Y	WHOLESAI	74.93	281072.76	9/1/2004	0	WHOLESAI	583	0	FX	36	5/1/2007	2	1	0	0	0	0
7/1/2006	PALOS HILL	IL	60465	34	6/4/2004	92900	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	83556.68	9/1/2004	2	WHOLESAI	731	0	2Y				0	0	0	0	0
7/1/2007	GAITHERSI	MD	20882	50	6/4/2004	0	Z		36	36	84.83	8/1/2007	J	N	WHOLESAI	85	544000	9/1/2004	2	WHOLESAI	852	0	3Y				0	0	0	0	0
	EFFINGHAI	SC	29541	46	6/14/2004	97000	Z				84.88		C	N	WHOLESAI	85	82450	9/1/2004	0	WHOLESAI	687	0	FX				0	0	0	0	0
7/1/2007	TEMECULA	CA	92592	44	7/13/2004	0	Z		36	36	80.05	8/1/2007	J	Y	WHOLESAI	80.21	376621.08	9/1/2004	2	WHOLESAI	693	0	3Y	36	7/1/2007 STD		0	0	0	0	0
7/1/2006	BRICK	NJ	8724	46	6/4/2004	0	S		24	24	89.9	8/1/2006	C	N	WHOLESAI	90	98045.85	9/1/2004	2	WHOLESAI	651	0	2Y				1	0	0	0	0
	HOUSTON	TX	77053	43	5/17/2004	0	S				84.21		C	N	WHOLESAI	84.68	74370.34	9/1/2004	0	WHOLESAI	824	0	FX				4	1	0	0	0
7/1/2007	MARKHAM	IL	60428	36	6/11/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	77347.95	9/1/2004	2	WHOLESAI	615	0	3Y				0	0	0	0	0
7/1/2006	PALOS HILL	IL	60465	21	6/8/2004	87900	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	78500	9/1/2004	2	WHOLESAI	584	0	2Y				2	0	0	0	0
	SUMMERVI	SC	29483	42	6/30/2004	0	Z				79.9		C	N	WHOLESAI	80	80000	9/1/2004	0	WHOLESAI	606	0	FX				0	0	0	0	0
7/1/2007	DES PLAINI	IL	60018	43	6/8/2004	0	S		36	36	84.89	8/1/2007	C	N	WHOLESAI	85	276070.21	9/1/2004	2	WHOLESAI	589	0	3Y				0	0	0	0	0
	KNOXVILLE	TN	37919	28	5/26/2004	0	Z				65.18		C	Y	WHOLESAI	65.79	49621.93	9/1/2004	0	WHOLESAI	650	0	FX	36	5/1/2007 STD		1	0	0	0	0
6/1/2006	RIVERSIDE	CA	92503	40	6/2/2004	261000	S		24	24	89.82	7/1/2006	C	Y	WHOLESAI	90	234580.49	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006 STD		2	0	0	0	0
	IMMOKALE	FL	34142	30	6/2/2004	0	Z				73.58		C	Y	WHOLESAI	73.68	70000	9/1/2004	0	WHOLESAI	539	0	FX	36	6/1/2007 STD		0	0	0	0	0
	CLEVELAN	OH	44105	44	6/11/2004	101000	Z				89.89		C	N	WHOLESAI	90	90900	9/1/2004	0	WHOLESAI	552	0	FX				0	0	0	0	0
7/1/2006	HOMESTEA	FL	33030	35	6/9/2004	101000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	80730.43	9/1/2004	2	WHOLESAI	754	20200	2Y	12	6/1/2005 STD		0	0	0	0	0
7/1/2006	ELGIN	IL	60120	29	6/4/2004	0	S		24	24	74.91	8/1/2006	C	N	WHOLESAI	75	224867.18	9/1/2004	2	WHOLESAI	560	0	2Y				3	2	0	0	0
	SPRING	TX	77373	50	5/26/2004	0	L				77.16		C	N	WHOLESAI	77.37	200975.96	9/1/2004	0	WHOLESAI	587	0	FX				0	0	0	0	0
7/1/2006	REDLANDS	CA	92374	55	6/16/2004	0	S		24	24	52.54	8/1/2006	C	Y	WHOLESAI	52.63	79790.15	9/1/2004	2	WHOLESAI	738	0	2Y	24	6/1/2006 STD		0	0	0	0	0
7/1/2007	ROLLING M	IL	60008	48	6/18/2004	105000	S		36	36	94.88	8/1/2007	C	N	WHOLESAI	95	99687.67	9/1/2004	2	WHOLESAI	702	0	3Y				0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89142	46	6/11/2004	129900	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	116760.38	9/1/2004	2	WHOLESAI	694	0	2Y	24	6/1/2006 STD		0	0	0	0	0
7/1/2006	STONE MO	GA	30087	43	6/4/2004	0	S		24	24	94.84	8/1/2006	C	N	WHOLESAI	95	166250	9/1/2004	2	WHOLESAI	660	0	2Y				0	0	0	0	0
	AKRON	OH	44301	46	5/18/2004	0	Z				84.87		C	Y	WHOLESAI	85	82017.49	9/1/2004	0	WHOLESAI	536	0	FX	36	5/1/2007	8	0	0	0	0	0
	ROUND LAI	IL	60073	45	6/14/2004	0	S				94.66		C	N	WHOLESAI	95	170694.96	9/1/2004	0	WHOLESAI	635	0	FX				1	0	0	0	0
	CLEVELAN	OH	44111	43	5/17/2004	0	Z				84.78		C	N	WHOLESAI	85	59448.77	9/1/2004	0	WHOLESAI	553	0	FX				0	0	0	0	0
6/1/2006	BROOKLYN	NY	11216	50	5/19/2004	0	Z		24	24	84.78	7/1/2006	C	N	WHOLESAI	85	392361.89	9/1/2004	2	WHOLESAI	791	0	2Y				0	0	0	0	0
7/1/2006	INDIANAPC	IN	46208	23	6/4/2004	70000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	95	59500	9/1/2004	2	WHOLESAI	558	7000	2Y	24	6/1/2006 STD		0	0	0	0	0
6/1/2006	SAINT LOU	MO	63118	52	5/18/2004	0	Z		24	24	84.94	7/1/2006	C	Y	WHOLESAI	85	68879.39	9/1/2004	2	WHOLESAI	533	0	2Y	24	5/1/2006 5B		0	1	2	0	0
	PLYMOUTH	MA	2360	46	6/2/2004	0	S				84.81		J	Y	WHOLESAI	85	373722.43	9/1/2004	0	WHOLESAI	572	0	FX	36	6/1/2007	2	0	0	0	0	0
7/1/2007	AUSTELL	GA	30168	32	6/5/2004	106000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	95400	9/1/2004	2	WHOLESAI	649	0	3Y	24	6/1/2006	15	0	0	0	0	0

6/1/2006	CHULA VIS	CA	91910	47	5/14/2004	0	S		24	24	89.79	7/1/2006	J	Y	WHOLESAI	90	454148.95	9/1/2004	2	WHOLESAI	593	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2007	BROOKLYN	NY	11220	34	6/3/2004	605000	Z		38	38	79.85	8/1/2007	J	N	WHOLESAI	95	484000	9/1/2004	2	WHOLESAI	745	90750	3Y					0	0	0	0	0
	WESTLAKE	OH	44145	37	6/2/2004	0	S				89.77		C	Y	WHOLESAI	90	76370.45	9/1/2004	0	WHOLESAI	682	0	FX	36	6/1/2007		8	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85042	31	6/2/2004	0	S		24	24	83.17	8/1/2006	C	Y	WHOLESAI	83.33	89912.88	9/1/2004	2	WHOLESAI	725	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	AUSTELL	GA	30168	39	6/7/2004	106000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	95400	9/1/2004	2	WHOLESAI	634	0	3Y	24	6/1/2006		15	0	0	0	0	0
7/1/2006	AKRON	OH	44306	29	6/4/2004	62000	Z		24	24	84.83	8/1/2006	C	Y,	WHOLESAI	85	52846.52	9/1/2004	2	WHOLESAI	709	0	2Y	36	6/1/2007		8	0	0	0	0	0
7/1/2006	CHICAGO	IL	60641	33	6/10/2004	0	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	287798.77	9/1/2004	2	WHOLESAI	659	0	2Y					0	0	0	0	0
	SANDY	UT	84070	42	5/21/2004	143000	S				19.91		C	N	WHOLESAI	100	28490.23	9/1/2004	0	WHOLESAI	669	114400	FX					0	0	0	0	0
7/1/2006	MISSION	TX	78572	24	6/25/2004	225000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	202337.26	9/1/2004	2	WHOLESAI	708	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	ELKHART	IN	46516	39	6/11/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	56250	9/1/2004	2	WHOLESAI	551	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	ROME CITY	IN	46784	49	6/16/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	93431.3	9/1/2004	2	WHOLESAI	564	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2007	WINDSOR I	MD	21244	46	5/13/2004	0	S		36	36	94.78	7/1/2007	J	N	WHOLESAI	95	464155.87	9/1/2004	2	WHOLESAI	699	0	3Y					1	0	0	0	0
7/1/2006	BOSSIER C	LA	71112	41	6/7/2004	0	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	108000	9/1/2004	2	WHOLESAI	662	27000	2Y					0	0	0	0	0
	DETROIT	MI	48205	40	6/15/2004	0	S				84.89		C	Y	WHOLESAI	85	97750	9/1/2004	0	WHOLESAI	812	0	FX	24	6/1/2006		4	0	0	0	0	0
6/1/2006	CRANSTON	RI	2920	31	8/4/2004	0	S		24	24	89.82	7/1/2006	C	Y	FLOW	90	157285.77	9/1/2004	2	CORRESPC	836	0	2Y	38	6/1/2007		3	0	0	0	0	0
	TORRANCE	CA	90503	25	6/7/2004	0	Z				71.56		J	Y	WHOLESAI	71.78	522926.51	9/1/2004	0	WHOLESAI	603	0	FX	12	8/1/2005	10B		0	0	0	0	0
7/1/2006	SAINT LOU	MO	63118	49	6/8/2004	134000	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	107103.09	9/1/2004	2	WHOLESAI	741	0	2Y	38	6/1/2007	STD		0	0	0	0	0
7/1/2006	CHULA VIS	CA	91913	46	6/25/2004	0	Z		24	24	74.9	8/1/2006	C	Y	WHOLESAI	75	239846.17	9/1/2004	2	WHOLESAI	541	0	2Y	24	6/1/2006	5B		1	0	0	0	0
8/1/2007	MONROE	MI	48162	38	5/18/2004	0	Z		36	36	89.82	7/1/2007	C	Y	WHOLESAI	90	114224.85	9/1/2004	2	WHOLESAI	538	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	OLYMPIA	WA	98512	38	6/1/2004	129000	Z		24	24	79.83	7/1/2006	C	N	WHOLESAI	80	95932.92	9/1/2004	2	WHOLESAI	652	0	3Y	36	5/1/2007		3	0	0	0	0	0
	JAMAICA	NY	11435	41	6/10/2004	0	S				86.87		C	Y	WHOLESAI	87.01	334724.86	9/1/2004	0	WHOLESAI	617	0	2Y					0	0	0	0	0
	PHOENIX	AZ	85042	38	6/16/2004	116000	Z				84.86		C	Y	WHOLESAI	95	110117.39	9/1/2004	0	WHOLESAI	768	0	FX	12	6/1/2005		6	0	0	0	0	0
7/1/2006	SACRAMEN	CA	95833	44	6/24/2004	299900	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	269910	9/1/2004	2	WHOLESAI	560	0	FX	36	6/1/2007	STD		0	0	0	0	0
8/1/2006	LOS ANGEI	CA	90045	43	5/20/2004	0	S		24	24	89.77	7/1/2006	C	Y	WHOLESAI	90	498637.46	9/1/2004	2	WHOLESAI	655	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	WAIKOLOA	HI	96738	47	6/30/2004	0	Z				60.67		C	Y	WHOLESAI	61.05	385000	9/1/2004	0	WHOLESAI	681	0	FX	24	5/1/2006	STD		0	0	0	0	0
8/1/2006	PEORIA	AZ	85382	35	7/8/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAI	95	190000	9/1/2004	2	WHOLESAI	691	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	MODESTO	CA	95358	48	6/16/2004	0	S				94.85		C	Y	WHOLESAI	95	228950	9/1/2004	0	WHOLESAI	736	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	SALT LAKE	UT	84121	47	5/21/2004	0	S		24	24	78.93	7/1/2006	C	N	WHOLESAI	79.15	314709.65	9/1/2004	2	WHOLESAI	696	0	2Y					0	0	0	0	0
6/1/2006	DESERT HO	CA	92241	46	5/12/2004	0	Z		24	24	74.77	7/1/2006	C	Y	WHOLESAI	75	97297.83	9/1/2004	2	WHOLESAI	670	0	2Y	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	SAN BERN	CA	92404	44	5/17/2004	0	Z		24	24	84.31	7/1/2006	C	Y	WHOLESAI	84.55	185828.55	9/1/2004	2	WHOLESAI	532	0	2Y	36	5/1/2007	STD		0	0	0	0	0
8/1/2006	HARVEY	LA	70058	29	5/19/2004	0	Z		24	24	89.49	7/1/2006	C	Y	WHOLESAI	89.69	117323.29	9/1/2004	2	WHOLESAI	585	0	2Y	24	5/1/2006		4	0	0	0	0	0
7/1/2006	BLAINE	WA	98230	33	6/7/2004	0	Z		24	24	74.88	8/1/2006	C	Y	WHOLESAI	75	108665.16	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	EUGENE	OR	97404	48	6/16/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	131750	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006	STD		2	0	0	0	0
7/1/2006	LAS VEGAS	NV	89110	45	6/8/2004	145000	S		24	24	89.82	8/1/2006	C	Y	WHOLESAI	90	130317.77	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	LEBEC	CA	93243	53	6/17/2004	0	Z				59.93		C	Y	WHOLESAI	60	59929.99	9/1/2004	0	WHOLESAI	530	0	FX	24	6/1/2006	STD		0	0	0	0	0
	MIAMI	FL	33178	50	5/19/2004	0	S				79.81		C	Y	WHOLESAI	80	287777.55	9/1/2004	0	WHOLESAI	563	0	FX	36	5/1/2007	STD		0	0	0	0	0
6/1/2006	SOUTH BEI	IN	46814	48	5/19/2004	77000	Z		24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	69193.68	9/1/2004	2	WHOLESAI	597	0	2Y	36	5/1/2007	STD		0	0	0	0	0
7/1/2006	PHILADELF	PA	19121	48	6/8/2004	62000	Z		24	24	84.83	8/1/2006	C	Y	WHOLESAI	85	58847.27	9/1/2004	2	WHOLESAI	733	0	2Y	24	6/1/2006		9	0	0	0	0	0
7/1/2006	ORLANDO	FL	32824	35	6/15/2004	128000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	102307.43	9/1/2004	2	WHOLESAI	681	25600	2Y	36	6/1/2007	STD		0	0	0	0	0
	LYDIA	SC	29079	34	5/18/2004	85000	Z				79.81		C	N	WHOLESAI	95	87947.5	9/1/2004	0	WHOLESAI	603	12750	FX					0	0	0	0	0
	HOLLIS HIL	NY	11425	45	6/15/2004	623000	S				79.86		J	Y	WHOLESAI	80	497958.12	9/1/2004	0	WHOLESAI	678	0	FX	12	6/1/2005		6	0	0	0	0	0
	LEXINGTOI	SC	29072	27	6/22/2004	96000	Z				74.73		C	N	WHOLESAI	75	71871.56	9/1/2004	0	WHOLESAI	723	0	FX					0	0	0	0	0
	LAKE WOR	FL	33463	50	5/19/2004	0	S				79.86		C	Y	WHOLESAI	80	139916.05	9/1/2004	0	WHOLESAI	535	0	FX	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	YORKTOWI	IN	47396	50	5/24/2004	0	Z		24	24	79.83	7/1/2006	C	Y	WHOLESAI	80	58359.19	9/1/2004	2	WHOLESAI	550	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2007	CICERO	IL	60804	40	8/1/2004	0	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	180000	9/1/2004	2	WHOLESAI	595	0	3Y					0	0	0	0	0
	MIRAMAR	FL	33025	23	6/17/2004	0	Z				94.87		C	Y	WHOLESAI	95	90189.44	9/1/2004	0	WHOLESAI	633	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	VONORE	TN	37885	43	6/8/2004	0	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	97677.23	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LAUDERHIL	FL	33313	31	6/23/2004	63750	Z		24	24	89.95	8/1/2006	C	Y	WHOLESAI	90	57375	9/1/2004	2	WHOLESAI	747	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	AVON LAKE	OH	44012	37	6/7/2004	0	S				89.83		C	Y	WHOLESAI	90	143863.38	9/1/2004	0	WHOLESAI	682	0	FX	36	6/1/2007		8	0	0	0	0	0
7/1/2007	HARVARD	IL	60033	30	6/4/2004	0	S		36	36	93.8	8/1/2007	C	N	WHOLESAI	94.02	164292.68	9/1/2004	2	WHOLESAI	720	0	3Y					0	0	0	0	0
6/1/2006	WOODSTO	IL	60098	34	5/19/2004	0	Z		24	24	88.54	7/1/2006	C	N	WHOLESAI	88.69	148913.82	9/1/2004	2	WHOLESAI	511	0	2Y					0	0	0	0	0
7/1/2007	NEW ORLE	LA	70118	40	6/3/2004	0	S		36	36	89.91	8/1/2007	C	Y	WHOLESAI	90	81858.42	9/1/2004	2	WHOLESAI	555	0	3Y	36	6/1/2007		4	0	0	0	0	0
7/1/2007	BROOKLYN	NY	11214	48	6/14/2004	0	S		36	36	89.88	8/1/2007	J	N	WHOLESAI	90	463185.83	9/1/2004	2	WHOLESAI	823	0	3Y					0	0	0	0	0
6/1/2006	LAKELAND	MN	55043	39	5/17/2004	0	Z		24	24	84.78	7/1/2006	C	Y	WHOLESAI	85	184289.63	9/1/2004	2	WHOLESAI	568	0	2Y	36	5/1/2007		13	1	0	0	0	0
	HIALEAH	FL	33012	28	5/28/2004	165000	S				89.81		C	Y	WHOLESAI	90	94367.51	9/1/2004	0	WHOLESAI	667	0	FX	36	5/1/2007	STD		1	0	0	0	0
7/1/2008	EAST BOST	MA	2128	24	6/30/2004	219000	S		24	24	79.87	8/1/2008	C	Y	WHOLESAI	100	175054.96	9/1/2004	2	WHOLESAI	660	43800	2Y	24	6/1/2006		2	0	0	0	0	0
	ELYRIA	OH	44035	29	8/1/2004	0	Z				75.27		C	Y	WHOLESAI	75.56	67871.03	9/1/2004	0	WHOLESAI	654	0	FX	36	6/1/2007		8	0	0	0	0	0
6/1/2006	MIAMI	FL	33143	33	5/27/2004	290000	S		24	24	79.78	7/1/2006	C	Y	WHOLESAI	100	231788.22	9/1/2004	2	WHOLESAI	678	58000	2Y	24	5/1/2006	STD		0	0	0	0	0
	MIDDLETOI	TN	38052	39	5/17/2004	0	S				79.81		C	Y	WHOLESAI	80	118304.84	9/1/2004	0	WHOLESAI	621	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2006	SAINT CHA	MO	63303	47	6/14/2004	0	Z		24	24	77.88	8/1/2006	C	Y	WHOLESAI	78.04	115500	9/1/2004	2	WHOLESAI	574	0	2Y	24	6/1/2006	5B		0	0	0	0	0
7/1/2006	DETROIT	MI	48219	48	6/1/2004	60000	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	54000	9/1/2004	2	WHOLESAI	714	0	2Y	24	6/1/2006		3	0	0	0	0	0
	TAMPA	FL	33605	40	5/17/2004	0	L				67.69		C	Y	WHOLESAI	68.33	61307.65	9/1/2004	0	WHOLESAI	526	0	FX	36	5/1/2007	STD		0	0	0	0	0
8/1/2006	JACKSON	MS	39206	39	5/24/2004	0	Z		24	24	84.76	7/1/2006	C	Y	WHOLESAI	85	89166.93	9/1/2004	2	WHOLESAI	611	0	2Y	36	5/1/2007		4	1	0	0	0	0
7/1/2006	MOLINE	IL	61265	41	6/2/2004	185400	S		24	24	79.88	8/1/2006	C	N	WHOLESAI	100	148206.57	9/1/2004	2	WHOLESAI	628	37080	2Y					0	0	0	0	0
	BARTONVIL	IL	61607	49	6/8/2004	0	Z				84.91		C	N	WHOLESAI	85	75611.28	9/1/2004	0	WHOLESAI	534	0	FX					0	0	0	0	0
	SCOTTSDA	AZ	85255	41	5/21/2004	0	Z				74.78		J	Y	WHOLESAI	75	561955.9	9/1/2004	0	WHOLESAI	607	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2008	PHILADELF	PA	19115	39	6/10/2004	0	S		24	24	84.95	8/1/2006	C	Y	WHOLESAI	85	110500	9/1/2004	2	WHOLESAI	561	0	2Y	24	6/1/2006		9	0	0	0	0	1
7/1/2006	INDIALANTI	FL	32903	49	6/15/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	170250	9/1/2004	2	WHOLESAI	513	0	2Y	24	8/1/2006	STD		0	0	0	0	0
7/1/2006	APACHE JU	AZ	85220	44	6/18/2004	0	Z		24	24	79.89	8/1/2008	C	Y	WHOLESAI	80	72750.85	9/1/2004	2	WHOLESAI	559	0	2Y	24	8/1/2006	STD		0	0	0	0	0
7/1/2006	HELENA	MT	59602	36	6/9/2004	0	L		24	24	89.89	8/1/2008	C	Y	WHOLESAI	90	134918.21	9/1/2004	2	WHOLESAI	562	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2007	NEWARK	NJ	7105	34	6/15/2004	355000	S		36	36	79.88	8/1/2007	C	N	WHOLESAI	100	283750.84	9/1/2004	2	WHOLESAI	683	71000	3Y					0	0	0	0	0
	DUNNELLC	FL	34432	48	6/14/2004	0	Z				84.89		C	Y	WHOLESAI	85	63707.22	9/1/2004	0	WHOLESAI	595	0	FX	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CLEVELAN	OH	44112	49	6/18/2004	89000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	80100	9/1/2004	2	WHOLESAI	580	0	2Y	24	6/1/2006		8	0	0	0	0	0
7/1/2006	LAKEPORT	CA	95453	47	6/7/2004	135900	Z		24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	122193.94	9/1/2004	2	WHOLESAI	602	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	DAVENPOI	IA	52803	42	6/21/2004	0	Z				71.38		C	N	WHOLESAI	71.43	49975.14	9/1/2004	0	WHOLESAI	525	0	FX					0	0	0	0	0
6/1/2006	BIRMINGH	AL	35211	43	5/17/2004	0	S		24	24	89.85	7/1/2006	C	Y	WHOLESAI	90	74658.34	9/1/2004	2	WHOLESAI	550	0	2Y	36	5/1/2007	STD		3	0	0	0	0
	BEAUMON	CA	92223	37	6/21/2004	0	S				84.85		C	Y	WHOLESAI	85	203815.58	9/1/2004	0	WHOLESAI	633	0	FX	36	6/1/2007	STD		0	0	0	0	0

| | | |

	HOLLYWOI	FL	33023	40	6/14/2004	0	S			54.62		C	Y	WHOLESAI	54.95	49854.22	9/1/2004	0	WHOLESAI	677	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	ROUND RC	TX	78681	43	6/3/2004	0	Z			79.82		C	N	WHOLESAI	80	90331.55	9/1/2004	0	WHOLESAI	503	0	FX					0	0	0	0	0	0	0	0	0	0
7/1/2006	LAKE VILLA	IL	60046	41	6/30/2004	168000	S	24	24	99.9	8/1/2006	C	N	WHOLESAI	100	167917.15	9/1/2004	2	WHOLESAI	705	0	2Y					0	0	0	0	0	0	0	0	0	0
	OLIVET	MI	49076	30	5/24/2004	0	Z			84.82		C	Y	WHOLESAI	85	103628.27	9/1/2004	0	WHOLESAI	600	0	FX	36	5/1/2007		3	2	0	0	0	0	0	0	0	0	0	0
7/1/2006	DENTON	TX	76209	45	6/21/2004	84000	S	24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	79743.1	9/1/2004	2	WHOLESAI	706	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
6/1/2006	CATHEDRA	CA	92234	47	5/19/2004	0	S	24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	278803.07	9/1/2004	2	WHOLESAI	564	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	FEDERAL V	WA	98023	45	6/2/2004	234100	S			19.99		C	N	WHOLESAI	100	46820	9/1/2004	0	WHOLESAI	624	187280	FX					0	0	0	0	0	0	0	0	0	0
7/1/2006	SANTA MO	CA	90405	47	6/21/2004	0	Z	24	24	74.86	8/1/2006	J	Y	WHOLESAI	75	749301.98	9/1/2004	2	WHOLESAI	810	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0	0	0	0	0
	DULUTH	GA	30097	42	6/2/2004	0	S			94.68		C	N	WHOLESAI	94.78	327000	9/1/2004	0	WHOLESAI	658	0	FX					0	0	0	0	0	0	0	0	0	0
	MIDDLE VII	NY	11379	48	5/18/2004	0	Z			89.77		J	Y	WHOLESAI	90	427135.51	9/1/2004	0	WHOLESAI	573	0	FX	12	5/1/2005		6	0	0	0	0	0	0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	91405	39	6/17/2004	0	S	24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	171700	9/1/2004	2	WHOLESAI	666	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
6/1/2006	WINNEMUC	NV	89445	40	6/24/2004	0	Z	24	24	79.86	7/1/2006	C	Y	WHOLESAI	80	65523.44	9/1/2004	2	WHOLESAI	569	0	2Y	24	6/1/2006	STD		2	0	0	0	0	0	0	0	0	0
6/1/2006	SAN DIEGC	CA	92105	48	5/13/2004	0	S	24	24	72.08	7/1/2006	C	Y	WHOLESAI	72.22	259834.2	9/1/2004	2	WHOLESAI	529	0	2Y	24	5/1/2006	STD		1	0	0	0	0	0	0	0	0	0
	DES MOINE	WA	98198	40	5/25/2004	260000	S			19.98		C	N	WHOLESAI	100	51981.5	9/1/2004	0	WHOLESAI	654	208000	FX					0	0	0	0	0	0	0	0	0	0
	CARSON C	NV	89706	28	6/15/2004	140000	Z			74.88		C	Y	WHOLESAI	75	104913.93	9/1/2004	0	WHOLESAI	787	0	FX	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	LOS LUNAS	NM	87031	39	6/10/2004	105000	Z			79.87		C	N	WHOLESAI	95	83931.14	9/1/2004	0	WHOLESAI	618	15750	FX					0	0	0	0	0	0	0	0	0	0
	ST LOUIS	MO	63115	48	5/21/2004	0	Z			89.82		C	Y	WHOLESAI	90	65656.36	9/1/2004	0	WHOLESAI	530	0	FX	36	5/1/2007	5A		0	0	0	0	0	0	0	0	0	0
6/1/2006	CHICAGO	IL	60651	19	5/14/2004	275000	S	24	24	89.83	7/1/2006	C	N	WHOLESAI	90	247183.26	9/1/2004	2	WHOLESAI	664	0	2Y					1	0	0	0	0	0	0	0	0	0
7/1/2007	NORTHBR(	IL	60062	31	6/28/2004	159500	S	36	36	94.86	8/1/2007	C	N	WHOLESAI	94.98	151500	9/1/2004	2	WHOLESAI	657	0	3Y					0	0	0	0	0	0	0	0	0	0
6/1/2006	DETROIT	MI	48228	38	6/8/2004	84500	S	24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	75933.3	9/1/2004	2	WHOLESAI	667	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0	0	0
	JACKSONV	FL	32206	40	5/24/2004	0	L			64.88		C	Y	WHOLESAI	65	139578.32	9/1/2004	0	WHOLESAI	510	0	FX	36	5/1/2007	STD		1	2	0	0	0	0	0	0	0	0
7/1/2006	NORTH LA	NV	89030	47	6/21/2004	0	Z	24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	127409.1	9/1/2004	2	WHOLESAI	525	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	DALLAS	TX	75217	33	6/16/2004	0	S	24	24	79.89	8/1/2006	C	N	WHOLESAI	80	76800	9/1/2004	2	WHOLESAI	558	0	2Y					0	0	0	0	0	0	0	0	0	0
6/1/2007	HAWTHOR	IL	60047	50	6/3/2004	0	S	36	36	89.8	7/1/2007	J	N	WHOLESAI	90	440672.71	9/1/2004	2	WHOLESAI	609	0	3Y					0	0	0	0	0	0	0	0	0	0
	VISTA	CA	92083	40	5/25/2004	0	S			49.9		C	Y	WHOLESAI	50	179882.85	9/1/2004	0	WHOLESAI	621	0	FX	36	5/1/2007	STD		3	1	7	0	0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	91405	46	6/11/2004	0	S	24	24	89.84	8/1/2006	J	Y	WHOLESAI	90	378000	9/1/2004	2	WHOLESAI	557	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	DOVER	NJ	7801	33	6/23/2004	340000	S	36	36	89.85	8/1/2007	C	N	WHOLESAI	90	305751.63	9/1/2004	2	WHOLESAI	691	0	3Y					0	0	0	0	0	0	0	0	0	0
	WAIMEA	HI	96796	46	6/11/2004	0	S			89.82		C	Y	WHOLESAI	90	314692.36	9/1/2004	0	WHOLESAI	701	0	FX	36	8/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	LAKE ELSIN	CA	92532	30	5/21/2004	0	Z			84.78		C	Y	WHOLESAI	85	195334.94	9/1/2004	0	WHOLESAI	611	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48235	38	6/15/2004	70000	Z	24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	59462.02	9/1/2004	2	WHOLESAI	560	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0	0	0
7/1/2006	NAPLES	FL	34112	24	6/8/2004	0	Z	24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	103944.94	9/1/2004	2	WHOLESAI	513	0	2Y	24	6/1/2006	STD		3	0	0	0	0	0	0	0	0	0
6/1/2006	NAMPA	ID	83686	44	6/4/2004	0	Z	24	24	84.81	7/1/2006	C	Y	WHOLESAI	97.25	74690.82	9/1/2004	2	WHOLESAI	584	10779.63	2Y	24	8/1/2006	STD		1	1	0	0	0	0	0	0	0	0
7/1/2006	CHULA VIS	CA	91911	33	6/3/2004	0	S	24	24	84.87	8/1/2006	J	Y	WHOLESAI	85	348500	9/1/2004	2	WHOLESAI	583	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0	0	0	0
	STOCKTON	CA	95206	50	5/20/2004	0	S			84.77		C	Y	WHOLESAI	85	246277.16	9/1/2004	0	WHOLESAI	631	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	WILTON	CA	95693	44	6/7/2004	0	S	24	24	77.98	8/1/2006	J	Y	WHOLESAI	78.13	500000	9/1/2004	2	WHOLESAI	526	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	PENN VALL	CA	95946	50	6/10/2004	0	Z	24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	235776.07	9/1/2004	2	WHOLESAI	587	0	2Y	36	8/1/2007	STD		1	1	0	0	0	0	0	0	0	0
6/1/2006	MARYSVILL	CA	95901	39	6/3/2004	160000	S	24	24	79.81	7/1/2006	C	Y	WHOLESAI	100	127801.68	9/1/2004	2	WHOLESAI	637	32000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	HARPER W	MI	48225	48	6/22/2004	0	Z	24	24	89.87	8/1/2006	C	Y	WHOLESAI	95.48	76500	9/1/2004	2	WHOLESAI	621	4658	2Y	36	6/1/2007		3	1	0	0	0	0	0	0	0	0	0	0
6/1/2006	BOW	WA	98232	44	6/4/2004	0	Z	24	24	74.85	7/1/2006	C	Y	WHOLESAI	75	138660.61	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	RIALTO	CA	92376	35	5/20/2004	270000	L			19.98		C	N	WHOLESAI	100	53981.96	9/1/2004	0	WHOLESAI	608	216000	FX					0	0	0	0	0	0	0	0	0	0
	SAINT GEO	UT	84790	41	5/19/2004	168400	Z			79.8		C	Y	WHOLESAI	100	134608.47	9/1/2004	0	WHOLESAI	618	33680	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	STOCKTON	CA	95209	40	5/20/2004	330375	S			19.97		C	N	WHOLESAI	100	66027.93	9/1/2004	0	WHOLESAI	655	264300	FX					0	0	0	0	0	0	0	0	0	0
7/1/2006	NEW HAVE	CT	6511	24	6/15/2004	134900	S	24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	121410	9/1/2004	2	WHOLESAI	619	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	GWYNN OA	MD	21207	41	6/2/2004	0	Z	24	24	79.86	8/1/2006	C	N	WHOLESAI	100	99111.19	9/1/2004	2	WHOLESAI	687	24800	2Y					0	0	0	0	0	0	0	0	0	0
7/1/2006	BRIDGEPO	CT	6606	47	6/21/2004	245000	Z	24	24	94.82	8/1/2006	C	Y	WHOLESAI	95	232531.28	9/1/2004	2	WHOLESAI	716	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
6/1/2007	CHICAGO	IL	60651	49	5/27/2004	0	Z	36	36	84.55	7/1/2007	C	N	WHOLESAI	84.71	143909.57	9/1/2004	2	WHOLESAI	530	0	3Y					1	0	0	0	0	0	0	0	0	0
7/1/2006	MIRAMAR	FL	33029	43	6/4/2004	300000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	269799.82	9/1/2004	2	WHOLESAI	672	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	HEMPSTEA	NY	11550	38	5/18/2004	245000	S			19.83		C	N	WHOLESAI	100	48578.04	9/1/2004	0	WHOLESAI	620	196000	FX					0	0	0	0	0	0	0	0	0	0
6/1/2007	MELBOURI	FL	32904	17	5/28/2004	0	S	36	36	72.95	7/1/2007	C	Y	WHOLESAI	73.11	86934.91	9/1/2004	2	WHOLESAI	568	0	3Y	36	5/1/2007	STD		1	0	0	0	0	0	0	0	0	0
	DES PLAIN	IL	60016	51	6/14/2004	0	S			68.43		C	N	WHOLESAI	68.54	163800	9/1/2004	0	WHOLESAI	610	0	FX					1	0	0	0	0	0	0	0	0	0
8/1/2007	ENGLEWO	NJ	7631	22	7/6/2004	415000	Z	36	36	89.93	9/1/2007	C	N	WHOLESAI	90	373500	9/1/2004	2	WHOLESAI	676	0	3Y					0	0	0	0	0	0	0	0	0	0
	CHICAGO	IL	60612	20	6/2/2004	0	S			70.74		C	N	WHOLESAI	70.82	99939.41	9/1/2004	0	WHOLESAI	629	0	FX					0	0	0	0	0	0	0	0	0	0
	JERSEY CI	NJ	7306	36	6/15/2004	255000	S			84.86		C	N	WHOLESAI	85	216750	9/1/2004	0	WHOLESAI	696	0	FX					0	0	0	0	0	0	0	0	0	0
	OAKDALE	CT	6370	37	6/3/2004	0	Z			94.81		C	Y	WHOLESAI	95	163234.19	9/1/2004	0	WHOLESAI	651	0	FX	36	8/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	TERRELL	TX	75161	9	5/26/2004	0	L			79.84		C	N	WHOLESAI	80	130315.99	9/1/2004	0	WHOLESAI	515	0	FX					1	0	0	0	0	0	0	0	0	0
	NEWARK	NJ	7105	34	6/15/2004	355000	S			19.98		C	N	WHOLESAI	100	70972.39	9/1/2004	0	WHOLESAI	683	284000	FX					0	0	0	0	0	0	0	0	0	0
	WYNCOTE	PA	19095	51	7/26/2004	0	L			59.97		C	Y	WHOLESAI	60	195000	9/1/2004	0	WHOLESAI	553	0	FX	24	7/1/2008		9	0	0	0	0	1	0	0	0	0	0	0
7/1/2006	ATLANTA	GA	30315	41	6/14/2004	140000	S	24	24	79.86	8/1/2006	C	N	WHOLESAI	100	111900.7	9/1/2004	2	WHOLESAI	644	28000	2Y					0	0	0	0	0	0	0	0	0	0
6/1/2006	FORT LAUI	FL	33322	54	5/26/2004	0	Z	24	24	74.82	7/1/2006	C	Y	WHOLESAI	74.97	116123.98	9/1/2004	2	WHOLESAI	519	0	2Y	36	5/1/2007	STD		0	0	1	0	0	0	0	0	0	0
6/1/2006	LAS VEGAS	NV	89122	43	6/1/2004	0	S	24	24	84.86	7/1/2006	C	Y	WHOLESAI	85	156224.89	9/1/2004	2	WHOLESAI	536	0	2Y	24	8/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	MOUNT JU	TN	37122	35	6/21/2004	0	S	24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	298070.57	9/1/2004	2	WHOLESAI	824	0	2Y	24	6/1/2006	STD		2	0	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60649	30	6/15/2004	96000	S	36	36	84.88	8/1/2007	C	N	WHOLESAI	85	80691.84	9/1/2004	2	WHOLESAI	587	0	3Y					0	0	0	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33177	43	6/30/2004	0	Z	24	24	74.87	8/1/2006	C	Y	WHOLESAI	75	113899.91	9/1/2004	2	WHOLESAI	630	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	RICHBURG	SC	29729	36	5/26/2004	0	Z			79.83		C	N	WHOLESAI	80	83884.58	9/1/2004	0	WHOLESAI	561	0	FX					0	0	0	0	0	0	0	0	0	0
7/1/2007	MARKHAM	IL	60426	48	6/2/2004	0	Z	36	36	89.36	8/1/2007	C	N	WHOLESAI	89.47	84946.89	9/1/2004	2	WHOLESAI	585	0	3Y					0	0	0	0	0	0	0	0	0	0
	BROOKLYI	NY	11221	35	6/28/2004	0	S			64.8		C	N	WHOLESAI	64.9	158883.18	9/1/2004	0	WHOLESAI	569	0	FX					0	1	0	0	0	0	0	0	0	0
	EATONVILL	WA	98328	21	6/2/2004	0	Z			61.73		C	Y	WHOLESAI	61.9	103902.26	9/1/2004	0	WHOLESAI	558	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
6/1/2006	BROWNSV	TX	78520	38	6/5/2004	61500	S	24	24	89.87	7/1/2006	C	Y	WHOLESAI	90	55295.89	9/1/2004	2	WHOLESAI	572	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	RENO	NV	89503	28	6/4/2004	207000	S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	165442.87	9/1/2004	2	WHOLESAI	725	41400	2Y	12	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	PUEBLO	CO	81005	43	5/24/2004	239500	Z			89.79		C	Y	WHOLESAI	90	215398.68	9/1/2004	0	WHOLESAI	532	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	CEDAR HIL	TN	37032	19	6/7/2004	0	Z			66.65		C	Y	WHOLESAI	67.07	54828.73	9/1/2004	0	WHOLESAI	692	0	FX	36	8/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	NEW LONC	OH	44851	33	6/1/2004	0	Z	36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	61200	9/1/2004	2	WHOLESAI	556	0	3Y	36	6/1/2007		8	0	0	0	0	0	0	0	0	0	0	0
	MILWAUKE	WI	53210	50	6/11/2004	0	Z			83.25		C	Y	WHOLESAI	83.33	56250	9/1/2004	0	WHOLESAI	537	0	FX	36	6/1/2007		11	1	0	0	0	0	0	0	0	0	0	0
7/1/2006	PALM COA	FL	32137	35	6/30/2004	189547	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	168942.13	9/1/2004	2	WHOLESAI	676	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44121	31	6/7/2004	0	Z			84.42		C	N	WHOLESAI	85	63416.41	9/1/2004	0	WHOLESAI	533	0	FX					0	0	0	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33172	37	6/8/2004	140000	S	24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	132910.58	9/1/2004	2	WHOLESAI	699	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
6/1/2006	MIRAMAR	FL	33027	43	5/24/2004	114990	S	24	24	94.84	7/1/2006	C	Y	WHOLESAI	95	109120.18	9/1/2004	2	WHOLESAI	617	0	2Y	24	5/1/2006	STD		0	0	0	0	0	0	0	0	0	0

| | | |

| | | |

| | | |

7/1/2006	HUTCHINS	TX	75141	46	6/22/2004	0	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	72250	9/1/2004	2	WHOLESAI	624	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	CHINO	CA	01710	48	6/8/2004	250000	S		24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	224649.98	9/1/2004	2	WHOLESAI	602	0	2Y	36	6/1/2007	STD		1	0	0	0	0
	PALATKA	FL	32177	37	6/9/2004	0	Z				94.68		C	Y	WHOLESAI	95	72551.61	9/1/2004	0	WHOLESAI	606	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	NORTH SAI	NY	10560	23	6/3/2004	0	S		36	36	62.17	8/1/2007	J	N	WHOLESAI	62.31	404544.04	9/1/2004	2	WHOLESAI	678	0	3Y					0	0	0	0	0
7/1/2007	LORIS	SC	29569	38	6/30/2004	0	Z		36	36	84.85	8/1/2007	C	N	WHOLESAI	85	101912.17	9/1/2004	2	WHOLESAI	652	0	3Y					0	0	0	0	0
	FORT MYEI	FL	33912	50	6/4/2004	0	Z				79.84		C	Y	WHOLESAI	80	123831.34	9/1/2004	0	WHOLESAI	608	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	LONSDALE	MN	55046	7	6/1/2004	0	Z		36	36	89.84	8/1/2007	C	Y	WHOLESAI	90	269758.27	9/1/2004	2	WHOLESAI	707	0	3Y	36	6/1/2007		13	0	0	0	0	0
	PALM HAR	FL	34684	27	6/17/2004	0	S				89.48		C	Y	WHOLESAI	90	120782.3	9/1/2004	0	WHOLESAI	648	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	FARMINGT	NM	87401	14	6/3/2004	139900	S		24	24	89.83	8/1/2006	C	N	WHOLESAI	90	125910	9/1/2004	2	WHOLESAI	717	0	2Y					0	0	0	0	0
7/1/2006	CLEVELAN	OH	44127	32	6/11/2004	60000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	54000	9/1/2004	2	WHOLESAI	691	0	2Y	36	6/1/2007		8	0	0	0	0	0
	CLEVELAN	OH	44118	41	5/21/2004	0	Z				71.19		C	N	WHOLESAI	71.43	99760.17	9/1/2004	0	WHOLESAI	658	0	FX					0	0	0	0	0
7/1/2007	MOKENA	IL	60448	41	6/18/2004	0	S		36	36	79.9	8/1/2007	J	N	WHOLESAI	80	359770.44	9/1/2004	2	WHOLESAI	573	0	3Y					0	0	0	0	0
6/1/2007	CHICAGO	IL	60632	45	5/24/2004	0	S		36	36	69.64	7/1/2007	C	N	WHOLESAI	69.82	191681.2	9/1/2004	2	WHOLESAI	694	0	3Y					0	0	0	0	0
7/1/2006	INDIANAPC	IN	46205	47	6/4/2004	75000	S		24	24	84.92	8/1/2006	C	Y	WHOLESAI	85	63750	9/1/2004	2	WHOLESAI	584	0	2Y	24	6/1/2006	STD		2	0	0	0	0
6/1/2006	SAINT JOSI	MO	64501	45	5/21/2004	0	Z		24	24	79.85	7/1/2006	C	Y	WHOLESAI	80	87145.93	9/1/2004	2	WHOLESAI	512	0	2Y	24	5/1/2006	5B		0	0	0	0	0
6/1/2006	LYNWOOD	CA	90262	47	5/27/2004	0	Z		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	206684.07	9/1/2004	2	WHOLESAI	553	0	2Y	24	5/1/2006	STD		2	0	0	0	0
6/1/2007	COMMERC	CA	90040	37	6/11/2004	0	S		36	36	84.74	7/1/2007	C	Y	WHOLESAI	85	339651.7	9/1/2004	2	WHOLESAI	707	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	PHILADELP	PA	19145	43	6/21/2004	0	Z		24	24	82.59	8/1/2006	C	Y	WHOLESAI	82.76	86805.33	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006		9	0	0	0	0	0
8/1/2007	MASTIC	NY	11950	28	7/14/2004	253000	S		36	36	79.92	9/1/2007	C	N	WHOLESAI	100	202400	9/1/2004	2	WHOLESAI	709	50600	3Y					0	0	0	0	0
7/1/2007	CHICAGO	IL	60634	45	6/9/2004	0	S		36	36	87.21	8/1/2007	C	N	WHOLESAI	87.35	296783.66	9/1/2004	2	WHOLESAI	672	0	3Y					0	0	0	0	0
	LOS ANGEI	CA	90043	44	6/4/2004	0	Z				79.03		C	Y	WHOLESAI	79.19	254743.7	9/1/2004	0	WHOLESAI	646	0	FX	36	6/1/2007	STD		0	0	0	0	0
	SAINT LOU	MO	63104	34	6/1/2004	0	Z				89.91		C	Y	WHOLESAI	70	90944.86	9/1/2004	0	WHOLESAI	526	0	FX	36	6/1/2007	5A		0	0	0	0	0
7/1/2006	SPRING	TX	77373	23	6/2/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	73800	9/1/2004	2	WHOLESAI	604	0	2Y	24	6/1/2006	STD		2	0	0	0	0
6/1/2006	SANDY	UT	84070	44	5/18/2004	0	S		24	24	94.73	7/1/2006	C	Y	WHOLESAI	95	160251.07	9/1/2004	2	WHOLESAI	720	0	2Y	24	5/1/2006	STD		0	0	0	0	0
6/1/2006	TORRANCE	CA	90505	25	6/16/2004	600000	S		24	24	83.13	7/1/2006	J	Y	WHOLESAI	83.33	499568.12	9/1/2004	2	WHOLESAI	681	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	LITHIA SPR	GA	30122	43	5/19/2004	120000	S		24	24	99.82	7/1/2006	C	N	WHOLESAI	100	119928.04	9/1/2004	2	WHOLESAI	694	0	2Y					0	0	0	0	0
	MILILANI	HI	96789	35	6/8/2004	0	Z				76.33		C	Y	WHOLESAI	76.48	347646.88	9/1/2004	0	WHOLESAI	621	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	AKRON	OH	44310	31	6/9/2004	0	Z		36	36	84.87	8/1/2007	C	Y	WHOLESAI	85	73892.48	9/1/2004	2	WHOLESAI	607	0	3Y	36	6/1/2007		8	0	0	0	0	0
7/1/2006	ROSCOE	IL	61073	40	6/15/2004	130400	S		24	24	79.88	8/1/2006	C	N	WHOLESAI	100	104320	9/1/2004	2	WHOLESAI	635	26080	2Y					0	0	0	0	0
7/1/2007	MESA	AZ	85204	49	6/11/2004	0	S		36	36	94.91	8/1/2007	C	Y	WHOLESAI	95	112100	9/1/2004	2	WHOLESAI	608	0	3Y	24	8/1/2006	STD		0	0	0	0	0
6/1/2006	OGDEN	UT	84401	50	6/3/2004	171000	S		24	24	84.85	7/1/2006	C	Y	WHOLESAI	89.51	145264.62	9/1/2004	2	WHOLESAI	712	7716.07	2Y	24	8/1/2006	STD		0	0	0	0	0
7/1/2006	SOUTHFIEI	MI	48076	43	6/7/2004	148000	S		24	24	99.9	8/1/2006	C	Y	WHOLESAI	100	147923.27	9/1/2004	2	WHOLESAI	723	0	2Y	36	6/1/2007		3	0	0	0	0	0
	DES MOINE	IA	50310	30	5/19/2004	0	Z				89.46		C	N	WHOLESAI	90	138939.69	9/1/2004	0	WHOLESAI	629	0	FX					0	0	0	0	0
	EVERETT	WA	98201	22	6/2/2004	0	S				52.16		C	N	WHOLESAI	52.27	114918.01	9/1/2004	0	WHOLESAI	602	0	FX					0	0	0	0	0
	FAIRFAX	CA	94930	41	6/21/2004	0	S				79.87		J	Y	WHOLESAI	80	599507.21	9/1/2004	0	WHOLESAI	629	0	FX	36	6/1/2007	STD		0	0	0	0	0
	GRIZZLY FI	CA	95636	25	6/18/2004	0	Z				79.68		C	Y	WHOLESAI	80	175851.41	9/1/2004	0	WHOLESAI	642	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	LOUISVILL	KY	40211	24	6/8/2004	0	S		24	24	89.8	8/1/2006	C	Y	WHOLESAI	90	88200	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	ROUND LA	IL	60073	38	5/25/2004	0	Z		24	24	89.39	7/1/2006	C	N	WHOLESAI	90	88624.43	9/1/2004	2	WHOLESAI	644	0	2Y					0	0	0	0	0
7/1/2006	TUCSON	AZ	85714	33	6/24/2004	0	S		24	24	94.93	8/1/2006	C	Y	WHOLESAI	95	58466.31	9/1/2004	2	WHOLESAI	535	0	2Y	24	8/1/2006	STD		0	0	0	0	0
	LOS BANO	CA	93635	47	6/28/2004	0	Z				84.27		J	Y	WHOLESAI	84.44	455532.86	9/1/2004	0	WHOLESAI	603	0	FX	36	6/1/2007	STD		0	0	0	0	0
	AKRON	OH	44306	46	5/21/2004	0	Z				84.81		C	N	WHOLESAI	85	55208.37	9/1/2004	0	WHOLESAI	584	0	FX					0	0	0	0	0
	WAIPAHU	HI	96797	43	6/21/2004	0	Z				68.22		C	Y	WHOLESAI	68.38	214771.23	9/1/2004	0	WHOLESAI	693	0	FX	36	6/1/2007	STD		0	0	0	0	0
	FRESNO	CA	93726	23	5/28/2004	0	Z				58.93		C	Y	WHOLESAI	59.52	74551.5	9/1/2004	0	WHOLESAI	612	0	FX	36	5/1/2007	STD		0	0	0	0	0
	PARKER	AZ	85344	22	6/1/2004	289000	Z				84.03		C	Y	WHOLESAI	85	245403.1	9/1/2004	0	WHOLESAI	722	0	FX	36	6/1/2007	STD		0	0	0	0	0
	IRVINE	CA	92604	51	6/18/2004	0	S				73.92		J	Y	WHOLESAI	74.07	499497.47	9/1/2004	0	WHOLESAI	659	0	FX	36	6/1/2007	STD		0	0	0	0	0
	TUCSON	AZ	85745	45	6/8/2004	0	S				89.9		C	Y	WHOLESAI	90	107938.5	9/1/2004	0	WHOLESAI	582	0	FX	36	6/1/2007	STD		2	0	0	0	0
8/1/2006	MARANA	AZ	85653	48	7/8/2004	100000	Z		24	24	74.96	9/1/2006	C	Y	WHOLESAI	75	75000	9/1/2004	2	WHOLESAI	548	0	2Y	24	7/1/2006	STD		0	0	0	0	0
6/1/2006	SANTA MAI	CA	93458	42	6/2/2004	315000	S		24	24	79.76	7/1/2006	C	Y	WHOLESAI	100	251497.01	9/1/2004	2	WHOLESAI	728	63000	2Y	24	8/1/2006	STD		0	0	0	0	0
	NORTH TO	NY	14120	47	6/16/2004	0	S				89.88		C	Y	WHOLESAI	90	75101.58	9/1/2004	0	WHOLESAI	615	0	FX	12	6/1/2005		6	0	0	0	0	0
6/1/2007	COMPTON	CA	90221	42	6/7/2004	167000	Z		36	36	79.57	7/1/2007	C	Y	WHOLESAI	100	133023.63	9/1/2004	2	WHOLESAI	692	33400	3Y	36	6/1/2007	STD		0	0	0	0	0
	PHOENIX	AZ	85042	42	6/2/2004	0	S				94.86		C	Y	WHOLESAI	95	109172.11	9/1/2004	0	WHOLESAI	658	0	FX	36	6/1/2007	STD		0	0	0	0	0
	OKLAHOM	OK	73112	40	6/2/2004	84000	S				89.29		C	Y	WHOLESAI	89.4	75100	9/1/2004	0	WHOLESAI	580	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	NEWARK	CA	94560	36	6/7/2004	458525	Z		24	24	79.69	7/1/2006	J	Y	WHOLESAI	100	366354.24	9/1/2004	2	WHOLESAI	689	91705	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	ANCHORA	AK	99504	30	6/10/2004	159900	S		24	24	79.87	8/1/2006	C	N	WHOLESAI	80	127920	9/1/2004	2	WHOLESAI	662	0	2Y					0	0	0	0	0
6/1/2006	LAS VEGAS	NV	89107	38	5/27/2004	0	Z		24	24	89.75	7/1/2006	C	Y	WHOLESAI	90	143889.82	9/1/2004	2	WHOLESAI	589	0	2Y	36	5/1/2007	STD		0	0	0	0	0
	WEST POI	CA	95255	34	6/9/2004	0	S				94.84		C	Y	WHOLESAI	95	161362.31	9/1/2004	0	WHOLESAI	715	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90003	48	6/25/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	264143.77	9/1/2004	2	WHOLESAI	601	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	BLOOMING	CA	92316	48	6/18/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	211500	9/1/2004	2	WHOLESAI	562	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SAN DIEGC	CA	92037	22	6/15/2004	0	S		24	24	84.83	8/1/2006	J	Y	WHOLESAI	85	343913.8	9/1/2004	2	WHOLESAI	709	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	AUSTIN	TX	78741	52	6/30/2004	88000	S				74.91		C	Y	WHOLESAI	75	65961.23	9/1/2004	0	WHOLESAI	675	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	LAS VEGAS	NV	89156	49	6/3/2004	0	S		24	24	84.81	7/1/2006	C	Y	WHOLESAI	85	180067.6	9/1/2004	2	WHOLESAI	592	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	BELLEVUE	WA	98004	41	6/9/2004	0	S		24	24	89.87	8/1/2006	J	Y	WHOLESAI	90	425384.07	9/1/2004	2	WHOLESAI	638	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	SAN DIEGC	CA	92100	50	5/25/2004	0	S		24	24	89.85	7/1/2006	C	Y	WHOLESAI	90	224871.88	9/1/2004	2	WHOLESAI	559	0	2Y	24	5/1/2006	STD		2	0	0	0	0
6/1/2006	VENTURA	CA	93003	41	6/4/2004	0	S		24	24	78.38	7/1/2006	J	Y	WHOLESAI	76.57	412123.45	9/1/2004	2	WHOLESAI	627	0	2Y	12	6/1/2006	STD		0	0	0	0	0
7/1/2006	JACKSON	MS	39204	26	6/3/2004	72000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	61161.76	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006		4	0	0	0	0	0
	LA MESA	CA	91941	41	5/14/2004	395000	S				19.98		C	N	WHOLESAI	100	78948.99	9/1/2004	0	WHOLESAI	674	316000	FX					0	0	0	0	0
	NORTH LAI	FL	33068	48	6/17/2004	0	S				89.17		C	Y	WHOLESAI	89.27	109800	9/1/2004	0	WHOLESAI	570	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	WATERBUI	CT	6708	31	6/3/2004	123500	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	111150	9/1/2004	2	WHOLESAI	555	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	LAKE IN TH	IL	60156	37	6/9/2004	169500	S		36	36	89.86	8/1/2007	C	N	WHOLESAI	90	152431	9/1/2004	2	WHOLESAI	622	0	3Y					0	0	0	0	0
	KISSIMMEE	FL	34759	45	5/24/2004	111000	S				19.98		C	N	WHOLESAI	100	22188.04	9/1/2004	0	WHOLESAI	648	88800	FX					0	0	0	0	0
7/1/2006	CORAL SPI	FL	33076	47	6/10/2004	0	S		24	24	94.88	8/1/2006	J	Y	WHOLESAI	95	355300	9/1/2004	2	WHOLESAI	639	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	BRIDGEPO	CT	6607	14	6/9/2004	0	Z		24	24	69.58	8/1/2006	C	Y	WHOLESAI	69.81	125300	9/1/2004	2	WHOLESAI	522	0	2Y	24	8/1/2006	STD		0	1	1	0	0
7/1/2006	KNOXVILLE	TN	37914	48	6/29/2004	58000	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	52162.18	9/1/2004	2	WHOLESAI	678	0	2Y	24	8/1/2006	STD		0	0	0	0	0
7/1/2006	DEERFIELD	FL	33441	45	6/2/2004	80000	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	71947.62	9/1/2004	2	WHOLESAI	668	0	2Y					0	0	0	0	0
7/1/2007	VERNON H	IL	60061	31	6/14/2004	131000	Z		36	36	79.85	8/1/2007	C	N	WHOLESAI	100	104699.8	9/1/2004	2	WHOLESAI	717	26200	3Y					0	0	0	0	0
7/1/2006	MIAMI	FL	33125	48	6/8/2004	118000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	106200	9/1/2004	2	WHOLESAI	584	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	PAGELANC	SC	29728	14	6/25/2004	78000	Z				79.89		C	N	WHOLESAI	95	62358.97	9/1/2004	0	WHOLESAI	600	11700	FX					0	0	0	0	0

| | | |

| | | |

7/1/2006	CHINO HILI	CA	91709	48	6/10/2004	0	S		24	24	87.12	8/1/2006	C	Y	WHOLESAI	87.27	240000	9/1/2004	2	WHOLESAI	550	0	2Y	36	6/1/2007	STD		1	0	0	0
	DOWNEY	CA	90242	41	5/24/2004	415000	S				19.98		C	N	WHOLESAI	100	82968.4	9/1/2004	0	WHOLESAI	736	332000	FX					0	0	0	0
6/1/2006	LANCASTE	CA	93535	21	6/3/2004	0	Z		24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	143890.97	9/1/2004	2	WHOLESAI	597	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	GRESHAM	OR	97080	28	6/10/2004	184800	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	148320	9/1/2004	2	WHOLESAI	568	0	2Y	12	6/1/2005	STD		0	0	0	0
	SUGAR LAI	TX	77478	30	5/25/2004	0	S				83.45		C	Y	WHOLESAI	84.15	83895.23	9/1/2004	0	WHOLESAI	574	0	FX	36	5/1/2007	STD		2	0	0	0
	TEHACHAP	CA	93561	41	8/30/2004	190000	Z				73.57		C	Y	WHOLESAI	73.68	139895.05	9/1/2004	0	WHOLESAI	582	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	MESA	AZ	85210	27	5/19/2004	0	Z		24	24	54.79	7/1/2006	C	Y	WHOLESAI	55	75696.36	9/1/2004	2	WHOLESAI	685	0	2Y	36	5/1/2007	STD		0	0	0	0
	MESA	AZ	85203	42	5/20/2004	116000	Z				19.97		C	N	WHOLESAI	100	23189.95	9/1/2004	0	WHOLESAI	668	92800	FX					0	0	0	0
	MESA	AZ	85202	45	5/26/2004	0	S				72.52		C	Y	WHOLESAI	73.28	84416.45	9/1/2004	0	WHOLESAI	640	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2006	LAUDERHIL	FL	33319	50	6/21/2004	59900	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	53910	9/1/2004	2	WHOLESAI	625	0	2Y	24	6/1/2006	STD		0	0	0	0
	DAVIE	FL	33317	38	6/3/2004	170000	S				94.88		C	Y	WHOLESAI	95	161500	9/1/2004	0	WHOLESAI	628	0	FX	24	6/1/2006	STD		0	0	0	0
	NORWALK	CT	6854	49	6/15/2004	442000	S				94.89		C	Y	WHOLESAI	95	419653.36	9/1/2004	0	WHOLESAI	675	0	FX	36	6/1/2007	STD		0	0	0	0
	BRONX	NY	10481	37	6/15/2004	0	S				89.87		J	Y	WHOLESAI	90	337252.02	9/1/2004	0	WHOLESAI	613	0	FX	12	6/1/2005		6	0	0	0	0
7/1/2007	FORT MYEI	FL	33931	44	6/15/2004	272500	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	245071.6	9/1/2004	2	WHOLESAI	823	0	3Y	36	6/1/2007	STD		1	0	0	0
6/1/2006	OPA LOCK/	FL	33056	20	6/3/2004	0	S		24	24	74.89	7/1/2006	C	Y	WHOLESAI	75	93704.85	9/1/2004	2	WHOLESAI	525	0	2Y	36	6/1/2007	STD		1	0	0	0
	IONIA	MI	48846	32	6/30/2004	0	Z				79.9		C	Y	FLOW	80	72739.98	9/1/2004	0	CORRESPC	708	0	FX	36	6/1/2007		3	0	0	0	0
7/1/2006	MOUNT VE	OH	43050	50	8/2/2004	94000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	95	79837.87	9/1/2004	2	WHOLESAI	523	9400	2Y	36	6/1/2007		8	0	0	0	0
7/1/2006	ARLINGTOI	TX	76013	35	6/28/2004	0	S		24	24	80.5	8/1/2006	C	Y	WHOLESAI	80.6	93500	9/1/2004	2	WHOLESAI	597	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2007	DALLAS	TX	75228	16	6/4/2004	95000	S		36	36	79.84	7/1/2007	C	Y	WHOLESAI	95	75901.73	9/1/2004	2	WHOLESAI	624	14250	3Y	36	6/1/2007	STD		0	0	0	0
	TINLEY PAI	IL	60477	44	6/28/2004	0	S				89.88		J	N	WHOLESAI	90	423000	9/1/2004	0	WHOLESAI	591	0	FX					0	0	0	0
7/1/2007	FLORENCE	MS	39073	49	6/2/2004	0	Z		36	36	89.9	8/1/2007	C	Y	WHOLESAI	90	82215.53	9/1/2004	2	WHOLESAI	549	0	3Y	36	6/1/2007		4	3	0	0	0
7/1/2007	MIDDLE RI	MD	21220	30	6/8/2004	0	Z		36	36	84.34	8/1/2007	C	N	WHOLESAI	65	104969.82	9/1/2004	2	WHOLESAI	568	0	3Y					0	0	0	1
7/1/2007	RICHMONE	NY	11418	40	6/29/2004	445000	S		36	36	89.86	8/1/2007	C	N	WHOLESAI	90	400500	9/1/2004	2	WHOLESAI	662	0	3Y					0	0	0	0
	HIGH POIN	NC	27260	49	8/23/2004	0	Z				84.88		C	Y	WHOLESAI	85	51850	9/1/2004	0	WHOLESAI	581	0	FX	24	6/1/2006		21	0	0	0	0
7/1/2006	ANDERSOI	IN	46013	50	6/25/2004	85900	Z		24	24	84.84	8/1/2006	C	Y	WHOLESAI	85	72945.04	9/1/2004	2	WHOLESAI	597	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	LINCOLN	NE	68521	42	6/2/2004	144000	Z		24	24	79.81	8/1/2006	C	Y	WHOLESAI	100	115065.37	9/1/2004	2	WHOLESAI	601	28800	2Y	24	6/1/2006	STD		0	0	0	0
	CLEVELAN	OH	44127	31	6/9/2004	84500	S				94.84		C	Y	WHOLESAI	95	75957.17	9/1/2004	0	WHOLESAI	693	0	FX	36	6/1/2007		8	0	0	0	0
7/1/2007	LANSING	MI	48911	35	6/18/2004	0	Z		36	36	84.66	8/1/2007	C	Y	WHOLESAI	84.81	114500	9/1/2004	2	WHOLESAI	605	0	3Y	36	6/1/2007		3	1	0	0	0
7/1/2007	SNELLVILL	GA	30039	42	6/29/2004	153900	S		36	36	79.87	8/1/2007	C	N	WHOLESAI	100	123017.67	9/1/2004	2	WHOLESAI	696	30780	3Y					0	0	0	0
7/1/2006	PHOENIX	AZ	85033	32	6/4/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAI	80	91900.24	9/1/2004	2	WHOLESAI	644	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	RALEIGH	NC	27606	28	6/23/2004	0	S		36	36	88.91	8/1/2007	C	Y	WHOLESAI	89.01	80953.4	9/1/2004	2	WHOLESAI	621	0	3Y	24	6/1/2006		21	1	0	0	0
	FRANKFOR	NY	13340	22	6/28/2004	0	S				92.15		C	Y	WHOLESAI	92.23	68220.12	9/1/2004	0	WHOLESAI	605	0	FX	12	6/1/2005		6	1	0	0	0
7/1/2006	EL PASO	TX	79935	41	6/14/2004	0	Z		24	24	74.93	8/1/2006	C	N	WHOLESAI	75	65971.11	9/1/2004	2	WHOLESAI	522	0	2Y					0	0	1	0
	HATTIESBU	MS	39402	43	7/22/2004	0	Z				79.62		C	Y	FLOW	79.71	109934.71	9/1/2004	0	CORRESPC	501	0	FX	36	7/1/2007		4	0	0	0	0
7/1/2007	SOMERS	CT	6071	48	6/10/2004	0	Z		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	148500	9/1/2004	2	WHOLESAI	632	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	ORLANDO	FL	32828	50	6/24/2004	77660	L		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	69894	9/1/2004	2	WHOLESAI	875	0	2Y	24	6/1/2006	STD		1	0	0	0
	HOUSTON	TX	77048	35	6/17/2004	85000	S				94.86		C	Y	WHOLESAI	95	80689.46	9/1/2004	0	WHOLESAI	706	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	SEATTLE	WA	98198	48	5/29/2004	0	Z		24	24	89.82	7/1/2006	C	Y	WHOLESAI	95	193368.39	9/1/2004	2	WHOLESAI	561	10750	2Y	24	5/1/2006	STD		0	0	0	0
	MASON CI	IA	50401	50	6/21/2004	0	Z				84.92		C	N	WHOLESAI	85	68000	9/1/2004	0	WHOLESAI	554	0	FX					0	0	0	0
7/1/2007	HAZEL CRE	IL	60429	32	6/21/2004	0	Z		36	36	89.94	8/1/2007	C	N	WHOLESAI	70	65072.98	9/1/2004	2	WHOLESAI	554	0	3Y					2	2	3	0
7/1/2006	ELKHART	IN	46518	21	6/14/2004	60000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	53963.76	9/1/2004	2	WHOLESAI	756	0	2Y	36	6/1/2007	STD		0	0	0	0
	WASILLA	AK	99654	28	6/8/2004	0	Z				84.65		C	N	WHOLESAI	84.8	211812.04	9/1/2004	0	WHOLESAI	683	0	FX					0	0	0	0
7/1/2007	JAMAICA	NY	11433	50	6/14/2004	265000	S		36	36	89.9	8/1/2007	C	N	WHOLESAI	90	238500	9/1/2004	2	WHOLESAI	627	0	3Y					0	0	0	0
7/1/2006	MEMPHIS	TN	38107	45	6/18/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	50150	9/1/2004	2	WHOLESAI	551	0	2Y	24	6/1/2006	STD		3	0	0	0
6/1/2006	PORT SAIN	FL	34953	50	5/28/2004	0	L		24	24	71.24	7/1/2006	C	Y	WHOLESAI	71.43	99910.47	9/1/2004	2	WHOLESAI	586	0	2Y	36	5/1/2007	STD		0	1	0	0
7/1/2006	YUCAIPA	CA	92399	39	6/14/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	160412.33	9/1/2004	2	WHOLESAI	553	0	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89102	48	6/14/2004	104000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	93600	9/1/2004	2	WHOLESAI	604	0	2Y	24	6/1/2006	STD		0	3	1	0
	CHEHALIS	WA	98532	47	6/15/2004	0	Z				84.86		C	Y	WHOLESAI	85	132490.23	9/1/2004	0	WHOLESAI	652	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2007	MIDDLETO	NJ	7748	38	5/19/2004	306000	Z		36	36	79.72	7/1/2007	C	N	WHOLESAI	100	239437.86	9/1/2004	2	WHOLESAI	733	60000	3Y					0	0	0	0
6/1/2006	PHOENIX	AZ	85009	24	5/28/2004	142000	S		24	24	89.75	7/1/2006	C	Y	WHOLESAI	90	127563.77	9/1/2004	2	WHOLESAI	662	0	2Y	36	5/1/2007	STD		0	0	0	0
7/1/2006	STAMFORE	CT	6912	43	6/8/2004	600000	S		24	24	79.86	8/1/2006	J	Y	WHOLESAI	80	480000	9/1/2004	2	WHOLESAI	630	0	2Y	24	6/1/2006	STD		0	0	0	0
	CHICAGO	IL	60624	50	5/26/2004	0	Z				84.67		C	N	WHOLESAI	85	262998.85	9/1/2004	0	WHOLESAI	560	0	FX					0	0	0	0
	GREENVILI	PA	16125	44	8/23/2004	0	S				88.77		C	Y	WHOLESAI	88.89	80000	9/1/2004	0	WHOLESAI	582	0	FX	36	6/1/2007		9	0	0	0	0
6/1/2006	DENVER	CO	80218	50	5/25/2004	0	Z		24	24	84.84	7/1/2006	C	Y	WHOLESAI	85	172439.96	9/1/2004	2	WHOLESAI	535	0	2Y	24	5/1/2006	STD		3	0	0	0
	CHICAGO	IL	60641	49	6/9/2004	0	S				84.17		C	N	WHOLESAI	84.51	233000	9/1/2004	0	WHOLESAI	573	0	FX					0	0	0	0
	ERLANGER	KY	41018	30	5/24/2004	0	Z				84.8		C	Y	WHOLESAI	85	80686.37	9/1/2004	0	WHOLESAI	513	0	FX	36	5/1/2007	STD		0	0	0	0
	AURORA	CO	80013	49	6/21/2004	0	S				84.85		C	Y	WHOLESAI	85	199750	9/1/2004	0	WHOLESAI	690	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	LAKE FORE	CA	92630	47	5/28/2004	0	L		24	24	89.72	7/1/2006	J	Y	WHOLESAI	90	539436.2	9/1/2004	2	WHOLESAI	708	0	2Y	24	5/1/2006	STD		0	0	0	0
	STANWOO	WA	98292	35	6/6/2004	0	Z				79.88		C	Y	WHOLESAI	80	137497.88	9/1/2004	0	WHOLESAI	612	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	BALTIMORI	MD	21224	37	6/21/2004	0	S		36	36	89.85	8/1/2007	C	N	WHOLESAI	90	188300	9/1/2004	2	WHOLESAI	691	0	3Y					0	0	0	0
6/1/2006	MIAMI	FL	33147	53	5/18/2004	115000	Z		24	24	89.77	7/1/2006	C	Y	WHOLESAI	90	102512.52	9/1/2004	2	WHOLESAI	705	0	2Y	36	5/1/2007	STD		0	0	0	0
	DETROIT	MI	48227	32	6/11/2004	0	Z				75.62		C	Y	WHOLESAI	91.07	149854.79	9/1/2004	0	WHOLESAI	572	30312	FX	36	6/1/2007		3	0	0	0	0
	TEMECULA	CA	92592	15	6/4/2004	0	S				89.04		J	Y	WHOLESAI	89.29	499547.11	9/1/2004	0	WHOLESAI	688	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	FRESNO	CA	93725	37	6/4/2004	177000	S		24	24	79.79	7/1/2006	C	Y	WHOLESAI	100	141357.86	9/1/2004	2	WHOLESAI	621	35400	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	WINTHROF	MA	2152	17	6/3/2004	0	S		24	24	84.94	7/1/2006	C	Y	WHOLESAI	65	159198.54	9/1/2004	2	WHOLESAI	539	0	2Y	24	6/1/2006		4	1	0	0	1
7/1/2006	VENETA	OR	97487	48	6/14/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	95	193842.7	9/1/2004	2	WHOLESAI	671	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	SHERWOO	MI	49089	34	6/4/2004	0	S		24	24	89.83	7/1/2006	C	Y	WHOLESAI	90	67456.95	9/1/2004	2	WHOLESAI	587	0	2Y	36	6/1/2007		3	0	0	0	0
6/1/2007	CORAL SPI	FL	33065	31	5/28/2004	92000	Z		36	36	84.78	7/1/2007	C	Y	WHOLESAI	85	78064.17	9/1/2004	2	WHOLESAI	847	0	3Y	36	5/1/2007	STD		0	0	0	0
7/1/2006	FLORISSAI	MO	63033	42	6/17/2004	129900	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	95	118828.31	9/1/2004	2	WHOLESAI	662	6495	2Y	24	6/1/2006	5B		0	0	0	0
	WARSAW	OH	43844	44	6/7/2004	0	Z				79.32		C	Y	FLOW	79.52	65948.43	9/1/2004	0	CORRESPC	595	0	FX	36	6/1/2007		8	0	0	0	0
6/1/2007	NEW CANE	TX	77357	31	5/19/2004	71000	Z		36	36	89.85	7/1/2007	C	Y	WHOLESAI	90	63865.09	9/1/2004	2	WHOLESAI	546	0	3Y	36	5/1/2007	STD		0	0	0	0
7/1/2006	BLACKSTO	MA	1504	48	6/21/2004	0	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	191823.02	9/1/2004	2	WHOLESAI	778	0	2Y	36	6/1/2007		2	0	0	0	0
7/1/2007	FORT LAUI	FL	33312	48	6/9/2004	0	S		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	265308.79	9/1/2004	2	WHOLESAI	603	0	3Y	36	6/1/2007	STD		3	0	0	0
6/1/2006	DECATUR	GA	30032	46	5/25/2004	145000	S		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	130403.15	9/1/2004	2	WHOLESAI	680	0	2Y	24	5/1/2006		15	0	0	0	0
	DRAPER	UT	84020	37	5/18/2004	0	L				19.98		C	N	WHOLESAI	100	68777.77	9/1/2004	0	WHOLESAI	613	275200	FX					0	0	0	0
7/1/2006	YUMA	AZ	85367	20	6/3/2004	0	Z		24	24	74.9	8/1/2006	C	Y	WHOLESAI	75	65207.53	9/1/2004	2	WHOLESAI	563	0	2Y	24	6/1/2006	STD		0	0	0	0
	CORONA	CA	92880	42	6/4/2004	0	S				87.92		J	Y	WHOLESAI	88.07	365500	9/1/2004	0	WHOLESAI	704	0	FX	36	6/1/2007	STD		0	0	0	0

8/1/2006	BAILEY	CO	80421	40	7/6/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	116400	9/1/2004	2	WHOLESAI	657	0	2Y	12	7/1/2005	STD		0	0	0	0	0
7/1/2006	HOUSTON	TX	77055	43	6/7/2004	110000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	104425.49	9/1/2004	2	WHOLESAI	744	0	2Y	24	8/1/2006	STD		0	0	0	0	0
8/1/2006	FORT MYEI	FL	33901	43	5/24/2004	0	Z		24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	94435.28	9/1/2004	2	WHOLESAI	563	0	2Y	24	5/1/2006	STD		2	0	0	0	0
	POUGHKEI	NY	12601	25	6/7/2004	0	S				84.88		C	Y	WHOLESAI	85	186870.65	9/1/2004	0	WHOLESAI	559	0	FX	12	8/1/2005		6	0	0	0	0	0
8/1/2007	WESTBURY	NY	11590	28	7/9/2004	302000	S		36	36	94.92	9/1/2007	C	N	WHOLESAI	95	286900	9/1/2004	2	WHOLESAI	737	0	3Y					0	0	0	0	0
8/1/2006	APISON	TN	37302	19	6/1/2004	0	Z		24	24	79.85	7/1/2008	C	Y	WHOLESAI	80	89510.3	9/1/2004	2	WHOLESAI	555	0	2Y	24	6/1/2008	STD		0	0	0	0	0
8/1/2006	RIO LINDA	CA	95673	34	5/20/2004	0	Z		24	24	84.79	7/1/2006	C	Y	WHOLESAI	85	239309.75	9/1/2004	2	WHOLESAI	527	0	2Y	36	5/1/2007	STD		0	0	0	0	0
	DENVER	CO	80203	36	5/17/2004	146900	L				19.86		C	N	WHOLESAI	100	29193.48	9/1/2004	0	WHOLESAI	644	117520	FX					0	0	0	0	0
	PROVO	UT	84604	11	5/19/2004	0	Z				19.97		C	N	WHOLESAI	100	83964.01	9/1/2004	0	WHOLESAI	654	336000	FX					0	0	0	0	0
8/1/2006	PHOENIX	AZ	85019	28	6/3/2004	126000	S		24	24	79.81	7/1/2006	C	Y	WHOLESAI	100	100722.14	9/1/2004	2	WHOLESAI	651	25200	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	LOS ANGEI	CA	90062	34	6/3/2004	170000	S		24	24	84.84	7/1/2006	C	Y	WHOLESAI	85	144322.48	9/1/2004	2	WHOLESAI	593	0	2Y	24	8/1/2006	STD		0	0	0	0	0
8/1/2007	FARMINGV	NY	11738	55	6/3/2004	0	Z		36	36	74.87	7/1/2007	C	N	WHOLESAI	75	188637.99	9/1/2004	2	WHOLESAI	508	0	3Y					0	0	1	0	0
8/1/2006	ESCONDID	CA	92027	50	6/2/2004	0	S		24	24	89.83	7/1/2006	J	Y	WHOLESAI	90	337284.78	9/1/2004	2	WHOLESAI	554	0	2Y	24	6/1/2008	STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48205	27	5/19/2004	0	Z		24	24	89.84	7/1/2006	C	Y	WHOLESAI	90	107935.9	9/1/2004	2	WHOLESAI	556	0	2Y	24	5/1/2006		3	0	0	0	0	0
7/1/2006	PHILADELF	PA	19115	44	6/4/2004	0	S		24	24	93.8	8/1/2006	C	N	WHOLESAI	93.92	123500	9/1/2004	2	WHOLESAI	641	0	2Y					0	0	0	0	0
8/1/2006	ROCHESTE	NY	14619	22	5/24/2004	0	S		24	24	84.78	7/1/2006	C	N	WHOLESAI	85	59398.15	9/1/2004	2	WHOLESAI	564	0	2Y					0	0	0	0	0
	VICKSBUR	MS	39180	48	6/2/2004	79000	Z				74.92		C	Y	WHOLESAI	75	59217.3	9/1/2004	0	WHOLESAI	535	0	FX	36	8/1/2007		4	0	0	0	0	0
7/1/2006	NORTH LAS	NV	89030	27	6/21/2004	0	S		24	24	87.33	8/1/2006	C	Y	WHOLESAI	87.45	92700	9/1/2004	2	WHOLESAI	570	0	2Y	36	8/1/2007	STD		0	0	0	0	0
	SHIRLEY	NY	11967	49	6/30/2004	255000	S				84.87		C	N	WHOLESAI	95	242089.09	9/1/2004	0	WHOLESAI	620	0	FX					0	0	0	0	0
8/1/2006	DELRAY BE	FL	33444	31	6/30/2004	80000	S		24	24	89.84	7/1/2006	C	Y	FLOW	90	71912.45	9/1/2004	2	CORRESPC	670	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90018	48	6/15/2004	480000	S		24	24	89.87	8/1/2006	J	Y	WHOLESAI	90	416500	9/1/2004	2	WHOLESAI	557	0	2Y	24	6/1/2008	STD		0	0	0	0	0
8/1/2006	ILION	NY	13357	30	5/26/2004	0	Z		24	24	89.87	7/1/2006	C	N	WHOLESAI	90	64769.44	9/1/2004	2	WHOLESAI	530	0	2Y					0	0	0	0	0
7/1/2007	CHICAGO	IL	60624	50	6/3/2004	0	S		36	36	74.92	8/1/2007	C	N	WHOLESAI	75	177750	9/1/2004	2	WHOLESAI	611	0	3Y					0	1	0	0	0
	HOUSTON	TX	77075	36	6/7/2004	0	Z				89.93		C	Y	WHOLESAI	90.16	113409.51	9/1/2004	0	WHOLESAI	704	0	FX	36	8/1/2007	STD		0	0	0	0	0
7/1/2006	BLOOMFIEI	MI	48302	45	6/7/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	253800	9/1/2004	2	WHOLESAI	629	0	2Y	24	8/1/2006		3	0	0	0	0	0
7/1/2006	HIGGINSVI	MO	64037	31	6/21/2004	0	Z		24	24	81.24	8/1/2006	C	Y	WHOLESAI	81.34	54466.29	9/1/2004	2	WHOLESAI	615	0	2Y	24	8/1/2006	SB		3	0	0	0	0
8/1/2006	STRONGSV	OH	44136	46	5/20/2004	0	Z		24	24	70.68	7/1/2006	C	Y	WHOLESAI	70.76	166917.85	9/1/2004	2	WHOLESAI	502	0	2Y	36	5/1/2007		8	5	1	0	0	0
	MILWAUKE	WI	53208	14	6/9/2004	0	Z				89.53		C	Y	WHOLESAI	89.61	69000	9/1/2004	0	WHOLESAI	559	0	FX	36	6/1/2007		11	3	0	0	0	0
	STRATFOR	CT	6615	40	6/2/2004	259900	S				94.9		C	Y	WHOLESAI	95	2467702.1	9/1/2004	0	WHOLESAI	873	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2007	BROOKLYN	NY	11218	24	6/11/2004	0	S		36	36	86.56	8/1/2007	J	N	WHOLESAI	66.67	399668.87	9/1/2004	2	WHOLESAI	566	0	3Y					1	0	0	0	0
	LOS ANGEI	CA	90047	48	5/28/2004	0	Z				89.75		C	Y	WHOLESAI	90	260761.75	9/1/2004	0	WHOLESAI	612	0	FX	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2007	ADDISON	IL	60101	50	6/8/2004	0	S		36	36	84.86	8/1/2007	C	N	WHOLESAI	85	244800	9/1/2004	2	WHOLESAI	612	0	3Y					0	0	0	0	0
6/1/2007	RIVERDALE	IL	60827	41	6/2/2004	0	Z		36	36	89.88	7/1/2007	C	N	WHOLESAI	90	103452.72	9/1/2004	2	WHOLESAI	521	0	3Y					0	0	0	0	0
	MIDDLE ISL	NY	11953	50	6/15/2004	0	Z				94.77		C	Y	FLOW	95	313250.53	9/1/2004	0	CORRESPC	699	0	FX	12	6/1/2005		8	0	0	0	0	0
	HOUSTON	TX	77067	45	6/4/2004	72000	S				89.9		C	N	WHOLESAI	90	64763.48	9/1/2004	0	WHOLESAI	738	0	FX					0	0	0	0	0	0
	CLEVELAN	OH	44127	31	6/2/2004	87000	S				89.85		C	Y	WHOLESAI	90	77356.38	9/1/2004	0	WHOLESAI	693	0	FX	36	8/1/2007		8	0	0	0	0	0
7/1/2007	CHICAGO	IL	60619	38	6/10/2004	190000	S		36	36	94.88	8/1/2007	C	N	WHOLESAI	95	180500	9/1/2004	2	WHOLESAI	758	0	3Y					0	0	0	0	0
7/1/2007	SCHENECT	NY	12303	49	6/14/2004	81500	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	73350	9/1/2004	2	WHOLESAI	623	0	3Y					0	0	0	0	0
	FORT LAUI	FL	33311	36	6/24/2004	0	Z				94.87		C	Y	WHOLESAI	95	101578.98	9/1/2004	0	WHOLESAI	687	0	FX	36	8/1/2007	STD		0	0	0	0	0	0
6/1/2008	SANTA ANA	CA	92701	44	6/2/2004	0	S		24	24	89.83	7/1/2008	C	Y	WHOLESAI	90	157303.52	9/1/2004	2	WHOLESAI	584	0	2Y	24	8/1/2008	STD		1	0	0	0	0
7/1/2007	LAKELAND	FL	33805	29	6/2/2004	102000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	91800	9/1/2004	2	WHOLESAI	702	0	3Y	36	8/1/2007	STD		0	0	0	0	0	0
6/1/2007	PARK RIDG	IL	60061	50	6/3/2004	0	S		36	36	78.92	7/1/2007	C	N	WHOLESAI	79.04	327835.22	9/1/2004	2	WHOLESAI	527	0	3Y					0	0	0	0	0
	CLEVELAN	OH	44135	49	5/20/2004	0	Z				77.93		C	N	WHOLESAI	78.18	67933.59	9/1/2004	0	WHOLESAI	832	0	FX					0	0	0	0	0	0
7/1/2008	CAPE CORI	FL	33990	28	6/3/2004	0	S		24	24	82.88	8/1/2008	C	Y	WHOLESAI	83.03	136876.14	9/1/2004	2	WHOLESAI	638	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2008	DANDRIDG	TN	37725	49	6/9/2004	114000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	96900	9/1/2004	2	WHOLESAI	598	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
	DOUGLAS\	GA	30135	26	5/25/2004	171650	Z				94.57		C	N	WHOLESAI	94.71	162491.18	9/1/2004	0	WHOLESAI	599	0	FX					0	0	0	0	0	0
	MONROE	LA	71202	44	6/3/2004	0	S				89.92		C	Y	WHOLESAI	90	50400	9/1/2004	0	WHOLESAI	568	0	FX	36	6/1/2007		4	0	0	0	0	0
7/1/2007	CHICAGO	IL	60649	49	6/9/2004	91000	S		36	36	94.89	8/1/2007	C	N	WHOLESAI	95	86400.25	9/1/2004	2	WHOLESAI	648	0	3Y					0	0	0	0	0
6/1/2006	FLINT	MI	48532	25	5/28/2004	0	Z		24	24	84.82	7/1/2006	C	Y	WHOLESAI	85	57716.49	9/1/2004	2	WHOLESAI	570	0	2Y	36	5/1/2007		3	0	0	0	0	0
6/1/2006	BAY CITY	MI	48706	31	5/25/2004	0	Z		24	24	69.93	7/1/2006	C	Y	WHOLESAI	70	67739.05	9/1/2004	2	WHOLESAI	517	0	2Y	36	5/1/2007		3	1	1	2	1	0
7/1/2007	SEVERN	MD	21144	50	6/1/2004	0	Z		36	36	84.18	8/1/2007	C	N	WHOLESAI	84.3	187857.65	9/1/2004	2	WHOLESAI	584	0	3Y					0	0	0	0	0
6/1/2006	LOS ANGEI	CA	90037	49	6/8/2004	0	S		24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	278795.01	9/1/2004	2	WHOLESAI	621	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
	GEORGETO	KY	40324	41	5/20/2004	144000	Z				19.97		C	N	WHOLESAI	100	28774.07	9/1/2004	0	WHOLESAI	634	115200	FX					0	0	0	0	0
7/1/2006	GLENS FAL	NY	12801	43	6/28/2004	93600	S		24	24	89.91	8/1/2006	C	N	WHOLESAI	90	84240	9/1/2004	2	WHOLESAI	638	0	2Y					0	0	0	0	0
	FORT LAUI	FL	33351	31	6/15/2004	233000	S				94.85		C	Y	WHOLESAI	95	221180.73	9/1/2004	0	WHOLESAI	652	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2007	BERWYN	IL	60402	42	6/21/2004	196000	S		36	36	89.77	8/1/2007	C	N	WHOLESAI	89.9	177875.63	9/1/2004	2	WHOLESAI	620	0	3Y					0	0	0	0	0
	DELLWOOI	MO	63136	44	5/18/2004	96500	Z				89.87		C	Y	WHOLESAI	95	86800.91	9/1/2004	0	WHOLESAI	542	4825	FX	36	5/1/2007	SA		0	0	0	0	0	0
7/1/2006	NORTH MI	FL	33179	44	6/1/2004	84900	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	67920	9/1/2004	2	WHOLESAI	555	0	2Y	24	6/1/2006	STD		0	1	0	0	0	0
6/1/2006	BARNSTEA	NH	3225	39	5/24/2004	0	S		24	24	62.68	7/1/2006	C	Y	WHOLESAI	62.88	165825.03	9/1/2004	2	WHOLESAI	625	0	2Y	24	5/1/2008	STD		0	0	0	0	0	0
	CLEVELAN	OH	44109	26	6/1/2004	0	Z				84.56		C	N	WHOLESAI	85	68710.61	9/1/2004	0	WHOLESAI	577	0	FX					0	0	0	0	0	0
	PHOENIX	AZ	85017	34	6/8/2004	0	L				94.9		C	Y	WHOLESAI	95	112042.49	9/1/2004	0	WHOLESAI	606	0	FX	36	6/1/2007	STD		2	0	0	0	0	0
	CARTERSV	GA	30120	30	6/7/2004	0	Z				84.08		C	N	WHOLESAI	84.21	79939.42	9/1/2004	0	WHOLESAI	588	0	FX					0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60645	48	6/2/2004	112500	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	101250	9/1/2004	2	WHOLESAI	664	0	3Y					0	0	0	0	0
	BRONX	NY	10469	47	6/7/2004	0	S				81		C	Y	WHOLESAI	81.11	291608.01	9/1/2004	0	WHOLESAI	588	0	FX	12	6/1/2005		8	0	0	0	0	0
7/1/2006	VALPARAIS	IN	46383	33	6/28/2004	0	S		24	24	94.35	8/1/2008	J	Y	WHOLESAI	94.52	344694.12	9/1/2004	2	WHOLESAI	722	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
6/1/2008	DECATUR	GA	30032	25	5/17/2004	210000	Z		24	24	89.81	7/1/2008	C	Y	WHOLESAI	94.88	188868.38	9/1/2004	2	WHOLESAI	581	10250	2Y	24	5/1/2006		15	0	0	0	0	0
7/1/2007	WEST BAB	NY	11704	45	6/3/2004	0	S		36	36	84.75	8/1/2007	J	N	WHOLESAI	84.88	364708.66	9/1/2004	2	WHOLESAI	570	0	3Y					0	0	0	0	0
	GRAND PR	TX	75051	44	5/26/2004	0	S				76.03		C	Y	WHOLESAI	76.63	60982.74	9/1/2004	0	WHOLESAI	533	0	FX	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2006	GRAND PR	TX	75051	39	6/9/2004	0	Z		24	24	79.86	8/1/2006	C	N	WHOLESAI	80	93519.41	9/1/2004	2	WHOLESAI	627	0	2Y					0	0	0	0	0
7/1/2008	BRIDGEWA	MA	2324	36	6/3/2004	0	Z		24	24	69.96	8/1/2008	C	Y	WHOLESAI	70	84000	9/1/2004	2	WHOLESAI	547	0	2Y	36	6/1/2007		2	2	2	2	1	0
7/1/2006	SEBEWAIN	MI	48759	24	6/1/2004	0	S		24	24	79.26	8/1/2006	C	Y	WHOLESAI	79.37	49968.44	9/1/2004	2	WHOLESAI	556	0	2Y	36	6/1/2007		3	0	0	0	0	0
6/1/2006	LEWISVILL	TX	75067	43	6/3/2004	0	Z		24	24	79.61	7/1/2006	C	N	WHOLESAI	80	126804.9	9/1/2004	2	WHOLESAI	647	0	2Y					1	0	0	0	0
6/1/2007	STONE MO	GA	30083	44	5/27/2004	62900	Z		36	36	89.82	7/1/2007	C	Y	WHOLESAI	90	56571.99	9/1/2004	2	WHOLESAI	633	0	3Y					0	0	0	0	0
7/1/2006	ROCK ISLA	IL	61201	23	6/29/2004	56000	S		24	24	89.69	8/1/2006	C	N	WHOLESAI	90	50314.32	9/1/2004	2	WHOLESAI	622	0	2Y	24	5/1/2008		15	0	0	0	0	0
7/1/2008	SUNRISE	FL	33351	44	6/2/2004	177990	Z		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	169005	9/1/2004	2	WHOLESAI	626	0	2Y	24	8/1/2006	STD		0	0	0	0	0	0
7/1/2006	MOORPARI	CA	93021	50	6/21/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	271517.69	9/1/2004	2	WHOLESAI	815	0	2Y	24	8/1/2006	STD		0	0	0	0	0	0
7/1/2006	COMMERC	CO	80022	47	8/11/2004	0	S		24	24	88.72	8/1/2006	C	Y	WHOLESAI	86.84	165000	9/1/2004	2	WHOLESAI	575	0	2Y	24	8/1/2006	STD		0	0	0	0	0	0

| | | |

	JACKSONV	FL	32223	29	8/23/2004	0	Z				89.88		C	Y	WHOLESAI	90	102600	9/1/2004	0	WHOLESAI	613	0	FX	36	8/1/2007	STD		0	0	0	0	0
	BRENTWOI	TN	37027	21	6/30/2004	0	Z				77.87		C	Y	WHOLESAI	78	272784.95	9/1/2004	0	WHOLESAI	589	0	FX	36	6/1/2007	STD		0	0	0	0	0
	ANGIER	NC	27501	43	5/24/2004	0	Z				84.71		C	N	WHOLESAI	85	50868.71	9/1/2004	0	WHOLESAI	723	0	FX					0	0	0	0	0
7/1/2007	SIOUX FALI	SD	57108	32	6/3/2004	0	Z	36	36	89.5	8/1/2007	C	Y	WHOLESAI	89.62	105300	9/1/2004	2	WHOLESAI	650	0	3Y	36	8/1/2007	STD		1	0	0	0	0
7/1/2007	FAIRVIEW	NJ	7022	40	6/24/2004	389000	S	36	36	76.7	8/1/2007	C	N	WHOLESAI	78.88	298618.05	9/1/2004	2	WHOLESAI	572	0	3Y					0	0	0	0	0
6/1/2006	LANSING	MI	48912	46	6/7/2004	0	Z	24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	53425.33	9/1/2004	2	WHOLESAI	703	0	2Y	36	6/1/2007		3	0	0	0	0	0
6/1/2006	MEMPHIS	TN	38106	39	6/9/2004	65000	S	24	24	89.88	7/1/2006	C	Y	FLOW	90	58473.56	9/1/2004	2	CORRESPC	679	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MIAMI	FL	33138	32	6/29/2004	0	S	24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	212000	9/1/2004	2	WHOLESAI	684	53000	2Y	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	TUCSON	AZ	85713	3	5/27/2004	77500	S	24	24	94.83	7/1/2006	C	Y	WHOLESAI	95	73580.39	9/1/2004	2	WHOLESAI	684	0	2Y	24	5/1/2006	STD		0	0	0	0	0
	JACKSONV	FL	32223	29	6/30/2004	0	Z				89.88		C	Y	WHOLESAI	90	141300	9/1/2004	0	WHOLESAI	613	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	BENSENVIL	IL	60106	37	6/7/2004	0	Z	24	24	79.41	8/1/2006	C	N	WHOLESAI	99.51	183000	9/1/2004	2	WHOLESAI	537	41000	2Y					1	0	0	0	0
	BROOKLYN	NY	11236	44	5/19/2004	0	S			83.5		C	Y	WHOLESAI	83.73	426248.1	9/1/2004	0	WHOLESAI	615	0	FX	12	5/1/2005		6	0	0	0	0	0
	HILO	HI	96720	42	7/1/2004	0	Z			79.83		C	Y	WHOLESAI	80	146242.74	9/1/2004	0	WHOLESAI	709	0	FX	36	7/1/2007	STD		1	0	0	0	0
6/1/2006	BRIDGEPO	CT	6606	44	6/7/2004	0	S	24	24	89.74	7/1/2006	C	Y	WHOLESAI	90	161625.9	9/1/2004	2	WHOLESAI	563	0	2Y	24	6/1/2006	STD		3	0	0	0	0
	GARDENDA	AL	35071	43	5/17/2004	105894	S			19.98		C	N	WHOLESAI	100	21166.45	9/1/2004	0	WHOLESAI	632	84715	FX					0	0	0	0	0
	PEMBROKI	FL	33027	41	5/17/2004	270000	S			19.98		C	N	WHOLESAI	100	53960.88	9/1/2004	0	WHOLESAI	680	216000	FX					0	0	0	0	0
	JACKSONV	FL	32257	29	6/30/2004	0	Z			89.88		C	Y	WHOLESAI	90	157500	9/1/2004	0	WHOLESAI	613	0	FX	36	6/1/2007	STD		0	0	0	0	0
	WEST PALI	FL	33409	11	5/28/2004	72000	Z			79.86		C	Y	WHOLESAI	80	57568.18	9/1/2004	0	WHOLESAI	581	0	FX	36	5/1/2007	STD		2	0	0	0	0
	SUNRISE	FL	33322	36	6/7/2004	0	S			94.87		C	Y	WHOLESAI	95	172900	9/1/2004	0	WHOLESAI	633	0	FX	36	6/1/2007	STD		0	0	0	0	0
	SAVANNAH	GA	31404	40	6/28/2004	0	S			84.91		C	Y	WHOLESAI	85	59500	9/1/2004	0	WHOLESAI	603	0	FX	24	6/1/2006		15	0	0	0	0	0
	SOLEDAD	CA	93960	40	6/28/2004	0	S			71.02		C	Y	WHOLESAI	71.15	184829.48	9/1/2004	0	WHOLESAI	664	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2007	WOODSIDE	NY	11377	48	5/20/2004	450000	L	36	36	89.85	7/1/2007	C	N	WHOLESAI	90	404771.77	9/1/2004	2	WHOLESAI	669	0	3Y					0	0	0	0	0
7/1/2007	PALM COA	FL	32137	42	6/30/2004	205000	S	36	36	94.9	8/1/2007	C	Y	WHOLESAI	95	194750	9/1/2004	2	WHOLESAI	613	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	LAKE CORI	MS	38641	34	6/18/2004	135800	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	122220	9/1/2004	2	WHOLESAI	722	0	2Y	24	6/1/2006		4	0	0	0	0	0
	JACKSONV	FL	32257	29	6/30/2004	0	Z			89.88		C	Y	WHOLESAI	90	140400	9/1/2004	0	WHOLESAI	613	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	FALL RIVEI	MA	2721	41	6/1/2004	0	S	24	24	78.43	8/1/2006	C	Y	WHOLESAI	78.54	204855.31	9/1/2004	2	WHOLESAI	586	0	2Y	24	6/1/2006		2	0	0	0	0	0
7/1/2006	PORTAGE	MI	49002	33	6/14/2004	0	Z	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	125921.28	9/1/2004	2	WHOLESAI	539	0	2Y	24	8/1/2008		3	0	0	0	0	0
	JACKSONV	AR	72076	38	6/8/2004	0	Z			79.9		C	Y	WHOLESAI	80	76000	9/1/2004	0	WHOLESAI	581	0	FX	36	6/1/2007		22	0	0	0	0	0
7/1/2006	WARREN	MI	48092	36	6/2/2004	0	S	24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	157377.13	9/1/2004	2	WHOLESAI	610	0	2Y	36	8/1/2007		3	0	0	0	0	0
7/1/2006	BOSTON	MA	2119	41	6/7/2004	0	S	24	24	69.86	8/1/2006	C	Y	WHOLESAI	70	402103.12	9/1/2004	2	WHOLESAI	614	0	2Y	24	6/1/2006		2	0	0	0	0	0
6/1/2006	YORBA LIN	CA	92886	47	6/1/2004	0	S	24	24	74.76	7/1/2006	J	Y	WHOLESAI	74.96	423142.45	9/1/2004	2	WHOLESAI	604	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	STONE MO	GA	30083	50	6/8/2004	0	Z	36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	117816.44	9/1/2004	2	WHOLESAI	658	0	3Y	24	8/1/2008		15	0	0	0	0	0
6/1/2006	LANCASTE	CA	93534	35	6/2/2004	0	S	24	24	89.88	7/1/2006	C	Y	WHOLESAI	90	179838.35	9/1/2004	2	WHOLESAI	570	0	2Y	24	6/1/2006	STD		3	0	0	0	0
7/1/2006	RENO	NV	89512	38	6/17/2004	0	S	24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	251870.72	9/1/2004	2	WHOLESAI	567	0	2Y	24	8/1/2006	STD		0	0	0	0	0
7/1/2006	SHIRLEY	NY	11967	31	6/25/2004	215000	Z	24	24	89.86	8/1/2006	C	N	WHOLESAI	90	188852.56	9/1/2004	2	WHOLESAI	715	0	2Y					0	0	0	0	0
	HOUSTON	TX	77041	47	6/2/2004	0	S			74.61		C	N	WHOLESAI	75	78478.37	9/1/2004	0	WHOLESAI	622	0	FX					6	0	0	0	0
7/1/2006	MILLINGTO	IL	60537	35	6/3/2004	199900	S	24	24	79.8	8/1/2006	C	N	WHOLESAI	100	159675.42	9/1/2004	2	WHOLESAI	757	30980	2Y					0	0	0	0	0
6/1/2006	GRETNA	LA	70056	26	6/7/2004	124000	S	24	24	89.84	7/1/2006	C	Y	WHOLESAI	90	111534.45	9/1/2004	2	WHOLESAI	652	0	2Y	24	6/1/2006		4	0	0	0	0	0
7/1/2006	RICHMONE	CA	94801	43	6/10/2004	310000	S	24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	248000	9/1/2004	2	WHOLESAI	700	62000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	ORLANDO	FL	32807	44	6/1/2004	0	S	36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	142200	9/1/2004	2	WHOLESAI	637	0	3Y	36	8/1/2007	STD		3	0	0	0	0
7/1/2006	PETAL	MS	39465	46	6/22/2004	64000	Z	24	24	89.81	8/1/2006	C	Y	WHOLESAI	90	57539.86	9/1/2004	2	WHOLESAI	622	0	2Y	36	8/1/2007		4	0	0	0	0	0
	ANCHORAG	AK	99504	49	6/3/2004	0	Z			84.88		C	N	WHOLESAI	85	208947.89	9/1/2004	0	WHOLESAI	608	0	FX					0	0	0	0	0
7/1/2006	LINCOLN	NE	68523	48	6/2/2004	0	Z	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	85403.16	9/1/2004	2	WHOLESAI	580	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	PHOENIX	AZ	85008	33	5/25/2004	128000	Z			19.98		C	N	WHOLESAI	100	25591.63	9/1/2004	0	WHOLESAI	607	102400	FX					0	0	0	0	0
7/1/2006	LAYTON	UT	84041	42	6/3/2004	130000	S	24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	104000	9/1/2004	2	WHOLESAI	645	26000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	BRANSON	MO	65616	50	6/30/2004	64500	S	24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	58018.29	8/1/2004	2	WHOLESAI	634	0	2Y	24	6/1/2006	5B		0	0	0	0	0
6/1/2006	DETROIT	MI	48235	39	5/18/2004	118000	Z	24	24	89.8	7/1/2006	C	Y	WHOLESAI	90	106043.44	9/1/2004	2	WHOLESAI	619	0	2Y	24	5/1/2006		3	0	0	0	0	0
7/1/2006	NORRIDGE	IL	60656	47	6/9/2004	0	S	24	24	94.87	8/1/2006	C	N	WHOLESAI	95	327750	9/1/2004	2	WHOLESAI	664	0	2Y					0	0	0	0	0
	ADVANCE	NC	27006	26	6/21/2004	0	Z			71.88		C	N	WHOLESAI	72.14	71862	9/1/2004	0	WHOLESAI	604	0	FX					0	0	0	0	0
	HILO	HI	96720	37	7/13/2004	140000	S			94.93		C	Y	WHOLESAI	95	133000	9/1/2004	0	WHOLESAI	679	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2007	DETROIT	MI	48212	43	6/18/2004	0	S	36	36	84.92	8/1/2007	C	Y	WHOLESAI	85	69668.33	9/1/2004	2	WHOLESAI	568	0	3Y	36	6/1/2007		3	1	0	0	0	0
7/1/2006	SAINT PETI	FL	33711	41	6/11/2004	0	Z	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	70110	9/1/2004	2	WHOLESAI	583	0	2Y	36	6/1/2007	STD		4	0	0	0	0
7/1/2007	ORLANDO	FL	32808	38	6/21/2004	185000	S	36	36	79.89	8/1/2007	C	Y	WHOLESAI	80	147900.69	9/1/2004	2	WHOLESAI	596	0	3Y	36	8/1/2007	STD		0	0	0	0	0
6/1/2006	TUCSON	AZ	85713	25	6/16/2004	100000	S	24	24	79.78	7/1/2006	C	Y	WHOLESAI	100	79925.54	9/1/2004	2	WHOLESAI	749	20000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SOUTHOLL	NY	11971	50	6/7/2004	0	S	24	24	94.89	8/1/2006	J	N	WHOLESAI	95	460750	9/1/2004	2	WHOLESAI	606	0	2Y					0	0	0	0	0
	HOUSTON	TX	77071	48	6/17/2004	0	S			79.78		C	N	WHOLESAI	80	121600	9/1/2004	0	WHOLESAI	571	0	FX					2	0	0	0	0
7/1/2006	ORLANDO	FL	32818	49	6/7/2004	95000	S	24	24	89.93	8/1/2006	C	Y	WHOLESAI	70	66500	9/1/2004	2	WHOLESAI	513	0	2Y	24	8/1/2008	STD		0	0	0	0	0
7/1/2006	SAN FERN	CA	91340	45	6/25/2004	400000	S	24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	319665.99	9/1/2004	2	WHOLESAI	706	80000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89156	36	6/23/2004	191000	S	24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	181368.45	9/1/2004	2	WHOLESAI	696	0	2Y	12	6/1/2005	STD		0	0	0	0	0
	RENO	NV	89506	37	6/15/2004	0	Z			84.9		C	Y	WHOLESAI	85	116380.18	9/1/2004	0	WHOLESAI	634	0	FX	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SOUTH WE	UT	84405	24	6/8/2004	145000	S	24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	115908.6	9/1/2004	2	WHOLESAI	622	29000	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89121	47	7/26/2004	85000	S	24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	643	0	2Y	36	7/1/2007	STD		0	0	0	0	0
6/1/2007	HUNTLEY	IL	60142	32	6/3/2004	0	Z	36	36	74.9	7/1/2007	C	N	WHOLESAI	75	206156.79	9/1/2004	2	WHOLESAI	505	0	3Y					3	2	0	0	0
7/1/2006	NORTH LAS	NV	89030	43	6/10/2004	163150	S	24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	130424.1	9/1/2004	2	WHOLESAI	655	32830	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	LOS ANGEI	CA	90011	34	6/23/2004	0	S	36	36	71.54	8/1/2007	C	Y	WHOLESAI	71.67	214814.89	9/1/2004	2	WHOLESAI	645	0	3Y	36	8/1/2007	STD		0	0	0	0	0
7/1/2007	CHICAGO	IL	60617	33	6/28/2004	0	S	36	36	74.95	8/1/2007	C	N	WHOLESAI	75	101250	9/1/2004	2	WHOLESAI	541	0	3Y					2	0	0	0	0
	HENDERSC	TN	37075	47	5/27/2004	0	Z			74.88		C	Y	WHOLESAI	75	112432.54	9/1/2004	0	WHOLESAI	844	0	FX	36	5/1/2007	STD		0	1	0	0	0
7/1/2008	SPRINGFIE	MA	1109	42	6/25/2004	139000	S	24	24	79.64	8/1/2006	C	Y	WHOLESAI	100	110810.54	9/1/2004	2	WHOLESAI	645	27800	2Y	24	6/1/2006		2	0	0	0	0	0
7/1/2007	PEMBROKI	FL	33028	45	6/8/2004	0	S	36	36	82.86	8/1/2007	C	Y	WHOLESAI	82.97	190000	9/1/2004	2	WHOLESAI	562	0	3Y	36	8/1/2007	STD		1	0	0	0	0
	NIXA	MO	65714	45	6/25/2004	0	Z			94.88		C	Y	WHOLESAI	95	81638.75	9/1/2004	0	WHOLESAI	623	0	FX	36	8/1/2007	5A		0	0	0	0	0
	SPRING VA	CA	91977	44	6/11/2004	0	S			94.75		J	Y	WHOLESAI	94.9	464829.97	9/1/2004	0	WHOLESAI	690	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	HIGHLAND	MI	48203	28	6/8/2004	0	S	24	24	67.49	8/1/2006	C	Y	WHOLESAI	67.57	50000	9/1/2004	2	WHOLESAI	554	0	2Y	24	6/1/2006		3	2	0	0	0	0
6/1/2006	STOCKTON	CA	95206	49	6/4/2004	0	S	24	24	69.78	7/1/2006	C	Y	WHOLESAI	90	274272.78	9/1/2004	2	WHOLESAI	587	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	CHANDLEF	AZ	85225	47	6/10/2004	0	Z			88.77		C	Y	WHOLESAI	88.89	87939.13	9/1/2004	0	WHOLESAI	619	0	FX	36	6/1/2007	STD		1	0	0	0	0
8/1/2006	ALBANY	NY	12205	28	5/21/2004	0	S	24	24	89.84	7/1/2006	C	N	WHOLESAI	90	130422.55	9/1/2004	2	WHOLESAI	575	0	2Y					1	0	0	0	0
7/1/2007	WEBSTER	NY	14580	40	6/18/2004	108000	S	36	36	89.88	8/1/2007	C	N	WHOLESAI	90	97134.11	9/1/2004	2	WHOLESAI	620	0	3Y					0	0	0	0	0
7/1/2006	UNION	NJ	7083	41	6/14/2004	288900	S	24	24	79.88	8/1/2006	C	N	WHOLESAI	100	230917.08	9/1/2004	2	WHOLESAI	689	57780	2Y					0	0	0	0	0

| | | |

7/1/2006	PERRIS	CA	92570	45	6/7/2004	0	S		24	24	84.92	8/1/2006	C	Y	WHOLESAI	65	220711.36	9/1/2004	2	WHOLESAI	536	0	2Y	36	6/1/2007	STD		1	0	0	0
7/1/2006	LONG BEA	CA	90815	44	6/30/2004	0	Z		24	24	84.65	8/1/2006	J	Y	WHOLESAI	65	425000	9/1/2004	2	WHOLESAI	605	0	2Y	24	6/1/2006	STD		0	0	0	0
	RIVERSIDE	CA	92503	48	7/2/2004	0	Z				83.4		C	Y	WHOLESAI	83.56	188000	9/1/2004	0	WHOLESAI	558	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2007	NASHVILLE	MI	49073	28	6/4/2004	0	Z		36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	78992.49	9/1/2004	2	WHOLESAI	575	0	3Y	36	6/1/2007		3	1	0	0	0
	GLENDORA	CA	91741	39	5/29/2004	0	S				69.24		J	Y	WHOLESAI	69.42	419638.38	9/1/2004	0	WHOLESAI	614	0	FX	36	5/1/2007	STD		3	0	0	0
7/1/2006	APACHE JU	AZ	85220	31	6/11/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	124200	9/1/2004	2	WHOLESAI	806	0	2Y	24	6/1/2006	STD		1	0	0	0
6/1/2007	TUCSON	AZ	85714	47	5/29/2004	0	L		36	36	58.12	7/1/2007	C	Y	WHOLESAI	58.25	53957.09	9/1/2004	2	WHOLESAI	675	0	3Y	36	5/1/2007	STD		0	0	0	0
	COACHELL	CA	92236	48	6/4/2004	0	Z				65.41		C	Y	WHOLESAI	65.6	98212.77	9/1/2004	0	WHOLESAI	651	0	FX	36	6/1/2007	STD		1	0	0	0
	LAS VEGAS	NV	89108	44	5/25/2004	170000	Z				19.98		C	N	WHOLESAI	100	33978.63	9/1/2004	0	WHOLESAI	608	138000	FX					0	0	0	0
7/1/2006	KINGSLAN	GA	31548	40	6/24/2004	0	Z		24	24	84.89	8/1/2006	C	N	WHOLESAI	85	121468.43	9/1/2004	2	WHOLESAI	620	0	2Y					0	0	0	0
6/1/2006	MESA	AZ	85208	49	6/3/2004	0	S		24	24	85.93	7/1/2006	C	Y	WHOLESAI	86.06	85114.77	9/1/2004	2	WHOLESAI	565	0	2Y	24	6/1/2006	STD		2	0	0	0
7/1/2006	RENO	NV	89508	49	6/5/2004	228028	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAI	80	181351.22	9/1/2004	2	WHOLESAI	634	0	2Y	24	6/1/2006	STD		2	2	0	0
7/1/2006	ROY	WA	98580	48	6/18/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	111925.6	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD		0	0	0	0
	PHOENIX	AZ	85031	34	6/10/2004	0	S				70.33		C	Y	WHOLESAI	70.8	79735.31	9/1/2004	0	WHOLESAI	591	0	FX	36	6/1/2007	STD		0	0	0	0
	LAS VEGAS	NV	89123	31	6/16/2004	0	Z				74.88		C	Y	WHOLESAI	75	296250	9/1/2004	0	WHOLESAI	592	0	FX	36	6/1/2007	STD		0	1	0	0
	BURLEY	ID	83318	34	6/22/2004	124000	Z				74.88		C	Y	WHOLESAI	94.84	92928.16	9/1/2004	0	WHOLESAI	631	24600	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	FORT PIER	FL	34946	40	6/9/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	69700	9/1/2004	2	WHOLESAI	586	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60624	32	6/16/2004	173000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	155700	9/1/2004	2	WHOLESAI	727	0	3Y					0	0	0	0
6/1/2006	BRONX	NY	10472	43	6/1/2004	0	S		24	24	89.84	7/1/2006	C	N	WHOLESAI	90	346300.64	9/1/2004	2	WHOLESAI	659	0	2Y					0	0	0	0
	PHILADELF	PA	19143	43	6/1/2004	59000	S				89.91		C	Y	WHOLESAI	90	53100	9/1/2004	0	WHOLESAI	709	0	FX	36	6/1/2007		9	0	0	0	0
	BEECHGRO	TN	37018	26	5/29/2004	0	Z				83.29		C	Y	WHOLESAI	83.44	50871.38	9/1/2004	0	WHOLESAI	684	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60628	32	6/17/2004	150000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	727	0	3Y					0	0	0	0
7/1/2006	VICTORIA	TX	77904	31	6/16/2004	0	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	98300	9/1/2004	2	WHOLESAI	615	0	2Y	24	6/1/2006	STD		2	0	0	0
6/1/2006	WESTMINS	CO	80030	38	5/28/2004	0	Z		24	24	94.8	7/1/2006	C	Y	WHOLESAI	95	213597.6	9/1/2004	2	WHOLESAI	564	0	2Y	36	5/1/2007	STD		0	0	0	0
7/1/2007	JAMAICA	NY	11434	42	6/14/2004	0	S		36	36	84.85	8/1/2007	C	N	WHOLESAI	85	271783.51	9/1/2004	2	WHOLESAI	638	0	3Y					0	0	0	0
7/1/2006	LAKE GENE	WI	53147	18	6/8/2004	0	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	120618.59	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006		11	0	0	0	0
7/1/2007	PLANO	TX	75093	39	6/14/2004	0	S		36	36	78.05	8/1/2007	J	N	WHOLESAI	78.14	500000	9/1/2004	2	WHOLESAI	556	0	3Y					1	0	0	0
	ROCHESTE	NY	14612	27	6/25/2004	0	S				79.93		C	Y	WHOLESAI	80	73567.43	9/1/2004	0	WHOLESAI	588	0	FX	12	6/1/2005		6	6	0	0	0
7/1/2006	HOLLYWO	FL	33024	48	6/17/2004	0	Z		24	24	76.84	8/1/2006	C	Y	WHOLESAI	76.92	130000	9/1/2004	2	WHOLESAI	522	0	2Y	24	6/1/2006	STD		0	1	0	0
	MIAMI	FL	33161	31	6/17/2004	0	S				84.91		C	Y	WHOLESAI	85	165750	9/1/2004	0	WHOLESAI	576	0	FX	36	6/1/2007	STD		0	0	0	0
	HUNTINGD	TN	38314	18	6/21/2004	0	Z				73.09		C	Y	WHOLESAI	73.33	54910.61	9/1/2004	0	WHOLESAI	636	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60617	32	6/17/2004	145000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	130500	9/1/2004	2	WHOLESAI	727	0	3Y					0	0	0	0
7/1/2007	BROOKLYN	NY	11216	17	6/15/2004	0	L		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	337280.35	9/1/2004	2	WHOLESAI	687	0	3Y					0	0	0	0
7/1/2006	WARMINST	PA	18974	49	6/3/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	163704.77	9/1/2004	2	WHOLESAI	589	0	2Y	24	6/1/2006		9	2	0	0	0
	MIDDLETO	NY	10940	13	6/23/2004	228900	S				89.86		C	N	WHOLESAI	90	206010	9/1/2004	0	WHOLESAI	595	0	FX					0	0	0	0
	LONGS	SC	29568	43	6/16/2004	0	Z				84.78		C	N	WHOLESAI	84.92	95121.96	9/1/2004	0	WHOLESAI	651	0	FX					0	0	0	0
7/1/2006	GILFORD	NH	3249	37	6/15/2004	0	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAI	100	125458.6	9/1/2004	2	WHOLESAI	601	31400	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	MACON	GA	31204	31	6/7/2004	65000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	95	58500	9/1/2004	2	WHOLESAI	634	3250	2Y	24	6/1/2006		15	0	0	0	0
7/1/2007	BRONX	NY	10453	18	6/21/2004	335000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	301500	9/1/2004	2	WHOLESAI	673	0	3Y					0	0	0	0
7/1/2007	PELLA	IA	50219	37	6/7/2004	89500	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	100	89452.82	9/1/2004	2	WHOLESAI	700	0	3Y					0	0	0	0
7/1/2007	CHICAGO	IL	60636	32	6/16/2004	155000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	139500	9/1/2004	2	WHOLESAI	727	0	3Y					0	0	0	0
6/1/2006	MADISON	OH	44057	41	5/29/2004	0	Z		24	24	78.05	7/1/2006	C	Y	WHOLESAI	78.2	97687.66	9/1/2004	2	WHOLESAI	534	0	2Y	24	5/1/2006		8	1	0	0	0
	ROCHESTE	NY	14606	28	6/25/2004	0	S				74.93		C	Y	WHOLESAI	75	64471.46	9/1/2004	0	WHOLESAI	606	0	FX	12	6/1/2005		6	6	0	0	0
7/1/2006	SWANNANO	NC	28778	49	6/11/2004	91000	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	81848.31	9/1/2004	2	WHOLESAI	648	0	2Y					0	0	0	0
7/1/2006	OTTAWA	KS	66067	22	6/2/2004	0	S		24	24	94.72	8/1/2006	C	N	WHOLESAI	94.88	120500	9/1/2004	2	WHOLESAI	719	0	2Y					0	0	0	0
	ARLINGTO	TX	76018	49	6/3/2004	0	S				94.44		C	Y	WHOLESAI	95	89039.63	9/1/2004	0	WHOLESAI	668	0	FX	36	6/1/2007	STD		0	0	0	0
	CHEEKTOW	NY	14215	38	6/1/2004	0	Z				94.87		C	Y	WHOLESAI	95	61708.57	9/1/2004	0	WHOLESAI	680	0	FX	12	6/1/2005		6	0	0	0	0
	WEBSTER	MA	1570	20	6/24/2004	0	S				84.89		C	Y	WHOLESAI	85	214066.17	9/1/2004	0	WHOLESAI	733	0	FX	36	6/1/2007		2	0	0	0	0
7/1/2006	REDVALE	CO	81431	47	6/23/2004	0	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	140153.96	9/1/2004	2	WHOLESAI	620	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2007	CHICAGO	IL	60634	16	6/10/2004	257000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	231300	9/1/2004	2	WHOLESAI	761	0	3Y					0	0	0	0
7/1/2006	DEARBORN	MI	48124	40	6/18/2004	163000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	146271.46	9/1/2004	2	WHOLESAI	857	36600	2Y	36	6/1/2007		3	0	0	0	0
7/1/2007	HARVARD	IL	60033	50	6/29/2004	0	S		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	192817.87	9/1/2004	2	WHOLESAI	559	0	3Y					0	0	0	0
7/1/2006	MIAMI	FL	33189	37	7/9/2004	226990	S		24	24	94.89	8/1/2006	C	N	WHOLESAI	95	215518.48	9/1/2004	2	WHOLESAI	602	0	2Y					0	0	0	0
7/1/2006	LARGO	FL	33771	42	6/4/2004	150000	L		24	24	99.86	8/1/2006	C	Y	WHOLESAI	100	149895.19	9/1/2004	2	WHOLESAI	684	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	HOLIDAY	FL	34690	24	5/28/2004	0	Z		24	24	83.83	7/1/2006	C	Y	WHOLESAI	84.01	59563.09	9/1/2004	2	WHOLESAI	575	0	2Y	24	5/1/2006	STD		0	0	0	0
7/1/2006	PHOENIX	AZ	85008	45	6/8/2004	108400	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	86640.07	9/1/2004	2	WHOLESAI	690	21680	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BROWNSV	TX	78521	47	6/22/2004	0	Z		24	24	79.9	8/1/2006	C	N	WHOLESAI	80	80751.04	9/1/2004	2	WHOLESAI	546	0	2Y					5	0	0	0
7/1/2006	ADA	OK	74820	39	6/14/2004	0	Z		24	24	89.92	8/1/2006	C	Y	WHOLESAI	90	65222.04	9/1/2004	2	WHOLESAI	580	0	2Y	24	6/1/2006	STD		2	1	0	0
7/1/2006	BIG RAPIDS	MI	49307	34	6/1/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	74700	9/1/2004	2	WHOLESAI	586	0	2Y	24	6/1/2006		3	0	0	0	0
7/1/2006	SHELTON	WA	98584	38	6/22/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	70	63000	9/1/2004	2	WHOLESAI	718	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HUNTINGTO	NY	11743	38	6/18/2004	429900	S		24	24	99.91	8/1/2006	J	N	WHOLESAI	100	394819.58	9/1/2004	2	WHOLESAI	718	0	2Y					0	0	0	0
	SAN ANTO	TX	78228	43	6/1/2004	0	S				78.1		C	N	WHOLESAI	78.26	71952.17	9/1/2004	0	WHOLESAI	592	0	FX					0	0	0	0
7/1/2006	BUCKNER	MO	64016	46	6/7/2004	0	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAI	87.52	84723.33	9/1/2004	2	WHOLESAI	579	7974.31	2Y	24	6/1/2006	5B		0	0	0	0
	BEND	OR	97707	23	6/15/2004	0	Z				84.86		C	Y	WHOLESAI	85	112109.83	9/1/2004	0	WHOLESAI	677	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	SAINT LOU	MO	63136	22	5/25/2004	0	S		24	24	89.89	7/1/2006	C	Y	WHOLESAI	70	56789.05	9/1/2004	2	WHOLESAI	557	0	2Y	24	5/1/2006	5B		3	1	1	0
6/1/2006	MIDWAY	GA	31320	38	5/26/2004	75000	Z		24	24	84.78	7/1/2006	C	N	WHOLESAI	95	63638.63	9/1/2004	2	WHOLESAI	622	7500	2Y					0	0	0	0
7/1/2007	FREEPORT	NY	11520	31	6/8/2004	290000	L		36	36	84.86	8/1/2007	C	N	WHOLESAI	85	246263.47	9/1/2004	2	WHOLESAI	597	0	3Y					2	1	0	0
	AKRON	OH	44306	47	6/1/2004	0	S				73.15		C	Y	WHOLESAI	73.53	49760.48	9/1/2004	0	WHOLESAI	539	0	FX	36	6/1/2007		8	1	0	0	0
7/1/2006	OWOSSO	MI	48867	21	6/30/2004	0	S		24	24	79.89	8/1/2006	C	Y	WHOLESAI	90	91937.5	9/1/2004	2	WHOLESAI	590	0	2Y	36	6/1/2007		3	0	0	0	0
7/1/2007	LAKELAND	FL	33811	46	6/18/2004	0	Z		36	36	72.57	8/1/2007	C	Y	WHOLESAI	72.68	92943.66	9/1/2004	2	WHOLESAI	599	0	3Y	36	6/1/2007	STD		2	0	0	0
	GRAND BA	AL	36541	40	6/3/2004	0	Z				84.89		C	Y	WHOLESAI	85	96900	9/1/2004	0	WHOLESAI	600	0	FX	36	6/1/2007	STD		1	0	0	0
6/1/2006	FLORISSAN	MO	63031	46	5/26/2004	0	S		24	24	94.77	7/1/2006	C	Y	WHOLESAI	95	119510.81	9/1/2004	2	WHOLESAI	609	0	2Y	36	5/1/2007	5B		0	0	0	0
7/1/2007	PROVIDEN	RI	2907	8	6/22/2004	240000	Z		36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	216000	9/1/2004	2	WHOLESAI	729	0	3Y	12	8/1/2005	10B		0	0	0	0
7/1/2006	SALT LAKE	UT	84118	44	6/7/2004	135000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	128178.97	9/1/2004	2	WHOLESAI	639	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	RICHTON	MS	39476	21	6/11/2004	0	Z		24	24	84.87	7/1/2006	C	Y	FLOW	85	50123.72	9/1/2004	2	CORRESPO	525	0	2Y	24	6/1/2006		4	1	0	0	0
	COLUMBIA	SC	29203	29	6/25/2004	94000	Z				84.86		C	N	WHOLESAI	85	79900	9/1/2004	0	WHOLESAI	784	0	FX					0	0	0	0
	DETROIT	MI	48219	50	5/24/2004	0	Z				89.81		C	Y	WHOLESAI	90	112422.18	9/1/2004	0	WHOLESAI	576	0	FX	36	5/1/2007		3	0	0	0	0

| | | |

7/1/2007	MESQUITE	NV	89027	21	6/16/2004	0	Z		38	38	84.88	8/1/2007	C	Y	WHOLESAL	85	95132.13	9/1/2004	2	WHOLESAL	551	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	GLENOMA	WA	98338	50	5/27/2004	0	Z				84.79		C	Y	WHOLESAL	85	90874.7	9/1/2004	0	WHOLESAL	628	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2006	JUPITER	FL	33469	40	6/25/2004	150000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	120000	9/1/2004	2	WHOLESAL	738	30000	2Y	24	6/1/2006	STD		0	0	0	0	0
	JOLIET	IL	60435	46	5/28/2004	0	Z				89.82		C	N	WHOLESAL	90	160092.28	9/1/2004	0	WHOLESAL	563	0	FX					2	0	0	0	0
6/1/2006	DETROIT	MI	48235	48	5/28/2004	0	Z		24	24	71.37	7/1/2006	C	Y	WHOLESAL	71.54	92929.58	9/1/2004	2	WHOLESAL	600	0	2Y	24	5/1/2006		3	0	0	0	0	0
7/1/2006	HOMESTEA	FL	33034	33	6/1/2004	0	Z		24	24	81.81	8/1/2006	C	Y	WHOLESAL	81.93	67952.48	9/1/2004	2	WHOLESAL	580	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	FRESNO	CA	93722	34	6/25/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	193381.58	9/1/2004	2	WHOLESAL	559	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	AKRON	OH	44311	50	6/14/2004	67000	Z				89.89		C	Y	WHOLESAL	90	60300	9/1/2004	0	WHOLESAL	725	0	FX	36	6/1/2007		8	0	0	0	0	0
6/1/2006	TOLEDO	OH	43605	39	5/28/2004	0	Z		24	24	84.85	7/1/2006	C	Y	WHOLESAL	85	55218.2	9/1/2004	2	WHOLESAL	546	0	2Y	24	5/1/2006		8	0	0	0	0	0
7/1/2006	WEST PALI	FL	33407	50	6/4/2004	120000	S		24	24	94.9	8/1/2006	C	Y	WHOLESAL	95	113941.51	9/1/2004	2	WHOLESAL	606	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SAINT LOU	MO	63136	23	6/7/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	76443.23	9/1/2004	2	WHOLESAL	581	0	2Y	24	6/1/2006	5B		0	0	0	0	0
7/1/2007	NEW LONDO	IA	52645	28	6/18/2004	0	Z		36	36	84.88	8/1/2007	C	N	WHOLESAL	95	116878.58	9/1/2004	2	WHOLESAL	557	0	3Y					3	0	0	0	0
7/1/2006	NORTH LAU	FL	33068	45	6/9/2004	96000	S		24	24	99.88	8/1/2006	C	Y	WHOLESAL	100	95944.19	9/1/2004	2	WHOLESAL	682	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	YONKERS	NY	10701	43	6/10/2004	540000	S				84.84		J	Y	WHOLESAL	85	459000	9/1/2004	0	WHOLESAL	720	0	FX	12	6/1/2005		6	0	0	0	0	0
7/1/2007	SOUTH BEI	IN	46614	44	6/28/2004	196000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	176276.74	9/1/2004	2	WHOLESAL	582	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	AURORA	IL	60504	30	6/23/2004	0	S		36	36	87.61	8/1/2007	C	N	WHOLESAL	87.74	135695.79	9/1/2004	2	WHOLESAL	624	0	3Y					0	0	0	0	0
7/1/2008	HOPKINS	MN	55343	25	6/7/2004	0	S		24	24	56.58	8/1/2008	C	Y	WHOLESAL	56.67	68000	9/1/2004	2	WHOLESAL	578	0	2Y	24	6/1/2006		13	0	0	0	0	0
7/1/2006	RIVERBANK	CA	95367	41	6/10/2004	0	S		24	24	74.66	8/1/2006	C	Y	WHOLESAL	74.73	206250	9/1/2004	2	WHOLESAL	551	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	GALVESTO	TX	77550	34	6/3/2004	0	Z		24	24	79.91	8/1/2006	C	N	WHOLESAL	80	74000	9/1/2004	2	WHOLESAL	522	0	2Y					2	0	0	0	0
7/1/2006	BELLINGHA	MA	2019	48	6/2/2004	0	Z		24	24	78.22	8/1/2006	J	Y	WHOLESAL	78.34	340000	9/1/2004	2	WHOLESAL	584	0	2Y	24	6/1/2006		2	0	0	1	0	0
7/1/2006	DETROIT	MI	48211	45	6/8/2004	60000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	54000	9/1/2004	2	WHOLESAL	713	0	2Y	24	6/1/2006		3	0	0	0	0	0
6/1/2008	MARION	IL	62959	34	5/29/2004	0	Z		24	24	59.93	7/1/2006	C	N	WHOLESAL	60	50962.65	9/1/2004	2	WHOLESAL	568	0	2Y					2	3	1	1	
	PORTERVI	CA	93257	40	6/11/2004	0	S				84.87		C	Y	WHOLESAL	85	101925.05	9/1/2004	0	WHOLESAL	814	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	BENSON	AZ	85602	44	6/24/2004	0	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	98922.38	9/1/2004	2	WHOLESAL	615	0	3Y	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	KATY	TX	77494	41	6/4/2004	185000	Z		24	24	94.82	7/1/2006	C	Y	WHOLESAL	85	100539.44	9/1/2004	2	WHOLESAL	528	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	DETROIT	MI	48206	12	6/16/2004	0	Z		24	24	79.92	8/1/2006	C	Y	WHOLESAL	80	68365.21	9/1/2004	2	WHOLESAL	532	0	2Y	36	6/1/2007		3	2	0	0	0	0
7/1/2006	EDMOND	OK	73003	48	6/3/2004	0	Z		24	24	94.8	8/1/2006	C	Y	WHOLESAL	94.95	180911.96	9/1/2004	2	WHOLESAL	743	0	2Y	12	6/1/2005	STD		0	0	0	0	0
7/1/2006	MANASSA	CO	81141	49	6/28/2004	0	Z		24	24	83.59	8/1/2008	C	Y	WHOLESAL	83.71	54960.39	9/1/2004	2	WHOLESAL	547	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	MC KINNEY	TX	75069	36	6/7/2004	0	Z				81.17		C	Y	WHOLESAL	81.32	235546.29	9/1/2004	0	WHOLESAL	536	0	FX	36	6/1/2007	STD		1	0	0	0	0
8/1/2007	CHICAGO	IL	60628	41	7/9/2004	154500	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	139050	9/1/2004	2	WHOLESAL	602	0	3Y					0	0	0	0	0
7/1/2006	GOSHEN	IN	46526	41	6/10/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	94421.87	9/1/2004	2	WHOLESAL	624	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	ELGIN	IL	60120	42	6/14/2004	219900	S		36	36	89.87	8/1/2007	C	N	WHOLESAL	90	197910	9/1/2004	2	WHOLESAL	600	0	3Y					0	0	0	0	0
7/1/2007	CORONA	NY	11368	50	6/3/2004	0	S		36	36	84.87	8/1/2007	J	N	WHOLESAL	85	493000	9/1/2004	2	WHOLESAL	564	0	3Y					0	0	0	0	0
	CONLEY	GA	30288	38	6/15/2004	0	S				79.85		C	N	WHOLESAL	80	87919.67	9/1/2004	0	WHOLESAL	640	0	FX					0	0	0	0	0
	APALACHIN	NY	13732	35	7/9/2004	0	Z				84.43		C	Y	WHOLESAL	84.51	60000	9/1/2004	0	WHOLESAL	848	0	FX	12	7/1/2005		6	0	0	0	0	0
7/1/2006	HIGHLAND	IL	62035	48	6/15/2004	332000	S		24	24	84.87	8/1/2006	C	N	WHOLESAL	85	281992.85	9/1/2004	2	WHOLESAL	568	0	2Y					0	0	0	0	0
6/1/2007	HOLBROOK	NY	11741	48	5/18/2004	395000	S		36	36	94.78	7/1/2007	J	N	WHOLESAL	95	374608.32	9/1/2004	2	WHOLESAL	725	0	3Y					0	0	0	0	0
8/1/2007	INDIANAPO	IN	46226	46	5/21/2004	85000	S		36	36	89.82	7/1/2007	C	Y	WHOLESAL	90	76449.19	9/1/2004	2	WHOLESAL	814	0	3Y	36	5/1/2007	STD		0	0	0	0	0
	LEBANON	OR	97355	27	6/7/2004	0	Z				86.21		C	Y	WHOLESAL	86.4	107842.36	9/1/2004	0	WHOLESAL	637	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	EDMOND	OK	73003	49	6/9/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	189000	9/1/2004	2	WHOLESAL	560	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	DENVER	CO	80239	25	6/8/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAL	95	168150	9/1/2004	2	WHOLESAL	636	0	2Y	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	HAINES CI	FL	33844	48	5/28/2004	0	Z		24	24	84.85	7/1/2006	C	Y	WHOLESAL	85	57732.96	9/1/2004	2	WHOLESAL	587	0	2Y	24	5/1/2006	STD		3	0	0	0	0
	CLEVELAN	OH	44118	32	6/2/2004	154000	S				89.88		C	N	WHOLESAL	90	138529.64	9/1/2004	0	WHOLESAL	551	0	FX					0	0	0	0	0
7/1/2007	BURNHAM	IL	60633	47	5/3/2004	133900	S		36	36	89.87	8/1/2007	C	N	WHOLESAL	90	120424.94	9/1/2004	2	WHOLESAL	586	0	3Y					0	0	0	0	0
8/1/2006	LAKEWOOI	CA	90712	44	5/25/2004	0	S		24	24	94.73	7/1/2006	J	Y	WHOLESAL	95	378342.57	9/1/2004	2	WHOLESAL	671	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	36	6/17/2004	123500	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	93	117325	9/1/2004	2	WHOLESAL	706	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	CLOVIS	CA	93611	39	5/21/2004	207500	S				19.98		C	N	WHOLESAL	100	41470.38	9/1/2004	0	WHOLESAL	626	166000	FX					0	0	0	0	0
7/1/2006	PHILADELF	PA	19145	18	6/2/2004	115000	S		24	24	89.48	8/1/2006	C	Y	WHOLESAL	89.57	102938.87	9/1/2004	2	WHOLESAL	715	0	2Y	24	6/1/2006		9	0	0	0	0	0
	PHILADELF	PA	19125	32	5/25/2004	0	S				63.5		C	Y	WHOLESAL	63.64	69902.84	9/1/2004	0	WHOLESAL	528	0	FX	36	5/1/2007		9	0	0	0	0	0
7/1/2006	OMAHA	NE	68105	22	6/24/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	78450.71	9/1/2004	2	WHOLESAL	689	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2007	ALBUQUER	NM	87120	35	5/27/2004	135000	S		36	36	89.79	7/1/2007	C	N	WHOLESAL	90	121311.73	9/1/2004	2	WHOLESAL	662	0	3Y					0	0	0	0	0
7/1/2008	BROOKLYN	NY	11206	33	6/22/2004	0	S		24	24	94.86	8/1/2006	C	N	WHOLESAL	95	408500	9/1/2004	2	WHOLESAL	644	0	2Y					0	0	0	0	0
6/1/2006	HILO	HI	96720	31	6/8/2004	0	S		24	24	84.78	7/1/2006	C	Y	WHOLESAL	85	276012.15	9/1/2004	2	WHOLESAL	588	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	AVONDALE	AZ	85323	27	6/22/2004	0	Z				94.87		C	Y	WHOLESAL	95	182400	9/1/2004	0	WHOLESAL	644	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	HONOLULU	HI	96815	30	5/25/2004	475000	S		24	24	94.77	7/1/2006	C	Y	WHOLESAL	95	450133.84	9/1/2004	2	WHOLESAL	733	0	2Y	24	5/1/2006	STD		0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89141	47	6/25/2004	0	S		24	24	89.86	8/1/2006	J	Y	WHOLESAL	90	346222.31	9/1/2004	2	WHOLESAL	643	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	ANCHORAG	AK	99504	45	6/10/2004	0	S		36	36	89.91	8/1/2007	C	N	WHOLESAL	90	162900	9/1/2004	2	WHOLESAL	565	0	3Y					0	0	0	0	0
7/1/2006	SANTA ANA	CA	92706	37	6/15/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	166372.67	9/1/2004	2	WHOLESAL	639	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	JEDDO	MI	48032	34	6/3/2004	0	Z		24	24	84.91	8/1/2006	C	Y	WHOLESAL	85	238000	9/1/2004	2	WHOLESAL	512	0	2Y	24	6/1/2006		3	2	0	0	0	0
	WILMINGTO	DE	19801	24	6/16/2004	81000	S				89.9		C	Y	WHOLESAL	90	72900	9/1/2004	0	WHOLESAL	720	0	FX	36	6/1/2007	STD		1	0	0	0	0
	ALLENTOW	PA	18109	29	6/3/2004	0	Z				93.42		C	Y	WHOLESAL	94	70283.31	9/1/2004	0	WHOLESAL	627	0	FX	36	6/1/2007		9	0	0	0	0	0
	WINSTON	OR	97496	31	6/24/2004	140000	Z				84.88		C	Y	WHOLESAL	95	119000	9/1/2004	0	WHOLESAL	762	14000	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	TACOMA	WA	98405	30	6/9/2004	0	S		24	24	92.03	8/1/2006	C	Y	WHOLESAL	92.12	152000	9/1/2004	2	WHOLESAL	617	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CHENEY	WA	99004	28	6/17/2004	167000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	134922.33	9/1/2004	2	WHOLESAL	670	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	COVINGTO	WA	98042	42	7/30/2004	165000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	132000	9/1/2004	2	WHOLESAL	716	33000	2Y	24	7/1/2006	STD		0	0	0	0	0
	COVINGTO	WA	98042	42	7/30/2004	165000	S				19.99		C	N	WHOLESAL	120	33000	9/1/2004	0	WHOLESAL	716	132000	FX					0	0	0	0	0
7/1/2006	MODESTO	CA	95350	46	6/24/2004	0	S		24	24	89.89	8/1/2008	C	Y	WHOLESAL	90	258145.12	9/1/2004	2	WHOLESAL	590	0	2Y	24	6/1/2008	STD		0	0	0	0	0
6/1/2007	PAYSON	AZ	85541	40	5/27/2004	0	Z		36	36	84.84	7/1/2007	C	Y	WHOLESAL	85	89193.68	9/1/2004	2	WHOLESAL	561	0	3Y	36	5/1/2007	STD		0	0	0	0	0
7/1/2008	CITRUS HE	CA	95610	38	6/22/2004	289000	Z		24	24	79.81	8/1/2006	C	Y	WHOLESAL	100	230929.81	9/1/2004	2	WHOLESAL	620	57800	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2008	PHOENIX	AZ	85037	49	6/8/2004	0	Z		24	24	79.63	8/1/2008	C	Y	WHOLESAL	80	93600	9/1/2004	2	WHOLESAL	658	0	2Y	36	6/1/2007	STD		0	0	0	0	0
8/1/2007	PORTLAND	OR	97217	42	7/7/2004	0	S		36	36	89.95	9/1/2007	C	Y	WHOLESAL	70	124600	9/1/2004	2	WHOLESAL	572	0	3Y	24	7/1/2006	STD		0	0	0	0	0
	LANCASTE	CA	93535	35	5/29/2004	170000	S				89.79		C	Y	WHOLESAL	90	152681.82	9/1/2004	0	WHOLESAL	682	0	FX	36	5/1/2007	STD		0	0	0	0	0
7/1/2006	OCEANSID	NY	11572	38	6/1/2004	0	S		24	24	74.9	8/1/2006	J	N	WHOLESAL	75	396000	9/1/2004	2	WHOLESAL	588	0	2Y					1	2	0	0	
6/1/2007	HENDERSO	TN	37075	34	5/25/2004	0	Z		36	36	82.22	7/1/2007	C	Y	WHOLESAL	82.48	97208.78	9/1/2004	2	WHOLESAL	589	0	3Y	36	5/1/2007	STD		1	0	0	0	0
7/1/2008	BISMARCK	ND	58504	43	6/3/2004	138500	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	110710.95	9/1/2004	2	WHOLESAL	649	27700	2Y	24	6/1/2006	STD		0	0	0	0	0
	CASSELBE	FL	32707	45	6/11/2004	0	Z				79.86		C	Y	WHOLESAL	80	159863.58	9/1/2004	0	WHOLESAL	629	0	FX	36	6/1/2007	STD		0	0	0	0	0
	HARRIMAN	TN	37748	43	5/28/2004	0	Z				83.97		C	Y	WHOLESAL	84.21	79832.8	9/1/2004	0	WHOLESAL	627	0	FX	36	5/1/2007	STD		0	0	0	0	0

| | | |

7/1/2006	HOMESTE/	FL	33032	43	6/9/2004		0 S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	184300	9/1/2004	2	WHOLESAI	706		0 2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2007	PHOENIX	AZ	85031	26	6/24/2004		0 S		36	36	79.92	8/1/2007	C	Y	WHOLESAI	80	93600	9/1/2004	2	WHOLESAI	552		0 3Y	36	6/1/2007	STD		1	1	0	0	0	0
7/1/2006	CICERO	IL	60804	39	6/4/2004		0 S		24	24	84.88	8/1/2006	C	N	WHOLESAI	85	151193.21	9/1/2004	2	WHOLESAI	603		0 2Y					0	1	0	0	0	0
7/1/2006	MIAMI BEA	FL	33140	49	6/7/2004	116000	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAI	80	92722.79	9/1/2004	2	WHOLESAI	730		0 2Y	24	8/1/2008	STD		0	0	0	0	0	0
7/1/2006	ROCKFORI	IL	61102	36	6/8/2004		0 Z		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	54000	9/1/2004	2	WHOLESAI	605		0 2Y					0	0	0	0	0	0
7/1/2007	HALEDON	NJ	7508	34	6/2/2004	361000	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	324444.5	9/1/2004	2	WHOLESAI	655		0 3Y					0	0	0	0	0	0
	BRONX	NY	10473	43	7/20/2004	310000	S				79.94		C	Y	WHOLESAI	100	248000	9/1/2004	0	WHOLESAI	690	62000	FX	12	7/1/2005		8	0	0	0	0	0	0
	COLORADX	CO	80915	46	6/30/2004		0 Z				84.84		C	Y	WHOLESAI	92.06	189350.69	9/1/2004	0	WHOLESAI	618	15788.97	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	SPRINGFIE	MA	1151	27	6/30/2004	125900	S		24	24	94.68	8/1/2006	C	Y	WHOLESAI	95	119530.27	9/1/2004	2	WHOLESAI	696		0 2Y	24	6/1/2008		2	0	0	0	0	0	0
6/1/2007	NEWARK	NJ	7107	47	5/24/2004	315000	Z		36	36	84.77	7/1/2007	C	N	WHOLESAI	85	267510.29	9/1/2004	2	WHOLESAI	573		0 3Y					0	0	0	0	0	0
	PORT SAIN	FL	34983	41	6/7/2004		0 Z				78.88		C	Y	WHOLESAI	100	97515.96	9/1/2004	0	WHOLESAI	635	24400	FX	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2006	OAKLAND	CA	94607	42	6/8/2004		0 S		24	24	85.76	7/1/2006	C	Y	WHOLESAI	88.05	369172.8	9/1/2004	2	WHOLESAI	685		0 2Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	REVERE	MA	2151	33	6/25/2004		0 Z		24	24	68.13	8/1/2006	C	Y	WHOLESAI	68.24	173884.26	9/1/2004	2	WHOLESAI	598		0 2Y	24	8/1/2006		2	2	0	0	0	0	0
	LOS ANGEI	CA	90003	48	5/25/2004		0 Z				94.79		C	Y	WHOLESAI	95	187006.87	9/1/2004	0	WHOLESAI	606		0 FX	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2007	BELTSVILL	MD	20705	47	6/3/2004	438000	S		36	36	89.85	8/1/2007	J	N	WHOLESAI	90	393879.93	9/1/2004	2	WHOLESAI	583		0 3Y					0	0	0	0	0	0
6/1/2006	AURORA	CO	80015	49	6/2/2004		0 Z		24	24	79.82	7/1/2006	C	Y	WHOLESAI	80	169472.88	9/1/2004	2	WHOLESAI	618		0 2Y	24	6/1/2006	STD		2	4	0	0	0	0
	RUSKIN	FL	33570	36	6/16/2004		0 S				91.24		C	Y	WHOLESAI	91.35	94944.77	9/1/2004	0	WHOLESAI	631		0 FX	36	8/1/2007	STD		0	0	0	0	0	0
	KATY	TX	77449	49	6/7/2004		0 S				88.61		C	Y	WHOLESAI	88.89	86000	9/1/2004	0	WHOLESAI	596		0 FX	36	8/1/2007	STD		0	0	0	0	0	0
6/1/2007	ROANN	IN	46974	14	6/3/2004		0 L		36	36	79.8	7/1/2007	C	Y	WHOLESAI	80	52312.97	9/1/2004	2	WHOLESAI	648		0 3Y	36	8/1/2007	STD		0	0	0	0	0	0
6/1/2008	GENESEE	MI	48437	40	6/1/2004	184000	Z		24	24	84.82	7/1/2008	C	Y	WHOLESAI	93.23	139200.59	9/1/2004	2	WHOLESAI	511	13490	2Y	36	6/1/2007		3	0	0	0	0	0	0
7/1/2008	ROCKFORI	IL	61102	37	6/8/2004		0 Z		24	24	89.88	8/1/2008	C	N	WHOLESAI	90	63000	9/1/2004	2	WHOLESAI	605		0 2Y					0	0	0	0	0	0
7/1/2006	MIRAMAR	FL	33023	50	6/4/2004		0 Z		24	24	69.86	8/1/2006	C	Y	WHOLESAI	70	125848	9/1/2004	2	WHOLESAI	531		0 2Y	36	6/1/2007	STD		0	0	0	1	0	0
6/1/2006	WINDSOR	CO	80550	48	5/25/2004		0 Z		24	24	79.83	7/1/2006	C	Y	WHOLESAI	80	123914.23	9/1/2004	2	WHOLESAI	525		0 2Y	36	5/1/2007	STD		0	1	0	0	0	0
7/1/2007	MELROSE I	IL	60160	49	6/11/2004		0 S		36	36	87.89	8/1/2007	C	N	WHOLESAI	88.04	285000	9/1/2004	2	WHOLESAI	628		0 3Y					0	0	0	0	0	0
7/1/2007	WESTBUR	NY	11590	40	6/1/2004	342000	S		36	36	89.85	8/1/2007	C	N	WHOLESAI	90	307800	9/1/2004	2	WHOLESAI	598		0 3Y					0	0	0	0	0	0
7/1/2007	BROOKLYN	NY	11208	38	6/9/2004		0 S		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	297285.75	9/1/2004	2	WHOLESAI	568		0 3Y					0	0	0	0	0	0
6/1/2007	LAKELAND	FL	33803	21	6/2/2004		0 S		36	36	89.84	7/1/2007	C	Y	WHOLESAI	90	214971.02	9/1/2004	2	WHOLESAI	570		0 3Y	36	8/1/2007	STD		0	0	0	0	0	0
	HEMPSTEA	NY	11550	45	5/25/2004	345000	S				79.82		C	Y	WHOLESAI	100	275799.23	9/1/2004	0	WHOLESAI	638	69000	FX	12	5/1/2005		8	0	0	0	0	0	0
	EATONTON	GA	31024	47	6/2/2004		0 Z				79.91		C	N	WHOLESAI	80	83955.06	9/1/2004	0	WHOLESAI	572		0 FX					0	0	0	0	0	0
	JERSEY CI	NJ	7305	28	5/24/2004	237000	S				79.86		C	N	WHOLESAI	100	189374.15	9/1/2004	0	WHOLESAI	639	47400	FX					0	0	0	0	0	0
7/1/2006	GARY	IN	46409	49	6/4/2004	83000	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	53650	9/1/2004	2	WHOLESAI	610	6300	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60608	4	6/1/2004	190000	S		36	36	89.91	8/1/2007	C	N	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	632		0 3Y					0	0	0	0	0	0
7/1/2008	ROCKFORI	IL	61101	43	6/9/2004		0 Z		24	24	89.88	8/1/2008	C	N	WHOLESAI	90	67500	9/1/2004	2	WHOLESAI	605		0 2Y					0	0	0	0	0	0
	MEMPHIS	TN	38107	47	8/14/2004	62500	Z				79.93		C	Y	WHOLESAI	80	50000	9/1/2004	0	WHOLESAI	542		0 FX	36	8/1/2007	STD		0	0	0	0	0	0
7/1/2006	BAY CITY	MI	48706	26	6/21/2004		0 Z		24	24	71.31	8/1/2006	C	Y	WHOLESAI	71.43	74937.29	9/1/2004	2	WHOLESAI	648		0 2Y	36	6/1/2007		3	0	0	0	0	0	0
	STATEN ISI	NY	10302	14	6/14/2004		0 S				84.88		C	Y	WHOLESAI	85	323000	9/1/2004	0	WHOLESAI	564		0 FX	12	8/1/2005		8	0	0	0	0	0	0
7/1/2007	WILMINGTO	NC	28401	11	6/2/2004	56000	S		36	36	89.18	8/1/2007	C	Y	WHOLESAI	89.29	50000	9/1/2004	2	WHOLESAI	687		0 3Y	24	8/1/2008		21	0	0	0	0	0	0
	LAKELAND	FL	33805	15	6/3/2004		0 Z				84.86		C	Y	WHOLESAI	85	63699.26	9/1/2004	0	WHOLESAI	589		0 FX	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2006	NORTH LAS	NV	89030	35	6/1/2004		0 Z		24	24	89.84	7/1/2006	C	Y	WHOLESAI	90	105233.42	9/1/2004	2	WHOLESAI	568		0 2Y	24	6/1/2006	STD		1	0	0	0	0	0
7/1/2006	PUEBLO	CO	81008	33	6/14/2004		0 Z		24	24	74.89	8/1/2006	C	Y	WHOLESAI	75	93684.5	9/1/2004	2	WHOLESAI	556		0 2Y	24	6/1/2008	STD		3	0	0	0	0	0
	MOUNT OL	NJ	7840	48	6/23/2004	540000	Z				79.85		J	N	WHOLESAI	60	431594.03	9/1/2004	0	WHOLESAI	588		0 FX					2	0	0	0	0	0
7/1/2006	SAINT LOU	MO	63147	42	6/2/2004	80000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	71951.68	9/1/2004	2	WHOLESAI	690	4000	2Y	24	6/1/2006	5B		0	0	0	0	0	0
	GASTON	SC	29053	32	6/11/2004	85000	Z				79.9		C	N	WHOLESAI	95	67958.18	9/1/2004	0	WHOLESAI	628	12750	FX					0	0	0	0	0	0
	NORTH RO	OH	44133	23	6/2/2004		0 Z				82.93		C	Y	WHOLESAI	83.18	157718.32	9/1/2004	0	WHOLESAI	634		0 FX	36	6/1/2007		8	0	0	0	0	0	0
6/1/2006	PHOENIX	AZ	85017	49	8/1/2004		0 Z		24	24	84.82	7/1/2006	C	Y	WHOLESAI	85	78993.06	9/1/2004	2	WHOLESAI	591		0 2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	FLORISSAI	MO	63033	48	6/8/2004		0 Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	103700	9/1/2004	2	WHOLESAI	527		0 2Y	24	6/1/2008	5B		1	0	0	0	0	0
	LAS VEGAS	NV	89113	45	6/14/2004		0 S				94.87		C	Y	WHOLESAI	95	254427.43	9/1/2004	0	WHOLESAI	669		0 FX	36	6/1/2007	STD		0	0	0	0	0	0
8/1/2008	MIAMI	FL	33187	40	6/4/2004		0 Z		24	24	79.83	7/1/2006	C	Y	WHOLESAI	80	78344.66	9/1/2004	2	WHOLESAI	594		0 2Y	24	6/1/2006	STD		0	0	0	0	0	0
6/1/2007	AUSTIN	TX	78759	48	6/9/2004		0 S		36	36	94.12	7/1/2007	C	Y	WHOLESAI	94.32	326115.66	9/1/2004	2	WHOLESAI	642		0 3Y	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2007	LITHONIA	GA	30038	29	6/16/2004		0 S		36	36	94.8	7/1/2007	C	N	WHOLESAI	95	163286.98	9/1/2004	2	WHOLESAI	629		0 3Y					2	0	0	0	0	0
7/1/2007	NEWNAN	GA	30265	36	6/2/2004		0 S		36	36	94.88	8/1/2007	J	Y	WHOLESAI	95	408500	9/1/2004	2	WHOLESAI	616		0 3Y	12	6/1/2005		15	0	0	0	0	0	0
	ONTARIO	CA	91761	45	6/7/2004	342000	S				94.76		C	Y	WHOLESAI	95	314871.12	9/1/2004	0	WHOLESAI	638		0 FX	36	6/1/2007	STD		0	0	0	0	0	0
	IRWIN	PA	15642	43	5/26/2004		0 Z				94.72		C	Y	WHOLESAI	95	134638.2	9/1/2004	0	WHOLESAI	729		0 FX	36	5/1/2007		9	0	0	0	0	0	0
7/1/2007	EAST HAR	CT	6118	15	6/16/2004		0 S		36	36	94.89	8/1/2007	C	Y	WHOLESAI	95	86450	9/1/2004	2	WHOLESAI	661		0 3Y	36	6/1/2007	STD		1	0	0	0	0	0
7/1/2007	CHICAGO	IL	60634	41	6/7/2004		0 S		36	36	94.23	8/1/2007	C	N	WHOLESAI	94.35	275500	9/1/2004	2	WHOLESAI	640		0 3Y					0	0	0	0	0	0
7/1/2006	MIAMI	FL	33177	49	6/8/2004		0 Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	153000	9/1/2004	2	WHOLESAI	555		0 2Y	36	6/1/2007	STD		0	0	0	0	0	0
	FARGO	ND	58103	47	6/16/2004		0 Z				88.76		C	Y	WHOLESAI	89.88	98550	9/1/2004	0	WHOLESAI	611		0 FX	36	6/1/2007	STD		1	0	0	0	0	0
	NEW HOLL	PA	17557	40	6/8/2004		0 Z				94.68		C	Y	WHOLESAI	95	154097.92	9/1/2004	0	WHOLESAI	613		0 FX	24	6/1/2006		9	0	0	0	0	0	0
7/1/2006	BAY CITY	MI	48708	50	6/10/2004	85000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	94.09	76500	9/1/2004	2	WHOLESAI	555	3475	2Y	36	6/1/2007		3	0	0	0	0	0	0
6/1/2006	INDEPENDI	MO	64050	43	6/2/2004	132000	Z		24	24	79.74	7/1/2006	C	Y	WHOLESAI	100	105484.41	9/1/2004	2	WHOLESAI	613	26400	2Y	24	6/1/2006	5B		0	0	0	0	0	0
7/1/2007	ATLANTA	GA	30311	3	6/8/2004		0 S		36	36	75.6	8/1/2007	C	Y	WHOLESAI	75.71	105923.66	9/1/2004	2	WHOLESAI	631		0 3Y	24	8/1/2008		15	0	0	0	0	0	0
7/1/2006	PEABODY	MA	1960	40	6/21/2004	337900	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	269825.15	9/1/2004	2	WHOLESAI	684	67580	2Y	12	8/1/2005		2	0	0	0	0	0	0
7/1/2008	BRONX	NY	10467	44	6/7/2004	374000	S		24	24	94.78	8/1/2008	C	N	WHOLESAI	94.92	354700.28	9/1/2004	2	WHOLESAI	747		0 2Y					0	0	0	0	0	0
8/1/2008	RICHMONE	IN	47374	49	5/28/2004		0 Z		24	24	89.79	7/1/2008	C	Y	WHOLESAI	90	84471.48	9/1/2004	2	WHOLESAI	567		0 2Y	24	5/1/2008	STD		0	0	0	0	0	0
7/1/2006	NORTH BEI	NJ	7047	44	6/11/2004	85000	S		24	24	94.9	8/1/2006	C	N	WHOLESAI	95	80706.79	9/1/2004	2	WHOLESAI	643		0 2Y					0	0	0	0	0	0
6/1/2008	LOS ANGEI	CA	90062	55	5/24/2004		0 Z		24	24	74.88	7/1/2008	C	Y	WHOLESAI	75	202277.47	9/1/2004	2	WHOLESAI	520		0 2Y	24	5/1/2008	STD		3	0	0	0	0	0
8/1/2006	ROOSEVEL	NY	11575	25	7/13/2004		0 S		24	24	62.22	9/1/2006	C	N	WHOLESAI	62.28	180000	9/1/2004	2	WHOLESAI	638		0 2Y					1	0	0	0	0	0
	IRONDEQU	NY	14617	50	6/9/2004	88000	S				94.86		C	N	WHOLESAI	95	83600	9/1/2004	0	WHOLESAI	685		0 FX					0	0	0	0	0	0
	CLEVELAN	OH	44110	47	6/1/2004		0 Z				89.65		C	N	WHOLESAI	90	88650	9/1/2004	0	WHOLESAI	703		0 FX					0	0	0	0	0	0
6/1/2006	LEXINGTOI	KY	40516	45	6/1/2004	115000	S		24	24	89.83	7/1/2006	C	Y	WHOLESAI	90	103435.34	9/1/2004	2	WHOLESAI	601		0 2Y	24	6/1/2006	STD		0	0	0	0	0	0
6/1/2006	PORT ORC	WA	98367	33	6/2/2004		0 Z		24	24	84.77	7/1/2006	C	N	WHOLESAI	85	124839.76	9/1/2004	2	WHOLESAI	636		0 2Y					0	0	0	0	0	0
7/1/2007	SIOUX FAL	SD	57106	27	6/10/2004		0 S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	105665.84	9/1/2004	2	WHOLESAI	725		0 3Y	36	8/1/2007	STD		0	0	0	0	0	0
7/1/2007	BERWYN	IL	60402	29	6/2/2004		0 Z		36	36	89.87	8/1/2007	C	N	WHOLESAI	89.98	219870.77	9/1/2004	2	WHOLESAI	572		0 3Y					0	0	0	0	0	0
7/1/2007	HAMMOND	LA	70403	15	6/14/2004		0 S		36	36	89.9	8/1/2007	C	Y	WHOLESAI	90	81000	9/1/2004	2	WHOLESAI	606		0 3Y	36	8/1/2007		4	0	0	0	0	0	0
7/1/2006	CLARA CIT	MN	56222	42	6/18/2004		0 Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	61600	9/1/2004	2	WHOLESAI	540		0 2Y	24	8/1/2008		13	0	0	0	0	0	0
7/1/2006	SAN JOSE	CA	95111	50	6/29/2004		0 S		24	24	83.72	8/1/2008	J	Y	WHOLESAI	83.88	432000	9/1/2004	2	WHOLESAI	611		0 2Y	24	8/1/2008	STD		3	0	0	0	0	0
7/1/2007	OWATONN	MN	55060	38	6/9/2004		0 Z		36	36	79.91	8/1/2007	C	Y	WHOLESAI	89.45	123927.91	9/1/2004	2	WHOLESAI	560	14652	3Y	36	8/1/2007		13	0	0	0	0	0	0

7/1/2006	WARREN	MI	48089	23	6/24/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	90833.2	9/1/2004	2	WHOLESAL	585	0	2Y		36	6/1/2007	3	0	0	0	0	0				
7/1/2006	JACKSON	NY	11372	2	6/28/2004	540000	S		24	24	89.87	8/1/2006	J	N	WHOLESAL	90	486000	9/1/2004	2	WHOLESAL	813	0	2Y					0	0	0	0	0				
7/1/2006	MACOMB	MI	48044	43	6/11/2004	0	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAL	99.71	166217.88	9/1/2004	2	WHOLESAL	656	41000	2Y		24	6/1/2006	3	0	0	0	0	0				
7/1/2007	CHICAGO	IL	60609	35	6/30/2004	0	S		36	36	89.85	8/1/2007	C	N	WHOLESAL	90	251793.02	9/1/2004	2	WHOLESAL	630	0	3Y					0	0	0	0	0				
7/1/2007	VERONA	PA	15147	39	6/25/2004	0	S		36	36	79.85	8/1/2007	C	Y	WHOLESAL	80	67921	9/1/2004	2	WHOLESAL	676	0	3Y		36	6/1/2007	9	0	0	0	0	0				
7/1/2006	ANAHEIM	CA	92804	43	6/21/2004	0	S		24	24	84.76	8/1/2006	J	Y	WHOLESAL	84.9	396174.34	9/1/2004	2	WHOLESAL	570	0	2Y		36	6/1/2007 STD		1	0	0	0	0				
7/1/2006	ALLEGAN	MI	49010	40	6/9/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	91929.64	9/1/2004	2	WHOLESAL	559	0	2Y		24	6/1/2006	3	0	0	0	0	0				
7/1/2007	CRAWFOR	IN	47933	45	6/18/2004	0	Z		36	36	89.89	8/1/2007	C	Y	WHOLESAL	90	104338.67	9/1/2004	2	WHOLESAL	552	0	3Y		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	STATEN ISI	NY	10301	29	6/24/2004	187960	S		24	24	79.86	8/1/2006	C	N	WHOLESAL	100	150368	9/1/2004	2	WHOLESAL	730	37592	2Y					0	0	0	0	0				
	UNION CIT	PA	16438	43	6/21/2004	0	Z				79.87		C	Y	WHOLESAL	80	126697.08	9/1/2004	0	WHOLESAL	581	0	FX		36	6/1/2007	9	0	0	0	0	0				
	MISSOURI	TX	77489	33	6/2/2004	148990	S				94.85		C	Y	WHOLESAL	95	141387.97	9/1/2004	0	WHOLESAL	600	0	FX		36	6/1/2007 STD		0	0	0	0	0				
	POPLAR GI	IL	61065	22	5/26/2004	0	S				79.87		C	N	WHOLESAL	80	127929.35	9/1/2004	0	WHOLESAL	656	0	FX					0	0	0	0	0				
7/1/2006	PAPILLION	NE	68046	47	6/2/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	123154.8	9/1/2004	2	WHOLESAL	562	0	2Y		36	6/1/2007 STD		2	0	0	0	0				
7/1/2006	TUCSON	AZ	85746	24	6/15/2004	0	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	110700	9/1/2004	2	WHOLESAL	664	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
	HAUULA	HI	96717	49	7/2/2004	520000	S				79.93		C	Y	WHOLESAL	80	416000	9/1/2004	0	WHOLESAL	674	0	FX		36	7/1/2007 STD		0	0	0	0	0				
7/1/2006	INDIANAPC	IN	46201	48	6/3/2004	65000	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAL	95	55250	9/1/2004	2	WHOLESAL	592	6500	2Y		24	6/1/2006 STD		0	0	0	0	0				
8/1/2006	HOUSTON	TX	77066	32	6/10/2004	92000	S		24	24	84.87	7/1/2006	C	Y	WHOLESAL	85	77311.14	9/1/2004	2	WHOLESAL	533	0	2Y		36	6/1/2007 STD		0	0	0	0	0				
7/1/2007	TOMBALL	TX	77375	35	6/3/2004	101220	S		36	36	94.87	8/1/2007	C	Y	WHOLESAL	95	96159	9/1/2004	2	WHOLESAL	831	0	3Y		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	INDIANAPC	IN	46222	30	6/17/2004	72000	S		24	24	84.91	8/1/2006	C	Y	WHOLESAL	95	61200	9/1/2004	2	WHOLESAL	570	7200	2Y		24	6/1/2006 STD		0	0	0	0	0				
8/1/2006	SPRING	TX	77388	31	6/4/2004	212222	S		24	24	89.84	7/1/2006	C	Y	WHOLESAL	90	190896.81	9/1/2004	2	WHOLESAL	633	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2006	ZEELAND	MI	49464	35	6/11/2004	0	S		24	24	94.83	8/1/2006	C	Y	WHOLESAL	95	175594.18	9/1/2004	2	WHOLESAL	655	0	2Y		36	6/1/2007	3	0	0	0	0	0				
7/1/2006	BROCKTOI	MA	2302	47	8/29/2004	287000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	258300	9/1/2004	2	WHOLESAL	563	0	2Y		24	6/1/2006	2	0	0	0	0	0				
	FORT WOF	TX	76148	42	6/16/2004	0	S				79.91		C	N	WHOLESAL	80	76800	9/1/2004	0	WHOLESAL	579	0	FX					0	0	0	0	0				
7/1/2006	LAS VEGAS	NV	89148	8	6/4/2004	115900	L		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	104310	9/1/2004	2	WHOLESAL	670	0	2Y					0	0	0	0	0				
7/1/2007	LUDINGTOI	MI	49431	41	6/23/2004	0	Z		36	36	84.86	8/1/2007	C	Y	WHOLESAL	85	63684.6	9/1/2004	2	WHOLESAL	544	0	3Y		36	6/1/2007	3	1	0	0	0	0				
7/1/2006	WASKOM	TX	75692	44	6/25/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	247500	9/1/2004	2	WHOLESAL	597	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
6/1/2006	ONTARIO	CA	91762	30	6/4/2004	192000	S		24	24	88.92	7/1/2006	C	N	WHOLESAL	89.06	170908.52	9/1/2004	2	WHOLESAL	658	0	2Y					1	0	0	0	0				
8/1/2006	SACRAMEI	CA	95824	43	6/4/2004	0	Z		24	24	79.81	7/1/2006	C	Y	WHOLESAL	80	187707.57	9/1/2004	2	WHOLESAL	586	0	2Y		24	6/1/2006 STD		2	2	0	0	0				
7/1/2006	LAS VEGAS	NV	89135	35	6/8/2004	0	S		24	24	74.92	8/1/2006	J	Y	WHOLESAL	75	374788.68	9/1/2004	2	WHOLESAL	581	0	2Y		12	6/1/2005 STD		3	0	0	0	0				
7/1/2006	HAZEL PAF	MI	48030	34	6/22/2004	90000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	72000	9/1/2004	2	WHOLESAL	561	0	2Y		24	6/1/2006	3	0	0	0	0	0				
6/1/2006	GLENDALE	AZ	85303	41	6/3/2004	128000	Z		24	24	79.79	7/1/2006	C	Y	WHOLESAL	100	102223.16	9/1/2004	2	WHOLESAL	669	25600	2Y		24	6/1/2006 STD		0	0	0	0	0				
	CATHEDRA	CA	92234	27	6/21/2004	0	L				94.86		C	Y	WHOLESAL	95	306527.65	9/1/2004	0	WHOLESAL	684	0	FX		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	TIPTON	IA	52772	34	6/8/2004	85000	Z		24	24	89.91	8/1/2006	C	N	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	527	0	2Y					0	0	0	0	0				
7/1/2007	KIRTLAND	NM	87417	33	6/24/2004	116819.88	Z		36	36	79.85	8/1/2007	C	N	WHOLESAL	80	93367.17	9/1/2004	2	WHOLESAL	552	0	3Y					0	0	0	0	0				
7/1/2006	PORT RICH	FL	34668	32	6/11/2004	80000	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	71942.7	9/1/2004	2	WHOLESAL	694	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2006	WILDOMAF	CA	92595	42	6/22/2004	0	Z		24	24	69.91	8/1/2006	C	Y	WHOLESAL	70	143403.51	9/1/2004	2	WHOLESAL	588	0	2Y		24	6/1/2006 STD		0	3	0	0	0				
7/1/2006	STONE MO	GA	30087	42	6/3/2004	0	S		24	24	94.87	8/1/2006	J	Y	WHOLESAL	95	399000	9/1/2004	2	WHOLESAL	639	0	2Y		24	6/1/2006	15	1	0	0	0	0				
7/1/2006	LAS VEGAS	NV	89130	20	6/4/2004	250000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	224853.57	9/1/2004	2	WHOLESAL	746	0	2Y					0	0	0	0	0				
8/1/2006	RICHMONE	NY	11418	44	7/14/2004	325000	S		24	24	79.93	9/1/2006	C	N	WHOLESAL	100	260000	9/1/2004	2	WHOLESAL	654	65000	2Y					0	0	0	0	0				
6/1/2006	DAYTON	NV	89403	38	7/26/2004	0	Z		24	24	78.94	9/1/2006	C	Y	WHOLESAL	80	160000	9/1/2004	2	WHOLESAL	570	0	2Y		24	7/1/2006 STD		0	0	0	0	0				
7/1/2006	LAS VEGAS	NV	89145	43	6/29/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAL	75	168853.91	9/1/2004	2	WHOLESAL	534	0	2Y		24	6/1/2006 STD		0	0	0	1	0				
	BAKERSFIE	CA	93313	46	6/24/2004	0	Z				79.24		C	Y	WHOLESAL	79.37	150000	9/1/2004	0	WHOLESAL	573	0	FX		36	6/1/2007 STD		0	0	0	0	0				
7/1/2007	HENDERSC	NV	89015	24	6/11/2004	415000	S		36	36	89.88	8/1/2007	J	Y	WHOLESAL	90	373500	9/1/2004	2	WHOLESAL	604	0	3Y		24	6/1/2006 STD		1	0	0	0	0				
7/1/2006	HORN LAK	MS	38637	43	6/17/2004	0	Z		24	24	85.16	8/1/2006	C	Y	WHOLESAL	89.28	67410	9/1/2004	2	WHOLESAL	533	0	2Y		24	6/1/2006	4	1	0	0	0	0				
7/1/2006	LAS VEGAS	NV	89107	28	6/4/2004	115000	S		24	24	94.91	8/1/2006	C	Y	WHOLESAL	95	109200.1	9/1/2004	2	WHOLESAL	607	0	2Y		12	6/1/2005 STD		0	0	0	0	0				
	EL CENTR	CA	92243	49	7/8/2004	0	Z				84.94		C	Y	WHOLESAL	85	193800	9/1/2004	0	WHOLESAL	596	0	FX		36	7/1/2007 STD		0	0	0	0	0				
6/1/2006	PHOENIX	AZ	85017	49	6/2/2004	0	S		24	24	94.82	7/1/2006	C	Y	WHOLESAL	95	113930.22	9/1/2004	2	WHOLESAL	638	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2006	CENTERVII	TN	37033	13	6/15/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	89600	9/1/2004	2	WHOLESAL	556	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2007	DALLAS	TX	75204	40	6/8/2004	307000	S		36	36	94.88	8/1/2007	C	Y	WHOLESAL	95	285000	9/1/2004	2	WHOLESAL	647	0	3Y		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	OXNARD	CA	93030	45	6/16/2004	0	S		24	24	84.62	8/1/2006	C	Y	WHOLESAL	84.76	177852.65	9/1/2004	2	WHOLESAL	636	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
6/1/2006	COMPTON	CA	90222	52	6/7/2004	0	S		24	24	74.88	7/1/2006	C	Y	WHOLESAL	75	194785.72	9/1/2004	2	WHOLESAL	531	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2006	SPARKS	NV	89431	50	6/21/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAL	75	140922.82	9/1/2004	2	WHOLESAL	599	0	2Y		24	6/1/2006 STD		1	2	0	0	0				
7/1/2006	OCEANSID	CA	92056	45	6/30/2004	417000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	333323.84	9/1/2004	2	WHOLESAL	638	83400	2Y		24	6/1/2006 STD		3	0	0	0	0				
7/1/2006	MESQUITE	NV	89027	37	6/15/2004	180000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	143876.01	9/1/2004	2	WHOLESAL	632	36000	2Y		12	6/1/2005 STD		0	0	0	0	0				
7/1/2006	PALMDALE	CA	93552	47	6/7/2004	0	S		24	24	94.64	8/1/2006	C	Y	WHOLESAL	94.81	255768.57	9/1/2004	2	WHOLESAL	689	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2006	HIXSON	TN	37343	35	6/9/2004	117000	S		24	24	84.08	8/1/2006	C	N	WHOLESAL	81.2	95000	9/1/2004	2	WHOLESAL	670	0	2Y					0	0	0	0	0				
7/1/2007	OAKLAND	NY	14364	21	6/4/2004	0	S		36	36	55.8	8/1/2007	J	N	WHOLESAL	55.9	449593.19	9/1/2004	2	WHOLESAL	779	0	3Y					0	0	0	0	0				
7/1/2007	MYRTLE BI	SC	29579	39	6/18/2004	0	Z		36	36	74.9	8/1/2007	C	N	WHOLESAL	75	70451.72	9/1/2004	2	WHOLESAL	591	0	3Y					0	0	0	0	0				
	BRIDGEPO	CT	6604	45	6/8/2004	0	S				89.86		C	Y	WHOLESAL	90	220500	9/1/2004	0	WHOLESAL	830	0	FX		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	ROMEOVIL	IL	60446	33	6/30/2004	0	S		24	24	84.88	8/1/2006	C	N	WHOLESAL	85	225089.4	9/1/2004	2	WHOLESAL	589	0	2Y					0	0	0	0	0				
7/1/2006	KISSIMMEE	FL	34758	41	6/14/2004	138000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	124116.23	9/1/2004	2	WHOLESAL	627	0	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2006	FRANKLIN	OH	45005	27	6/28/2004	0	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	102000	9/1/2004	2	WHOLESAL	529	0	2Y		24	6/1/2006	8	0	0	0	0	0				
7/1/2006	ASHLAND	OH	44805	43	6/1/2004	0	Z		24	24	89.93	8/1/2006	C	Y	WHOLESAL	90	103500	9/1/2004	2	WHOLESAL	553	0	2Y		24	6/1/2006 STD		0	1	0	0	0				
	IRVINGTON	NJ	7111	15	7/8/2004	0	S				87.68		C	N	WHOLESAL	87.8	179872.95	9/1/2004	0	WHOLESAL	852	0	FX					0	0	0	0	0				
7/1/2007	CHICAGO	IL	60622	20	6/8/2004	185350	S		36	36	89.84	8/1/2007	C	N	WHOLESAL	89.94	166805.08	9/1/2004	2	WHOLESAL	704	0	3Y					0	0	0	0	0				
	JACKSONV	FL	32208	34	6/29/2004	0	Z				89.91		C	Y	WHOLESAL	90	84800	9/1/2004	0	WHOLESAL	581	0	FX		36	6/1/2007 STD		0	0	0	0	0				
8/1/2006	NEWARK	NJ	7104	36	7/12/2004	182000	Z		24	24	84.93	9/1/2006	C	N	WHOLESAL	85	154700	9/1/2004	2	WHOLESAL	601	0	2Y					0	0	0	0	0				
6/1/2006	DELTONA	FL	32725	52	5/25/2004	0	Z		24	24	69.94	7/1/2006	C	Y	WHOLESAL	70	101442.89	9/1/2004	2	WHOLESAL	541	0	2Y		24	5/1/2006 STD		0	0	0	0	1				
	HOUSTON	TX	77012	36	6/8/2004	0	Z				94.15		C	Y	WHOLESAL	94.44	84868.22	9/1/2004	0	WHOLESAL	600	0	FX		36	6/1/2007 STD		0	0	0	0	0				
6/1/2006	LONGWOO	FL	32779	36	6/1/2004	0	S		24	24	79.76	7/1/2006	C	Y	WHOLESAL	100	139881.95	9/1/2004	2	WHOLESAL	692	35000	2Y		24	6/1/2006 STD		0	0	0	0	0				
7/1/2007	KENNESAV	GA	30144	43	6/22/2004	167000	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	150300	9/1/2004	2	WHOLESAL	589	0	3Y					0	0	0	0	0				
7/1/2006	MIAMI	FL	33142	23	6/2/2004	0	S		24	24	86.44	8/1/2006	C	Y	WHOLESAL	88.54	90000	9/1/2004	2	WHOLESAL	560	0	2Y		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	STOCKTON	CA	95219	46	6/28/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	197600	9/1/2004	2	WHOLESAL	625	0	2Y		24	6/1/2006 STD		3	0	0	0	0				
6/1/2007	CAPE COR	FL	33991	48	6/2/2004	176500	Z		36	36	89.79	7/1/2007	C	Y	WHOLESAL	90	160403.53	9/1/2004	2	WHOLESAL	769	0	3Y		36	6/1/2007 STD		0	0	0	0	0				
7/1/2006	PORT CHA	FL	33980	13	6/7/2004	61000	S		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	54900	9/1/2004	2	WHOLESAL	752	0	2Y					0	0	0	0	0				
7/1/2006	CINCINNAT	OH	45229	44	6/8/2004	0	Z		24	24	84.84	8/1/2006	C	Y	WHOLESAL	85	80750	9/1/2004	2	WHOLESAL	559	0	2Y		36	6/1/2007	8	0	0	0	0	0				
7/1/2006	WAKEFIELI	MA	1880	35	6/25/2004	219900	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	175774.37	8/1/2004	2	WHOLESAL	703	43980	2Y		12	6/1/2005	2	0	0	0	0	0				

7/1/2006	EIGHT MILE	AL	36613	49	6/3/2004	102000	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	86628.93	9/1/2004	2	WHOLESAL	607	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
	PHOENIX	AZ	85008	43	6/4/2004	0	S				84.82		C	Y	WHOLESAL	95	129034.65	9/1/2004	0	WHOLESAL	683	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64128	49	6/10/2004	65000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	58468.04	9/1/2004	2	WHOLESAL	596	3250	2Y	24	6/1/2006	SB		0	0	0	0	0	0	0
6/1/2007	INDIANAPC	IN	46201	48	5/26/2004	75000	Z		36	36	89.84	7/1/2007	C	Y	WHOLESAL	90	67459.94	9/1/2004	2	WHOLESAL	844	0	3Y	36	5/1/2007	STD		0	0	0	0	0	0	0
	SARDIS	TN	38371	38	5/28/2004	0	S				74.22		C	Y	WHOLESAL	74.36	57926.52	9/1/2004	0	WHOLESAL	632	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	LEHIGH AC	FL	33936	21	6/3/2004	0	S		36	36	89.91	8/1/2007	C	N	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	634	0	3Y					1	0	0	0	0	0	0
	LAKE STAT	IN	46405	45	5/28/2004	0	Z				78.77		C	Y	WHOLESAL	78.92	49968.11	9/1/2004	0	WHOLESAL	597	0	FX	36	5/1/2007	STD		0	0	0	0	0	0	0
	HONOLULU	HI	96815	30	6/18/2004	0	S				89.85		C	Y	WHOLESAL	90	144000	9/1/2004	0	WHOLESAL	668	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	MARGATE	FL	33063	47	6/7/2004	0	S		24	24	85.59	8/1/2006	C	Y	WHOLESAL	85.71	59956.35	9/1/2004	2	WHOLESAL	587	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	*NASHVILLE*	*TN*	*37208*	38	8/8/2004	72000	Z		24	24	84.9	8/1/2006	C	N	WHOLESAL	85	61200	9/1/2004	2	WHOLESAL	556	0	2Y					0	0	0	0	0	0	0
6/1/2007	IRVINGTON	NJ	7111	40	8/2/2004	0	Z		36	36	89.85	7/1/2007	C	N	WHOLESAL	90	206889.25	9/1/2004	2	WHOLESAL	580	0	3Y					1	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33138	20	6/17/2004	98000	S		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	83300	9/1/2004	2	WHOLESAL	589	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	PORT SAIN	FL	34952	8	6/24/2004	135000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	121420.12	9/1/2004	2	WHOLESAL	703	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
6/1/2006	FORT MYEI	FL	33919	43	6/1/2004	120500	S		24	24	89.83	7/1/2006	C	Y	WHOLESAL	90	108380.56	9/1/2004	2	WHOLESAL	687	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	JOHNSTON	RI	2919	50	6/2/2004	0	S		24	24	89.56	8/1/2006	C	N	WHOLESAL	89.7	269788.94	9/1/2004	2	WHOLESAL	632	0	2Y					0	0	0	0	0	0	0
6/1/2006	SOUTH BEI	IN	46615	33	6/10/2004	79900	Z		24	24	89.89	7/1/2006	C	Y	WHOLESAL	90	71881.11	9/1/2004	2	WHOLESAL	637	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	DES PLAINE	IL	60016	36	8/1/2004	303159	Z		36	36	79.86	8/1/2007	C	N	WHOLESAL	80	242400	9/1/2004	2	WHOLESAL	682	0	3Y					0	0	0	0	0	0	0
	CHICAGO	IL	60620	43	6/29/2004	0	Z				73.26		C	N	WHOLESAL	73.33	220000	9/1/2004	0	WHOLESAL	507	0	FX					0	1	0	0	0	0	0
	BROOKLYN	NY	11209	45	6/2/2004	0	Z				79.15		J	Y	WHOLESAL	79.37	499093.52	9/1/2004	0	WHOLESAL	625	0	FX	12	6/1/2005		6	1	0	0	0	0	0	0
	SANTA ANA	CA	92707	43	6/15/2004	0	S				84.82		C	Y	WHOLESAL	45	179645.98	9/1/2004	0	WHOLESAL	637	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	ANZA	CA	92539	50	6/24/2004	129900	Z		24	24	90.43	8/1/2006	C	Y	WHOLESAL	80.56	103839.73	9/1/2004	2	WHOLESAL	598	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	PORT CHE	NY	10573	41	8/1/2004	0	S		36	36	92.89	8/1/2007	J	N	WHOLESAL	93.04	427658.42	9/1/2004	2	WHOLESAL	623	0	3Y					0	0	0	0	0	0	0
	HOUSTON	TX	77090	38	6/14/2004	0	S				94.43		C	Y	WHOLESAL	94.78	108772.08	9/1/2004	0	WHOLESAL	649	0	FX	24	6/1/2006	STD		0	0	0	0	0	0	0
	KANSAS CI	MO	64124	24	8/15/2004	0	Z				89.91		C	Y	WHOLESAL	90	60300	9/1/2004	0	WHOLESAL	534	0	FX	36	6/1/2007	SA		0	0	0	0	0	0	0
7/1/2006	*DANIA*	*FL*	33312	49	6/22/2004	78000	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	66300	9/1/2004	2	WHOLESAL	622	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
	VANDALIA	MI	49095	37	6/28/2004	0	Z				78.65		C	Y	WHOLESAL	78.75	62981.88	9/1/2004	0	WHOLESAL	575	0	FX	36	6/1/2007		3	0	0	0	0	0	0	0
	HOLBROOI	MA	2343	35	6/23/2004	0	Z				79.84		J	Y	WHOLESAL	60	473124	9/1/2004	0	WHOLESAL	595	0	FX	36	6/1/2007		2	1	0	0	0	0	0	0
	LOXLEY	AL	36551	40	6/8/2004	99900	Z				84.9		C	Y	WHOLESAL	95	84866.64	9/1/2004	0	WHOLESAL	585	9990	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	NEWMAN	CA	95360	38	6/21/2004	0	Z				84.43		C	Y	WHOLESAL	84.5	257860.53	9/1/2004	0	WHOLESAL	537	0	FX	36	6/1/2007	STD		7	0	0	0	0	0	0
7/1/2006	HIALEAH	FL	33014	45	6/22/2004	0	S		24	24	84.18	8/1/2006	C	Y	WHOLESAL	84.31	214832.28	9/1/2004	2	WHOLESAL	563	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	HOUSTON	TX	77085	48	6/9/2004	0	Z				79.91		C	N	WHOLESAL	80	103141.54	9/1/2004	0	WHOLESAL	525	0	FX					1	0	0	0	0	0	0
7/1/2006	TAMPA	FL	33805	36	6/22/2004	88000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	79200	9/1/2004	2	WHOLESAL	603	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0
	WESTMON	IL	60559	42	5/26/2004	0	Z				84.87		C	N	WHOLESAL	85	169062.3	9/1/2004	0	WHOLESAL	520	0	FX					2	0	0	0	0	0	0
6/1/2006	LAS VEGAS	NV	89144	38	6/15/2004	179000	S		24	24	79.78	7/1/2006	C	Y	WHOLESAL	100	142940.38	9/1/2004	2	WHOLESAL	707	35800	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
6/1/2006	STOCKTON	CA	95215	49	6/8/2004	0	S		24	24	84.82	7/1/2006	C	Y	WHOLESAL	95	180389.52	9/1/2004	2	WHOLESAL	607	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89148	19	6/7/2004	115900	L		24	24	89.69	8/1/2006	C	N	WHOLESAL	90	104248.8	9/1/2004	2	WHOLESAL	664	0	2Y					0	0	0	0	0	0	0
7/1/2006	VILLA RICA	GA	30180	50	6/14/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	196200	9/1/2004	2	WHOLESAL	630	0	2Y	24	6/1/2006		15	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33186	41	6/9/2004	175000	S		24	24	84.9	8/1/2006	C	Y	WHOLESAL	90	148750	9/1/2004	2	WHOLESAL	585	8750	2Y	24	6/1/2008	STD		0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	40	6/25/2004	0	Z		24	24	79.93	8/1/2006	C	Y	WHOLESAL	80	88880	9/1/2004	2	WHOLESAL	501	0	2Y	24	6/1/2006	STD		0	0	1	0	0	0	0
6/1/2008	*LANSING*	*MI*	*48910*	53	5/25/2004	0	*Z*		24	24	71.37	7/1/2006	C	Y	*WHOLESAL*	67.11	68552.06	9/1/2004	2	*WHOLESAL*	527	15000	2Y	24	5/1/2008		3	8	0	0	0	0	0	0
	CLEVELAN	OH	44111	37	6/3/2004	0	Z				82.87		C	N	WHOLESAL	83.71	80930.18	9/1/2004	0	WHOLESAL	690	0	FX					0	0	0	0	0	0	0
6/1/2006	SACRAMEI	CA	95817	20	6/3/2004	285000	S		24	24	89.81	7/1/2006	C	Y	WHOLESAL	95	256136.75	9/1/2004	2	WHOLESAL	749	14250	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
6/1/2006	RIVERBANI	CA	95367	49	6/2/2004	0	S		24	24	89.75	7/1/2006	C	Y	WHOLESAL	90	202316.94	9/1/2004	2	WHOLESAL	723	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	LOS OSOS	CA	93402	46	6/28/2004	0	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	80	319697.82	9/1/2004	2	WHOLESAL	652	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
6/1/2007	SAN ANTOI	TX	78251	34	6/10/2004	87900	S		36	36	89.82	7/1/2007	C	Y	WHOLESAL	90	79056.1	9/1/2004	2	WHOLESAL	658	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	SANTA ANA	CA	92706	39	6/18/2004	0	S		24	24	84.86	8/1/2006	J	Y	WHOLESAL	95	403447.34	9/1/2004	2	WHOLESAL	617	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	HOMESTEA	FL	33033	47	6/1/2004	0	S		24	24	83.41	8/1/2006	C	Y	WHOLESAL	83.53	108000	9/1/2004	2	WHOLESAL	550	0	2Y	24	6/1/2006	STD		2	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85014	25	6/21/2004	0	S		24	24	76.94	8/1/2006	C	Y	WHOLESAL	77.09	87414.54	9/1/2004	2	WHOLESAL	678	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
6/1/2006	DOWNEY	CA	90242	44	6/15/2004	305000	S		24	24	84.79	7/1/2006	C	Y	WHOLESAL	85	259037.49	9/1/2004	2	WHOLESAL	590	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LOWELL	MA	1852	36	6/1/2004	0	S		24	24	78.17	8/1/2006	C	N	WHOLESAL	78.3	183846.17	9/1/2004	2	WHOLESAL	670	0	2Y					0	0	0	0	0	0	0
7/1/2006	KINGSTON	IL	60145	47	6/3/2004	0	Z		24	24	84.9	8/1/2006	C	N	WHOLESAL	85	135924.15	9/1/2004	2	WHOLESAL	540	0	2Y					0	0	0	0	0	0	0
	OKLAHOM	OK	73139	46	6/9/2004	0	S				89.17		C	Y	WHOLESAL	89.38	251644.85	9/1/2004	0	WHOLESAL	626	0	FX	36	6/1/2007	STD		1	0	0	0	0	0	0
6/1/2006	NEW HAVE	CT	6511	44	6/7/2004	0	S		24	24	84.81	7/1/2006	C	Y	WHOLESAL	85	250563.9	9/1/2004	2	WHOLESAL	627	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60652	16	6/25/2004	140000	S		36	36	84.91	8/1/2007	C	N	WHOLESAL	85	117725	9/1/2004	2	WHOLESAL	632	0	3Y					0	0	0	0	0	0	0
7/1/2006	*SMITHS ST*	*AL*	*36877*	49	8/15/2004	0	*Z*		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	109800	9/1/2004	2	WHOLESAL	543	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2008	TROY	MI	48098	33	6/14/2004	155000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	124000	9/1/2004	2	WHOLESAL	712	31000	2Y	24	6/1/2008		3	0	0	0	0	0	0	0
7/1/2006	DAYTON	OH	45403	27	6/14/2004	75000	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAL	95	67459.1	9/1/2004	2	WHOLESAL	593	3750	2Y	24	6/1/2006		8	0	0	0	0	0	0	0
7/1/2008	MONTICELI	MN	55362	44	6/3/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	202500	9/1/2004	2	WHOLESAL	615	0	2Y	36	6/1/2007		13	0	0	0	0	0	0	0
	HIGHLAND	CA	92346	28	6/14/2004	0	S				84.85		C	Y	WHOLESAL	85	165750	9/1/2004	0	WHOLESAL	685	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	SPRING HI	FL	34608	46	6/18/2004	0	Z				94.91		C	Y	WHOLESAL	95	112100	9/1/2004	0	WHOLESAL	580	0	FX	36	6/1/2007	STD		1	0	0	0	0	0	0
	KODAK	TN	37764	23	6/7/2004	0	Z				75.89		C	Y	WHOLESAL	76	75943.02	9/1/2004	0	WHOLESAL	603	0	FX	36	6/1/2007	STD		1	0	0	0	0	0	0
7/1/2006	RIO RICO	AZ	85648	28	6/17/2004	109000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	90	98100	9/1/2004	2	WHOLESAL	560	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	MIAMI	FL	33181	8	6/7/2004	0	S		36	36	84.88	8/1/2007	C	Y	WHOLESAL	85	169011.35	9/1/2004	2	WHOLESAL	583	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
	CAPE COR	FL	33914	47	6/2/2004	0	S				84.84		C	Y	WHOLESAL	95	191900	9/1/2004	0	WHOLESAL	660	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	STOCKBRII	GA	30281	43	6/30/2004	166000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	95	140303.26	9/1/2004	2	WHOLESAL	583	8300	2Y					0	0	0	0	0	0	0
7/1/2006	TEXAS CIT	TX	77591	49	6/8/2004	0	Z		24	24	79.92	8/1/2006	C	N	WHOLESAL	80	139929.67	9/1/2004	2	WHOLESAL	522	0	2Y					0	0	0	0	0	0	0
7/1/2006	SURPRISE	AZ	85374	48	6/10/2004	161050	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	95	152897.42	9/1/2004	2	WHOLESAL	616	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	DECATUR	GA	30034	27	6/3/2004	190000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	171000	9/1/2004	2	WHOLESAL	638	0	2Y	24	6/1/2008		15	0	0	0	0	0	0	0
	HOUSTON	TX	77012	45	6/8/2004	65000	S				88.74		C	Y	WHOLESAL	90	57844	9/1/2004	0	WHOLESAL	694	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	BURLESON	*TX*	*76028*	25	5/29/2004	0	*Z*				78.45		C	N	*WHOLESAL*	78.57	76960.07	9/1/2004	0	*WHOLESAL*	510	0	*FX*					1	0	0	0	0	0	0
7/1/2006	JEFFERSO	IN	47130	16	6/29/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	103423.19	9/1/2004	2	WHOLESAL	707	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	GREENVILI	SC	29611	49	7/29/2004	90000	Z				79.95		C	N	WHOLESAL	95	72000	9/1/2004	0	WHOLESAL	609	13500	FX					0	0	0	0	0	0	0
	ALMA	MI	48801	45	6/22/2004	0	S				83.44		C	N	WHOLESAL	67.29	106000	9/1/2004	0	WHOLESAL	601	5700	FX					0	0	0	0	0	0	0
7/1/2007	ATLANTA	GA	30311	16	6/3/2004	140000	S		36	36	89.91	8/1/2007	C	Y	WHOLESAL	90	126000	9/1/2004	2	WHOLESAL	754	0	3Y	12	6/1/2005		15	0	0	0	0	0	0	0
7/1/2007	LENOIR CI	TN	37771	34	6/2/2004	0	Z		36	36	84.87	8/1/2007	C	Y	WHOLESAL	85	64552.05	9/1/2004	2	WHOLESAL	622	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
	HAMBURG	NY	14075	48	6/30/2004	200027.5	Z				84.87		C	Y	WHOLESAL	95	189697.49	9/1/2004	0	WHOLESAL	599	0	FX	12	6/1/2005		6	0	0	0	0	0	0	0
6/1/2007	MACON	GA	31204	8	5/28/2004	0	S		36	36	89.83	7/1/2007	C	Y	WHOLESAL	90	67457.4	9/1/2004	2	WHOLESAL	669	0	3Y	24	5/1/2008		15	1	0	0	0	0	0	0

| | | |

| | | |

| | | |

| | | |

| | | |

	GREENVILL	SC	29605	40	6/11/2004	0	Z				84.91		C	N	WHOLESAL	85	59469.79	9/1/2004	0	WHOLESAL	580	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2008	JONESBOR	GA	30238	29	6/17/2004	140000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	126000	9/1/2004	2	WHOLESAL	650	0	2Y	24	6/1/2008	15	0	0	0	0	0	0	0	0	0	0
7/1/2006	HOUSTON	TX	77053	25	6/30/2004	0	S		24	24	79.43	8/1/2006	C	N	WHOLESAL	80	65200.78	9/1/2004	2	WHOLESAL	870	0	2Y				0	0	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60629	17	6/9/2004	210000	S		36	36	89.89	8/1/2007	C	N	WHOLESAL	90	188881.91	9/1/2004	2	WHOLESAL	661	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	PROVIDEN	RI	2907	46	6/16/2004	0	S		24	24	82.61	8/1/2006	C	Y	WHOLESAL	82.78	239785.13	9/1/2004	2	WHOLESAL	708	0	2Y	12	6/1/2005	10B	0	0	0	0	0	0	0	0	0	0
	MADISON	OH	44057	46	6/10/2004	135000	Z				74.89		C	Y	WHOLESAL	75	101178.34	9/1/2004	0	WHOLESAL	535	0	FX	24	6/1/2008	8	0	0	0	0	0	0	0	0	0	0
	MARIETTA	GA	30062	43	6/25/2004	0	S				79.87		C	N	WHOLESAL	100	119901.63	9/1/2004	0	WHOLESAL	675	30000	FX				0	0	0	0	0	0	0	0	0	0
7/1/2007	ROMEOVIL	IL	60446	41	6/2/2004	140000	S		36	36	89.89	8/1/2007	C	N	WHOLESAL	100	130920.28	9/1/2004	2	WHOLESAL	710	0	3Y				0	0	0	0	0	0	0	0	0	0
	WEST HAV	NY	10993	39	6/30/2004	250000	S				84.89		C	Y	WHOLESAL	95	237500	9/1/2004	0	WHOLESAL	612	0	FX	12	6/1/2005	6	0	0	0	0	0	0	0	0	0	0
7/1/2007	MIAMI	FL	33178	28	6/21/2004	220000	S		36	36	79.89	8/1/2007	C	Y	WHOLESAL	100	175874.52	9/1/2004	2	WHOLESAL	837	44000	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	LAINGSBU	MI	48848	31	6/3/2004	0	Z				79.86		C	N	WHOLESAL	80	123894.28	9/1/2004	0	WHOLESAL	568	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	ORLANDO	FL	32829	50	6/21/2004	182472	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	173241.9	9/1/2004	2	WHOLESAL	603	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
6/1/2007	NEW PORT	FL	34654	39	6/1/2004	75000	Z		36	36	84.83	7/1/2007	C	Y	WHOLESAL	95	63665.03	9/1/2004	2	WHOLESAL	633	7500	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	ORLANDO	FL	32808	42	6/22/2004	95331	S		24	24	94.89	8/1/2006	C	Y	WHOLESAL	95	90564	9/1/2004	2	WHOLESAL	606	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2008	AUBURN H	MI	48326	31	6/10/2004	239000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	214982.78	9/1/2004	2	WHOLESAL	813	0	2Y	24	6/1/2006	3	0	0	0	0	0	0	0	0	0	0
7/1/2008	COLUMBUS	IN	47201	48	6/18/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	100	133120.95	9/1/2004	2	WHOLESAL	585	14800	2Y	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0
	LAURENS	SC	29360	46	6/29/2004	0	Z				84.82		C	N	WHOLESAL	84.97	91515.53	9/1/2004	0	WHOLESAL	670	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	HOLLYWOO	FL	33024	35	6/1/2004	158900	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	135065	9/1/2004	2	WHOLESAL	575	0	2Y	24	6/1/2008	STD	1	0	0	0	0	0	0	0	0	0
	CALLAHAN	FL	32011	40	6/3/2004	0	Z				61.66		C	Y	WHOLESAL	61.73	50000	9/1/2004	0	WHOLESAL	554	0	FX	36	6/1/2007	STD	0	0	1	0	0	0	0	0	0	0
7/1/2006	CHATTANO	TN	37421	48	6/3/2004	158000	Z		24	24	94.86	8/1/2006	C	Y	WHOLESAL	95	150100	9/1/2004	2	WHOLESAL	658	0	2Y	12	6/1/2005	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	EVANSTON	IL	60202	39	6/7/2004	0	S		36	36	89.86	8/1/2007	C	N	WHOLESAL	90	265300.18	9/1/2004	2	WHOLESAL	681	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2007	AURORA	IL	60506	32	6/9/2004	91000	Z		36	36	89.89	8/1/2007	C	N	WHOLESAL	90	81848.09	9/1/2004	2	WHOLESAL	661	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	BOSTON	MA	2122	27	6/21/2004	0	S		24	24	89.77	8/1/2006	J	Y	WHOLESAL	89.92	445633.69	9/1/2004	2	WHOLESAL	703	0	2Y	24	6/1/2008	2	0	0	0	0	0	0	0	0	0	0
7/1/2006	NASHVILLE	TN	37206	26	6/1/2004	70300	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	63270	9/1/2004	2	WHOLESAL	639	0	2Y	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0
	MIAMI	FL	33179	44	5/28/2004	0	S				84.86		C	Y	WHOLESAL	85	54340.95	9/1/2004	0	WHOLESAL	607	0	FX	36	5/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	IRVING	TX	75050	12	6/11/2004	0	S		36	36	79.9	8/1/2007	C	Y	WHOLESAL	80	68757.89	9/1/2004	2	WHOLESAL	587	0	3Y	36	6/1/2007	STD	1	0	0	0	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32207	12	6/3/2004	128000	Z		24	24	94.84	8/1/2006	C	Y	WHOLESAL	95	121390.01	9/1/2004	2	WHOLESAL	650	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	LEHIGH AC	FL	33971	40	6/10/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	179878.6	9/1/2004	2	WHOLESAL	605	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	SILVER SPI	MD	20904	44	6/30/2004	500000	S		36	36	89.85	8/1/2007	J	N	WHOLESAL	90	450000	9/1/2004	2	WHOLESAL	774	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2008	LAS VEGAS	NV	89108	45	6/9/2004	444000	S		24	24	79.85	8/1/2006	J	Y	WHOLESAL	100	354869.41	9/1/2004	2	WHOLESAL	725	88800	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	SUMMERFI	NC	27358	21	6/25/2004	0	Z				92.59		C	N	WHOLESAL	92.71	123219.75	9/1/2004	0	WHOLESAL	611	0	FX				0	0	0	0	0	0	0	0	0	0
	OZAWKIE	KS	66070	46	6/22/2004	0	Z				81.49		C	N	WHOLESAL	81.6	74600	9/1/2004	0	WHOLESAL	620	0	FX				0	0	0	0	0	0	0	0	0	0
6/1/2008	MARATHO	FL	33050	36	6/3/2004	585000	S		24	24	89.8	7/1/2008	J	N	WHOLESAL	90	494284.78	9/1/2004	2	WHOLESAL	674	0	2Y				0	0	0	0	0	0	0	0	0	0
7/1/2008	NEW MILFO	CT	6776	40	6/23/2004	452000	S		24	24	84.83	8/1/2006	J	Y	WHOLESAL	85	384200	9/1/2004	2	WHOLESAL	682	0	2Y	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0
	MARRERO	LA	70072	32	6/18/2004	0	S				51.66		C	Y	WHOLESAL	51.98	65295.13	9/1/2004	0	WHOLESAL	613	0	FX	36	6/1/2007	4	0	0	0	0	0	0	0	0	0	0
6/1/2006	OGDEN	UT	84403	45	6/4/2004	89500	Z		24	24	84.78	7/1/2006	C	Y	WHOLESAL	85	75944.89	9/1/2004	2	WHOLESAL	751	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
6/1/2006	FRISCO	TX	75034	34	6/7/2004	388000	S		24	24	89.77	7/1/2006	J	Y	WHOLESAL	90	348908.06	9/1/2004	2	WHOLESAL	720	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	MERIDIAN	ID	83642	41	6/18/2004	116000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	92727.24	9/1/2004	2	WHOLESAL	635	23200	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	OPA LOCK	FL	33056	45	6/14/2004	0	Z				79.87		C	Y	WHOLESAL	80	136000	9/1/2004	0	WHOLESAL	600	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	PUEBLO W	CO	81007	39	6/28/2004	77000	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	65404.57	9/1/2004	2	WHOLESAL	603	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	PITTSBUR	PA	15217	42	6/21/2004	0	Z				89.87		C	Y	WHOLESAL	90	76500	9/1/2004	0	WHOLESAL	605	0	FX	36	6/1/2007	9	0	0	0	0	0	0	0	0	0	0
6/1/2007	NEW BRIGI	PA	15066	38	5/28/2004	0	S		36	36	74.82	7/1/2007	C	Y	WHOLESAL	75	53956.6	9/1/2004	2	WHOLESAL	668	0	3Y	24	5/1/2006	9	0	0	0	0	0	0	0	0	0	0
	READING	PA	19605	43	6/9/2004	0	S				89.9		C	Y	WHOLESAL	90	76500	9/1/2004	0	WHOLESAL	599	0	FX	36	6/1/2007	9	0	0	0	0	0	0	0	0	0	0
8/1/2007	BALTIMORI	MD	21213	20	7/31/2004	0	Z		36	36	89.95	8/1/2007	C	N	WHOLESAL	90	72000	9/1/2004	2	WHOLESAL	656	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	NORWOOD	PA	19074	31	6/3/2004	0	S		24	24	55.38	8/1/2006	C	Y	WHOLESAL	55.43	119947.47	9/1/2004	2	WHOLESAL	580	0	2Y	24	6/1/2006	9	0	0	0	0	0	0	0	0	0	1
7/1/2006	HESPERIA	CA	92345	48	6/21/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	218384.88	9/1/2004	2	WHOLESAL	623	0	2Y	36	6/1/2007	STD	1	0	0	0	0	0	0	0	0	0
7/1/2006	STEWARTS	MO	64490	43	6/25/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	85500	9/1/2004	2	WHOLESAL	646	0	2Y	36	6/1/2007	5B	0	0	0	0	0	0	0	0	0	0
7/1/2008	INDIANAPC	IN	46241	40	6/2/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	63701.25	9/1/2004	2	WHOLESAL	767	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2008	FARMINGT	MI	48336	41	6/3/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	206846.37	9/1/2004	2	WHOLESAL	578	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0	0	0
7/1/2006	OPA LOCK	FL	33056	38	6/7/2004	0	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	152873.34	9/1/2004	2	WHOLESAL	659	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
6/1/2008	DENVER	CO	80221	37	6/29/2004	0	S		24	24	89.81	7/1/2008	C	Y	FLOW	90	152787.64	9/1/2004	2	CORRESPC	632	0	2Y	36	6/1/2007	STD	1	0	0	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85035	21	6/14/2004	0	S		24	24	94.83	8/1/2006	C	Y	WHOLESAL	95	115900	9/1/2004	2	WHOLESAL	796	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	HOUSTON	TX	77090	49	6/3/2004	106000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	97132.08	9/1/2004	2	WHOLESAL	567	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	PEMBROKI	FL	33025	47	6/16/2004	0	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	90	155620.95	9/1/2004	2	WHOLESAL	559	0	2Y	24	6/1/2006	STD	1	0	0	0	0	0	0	0	0	0
7/1/2008	HOLLAND	MI	49424	45	6/9/2004	0	Z		24	24	79.48	8/1/2008	C	Y	WHOLESAL	79.62	124893.42	9/1/2004	2	WHOLESAL	614	0	2Y	24	6/1/2008	3	0	0	0	0	0	0	0	0	0	0
7/1/2008	FREEMANS	PA	16017	48	6/1/2004	0	S		24	24	89.42	8/1/2008	C	Y	WHOLESAL	89.58	126863.38	9/1/2004	2	WHOLESAL	580	0	2Y	24	6/1/2008	3	2	0	0	0	0	0	0	0	0	0
8/1/2006	LOS ANGEI	CA	91042	50	7/23/2004	0	S		24	24	84.88	9/1/2008	J	Y	WHOLESAL	84.95	403500	9/1/2004	2	WHOLESAL	569	0	2Y	24	7/1/2008	STD	1	0	0	0	0	0	0	0	0	0
8/1/2007	ROUND RC	TX	78684	28	8/10/2004	153689	S		36	36	89.78	7/1/2007	C	Y	WHOLESAL	90	138090.32	9/1/2004	2	WHOLESAL	674	0	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	PHOENIX	AZ	85040	23	6/8/2004	0	S				89.89		C	Y	WHOLESAL	90	85500	9/1/2004	0	WHOLESAL	589	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2008	BARTLESVI	OK	74006	30	6/11/2004	78000	S		24	24	79.85	8/1/2008	C	Y	WHOLESAL	80	62323.34	9/1/2004	2	WHOLESAL	550	0	2Y	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0
	LAREDO	TX	78045	42	6/1/2004	75000	S				84.85		C	Y	WHOLESAL	35	63877.13	9/1/2004	0	WHOLESAL	588	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	WAIPAHU	HI	96797	46	6/14/2004	350000	S				94.83		C	Y	WHOLESAL	95	332196.48	9/1/2004	0	WHOLESAL	772	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	MEMPHIS	TN	38117	46	6/3/2004	0	Z				89.69		C	Y	WHOLESAL	90	122400	9/1/2004	0	WHOLESAL	594	0	FX	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85053	42	6/11/2004	0	Z		24	24	89.23	8/1/2006	C	Y	WHOLESAL	89.36	126000	9/1/2004	2	WHOLESAL	616	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	CHANDLER	AZ	85248	39	6/3/2004	0	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAL	80	199832.79	9/1/2004	2	WHOLESAL	738	0	2Y	24	6/1/2006	STD	4	1	0	0	0	0	0	0	0	0
7/1/2008	DETROIT	MI	48204	36	6/10/2004	57500	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	51715.63	9/1/2004	2	WHOLESAL	689	0	2Y	24	6/1/2006	3	0	0	0	0	0	0	0	0	0	0
	NORTH VEI	IN	47265	26	6/7/2004	0	Z				87.87		C	Y	WHOLESAL	88.14	51918.17	9/1/2004	0	WHOLESAL	557	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	RIVIERA BE	FL	33407	46	6/10/2004	290000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	260810.14	9/1/2004	2	WHOLESAL	605	0	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	SOLOMON	AZ	85551	47	6/22/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	50780.75	9/1/2004	2	WHOLESAL	608	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	AKRON	OH	44308	48	6/1/2004	74000	Z				89.82		C	Y	WHOLESAL	90	66513.02	9/1/2004	0	WHOLESAL	736	0	FX	36	6/1/2007	8	0	0	0	0	0	0	0	0	0	0
7/1/2008	WEST HAV	CT	6608	33	6/7/2004	165000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	156640.03	9/1/2004	2	WHOLESAL	762	0	2Y	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44105	15	6/15/2004	0	S				75.5		C	Y	WHOLESAL	75.61	62000	9/1/2004	0	WHOLESAL	694	0	FX	36	6/1/2007	8	0	0	0	0	0	0	0	0	0	0
7/1/2006	GARLAND	TX	75040	39	6/30/2004	0	S		24	24	79.89	8/1/2006	C	N	WHOLESAL	80	91138.18	9/1/2004	2	WHOLESAL	588	0	2Y				0	0	0	0	0	0	0	0	0	0
7/1/2007	PORT CHE	NY	10573	44	6/14/2004	0	S		36	36	78	8/1/2007	J	N	WHOLESAL	78.13	499589.34	9/1/2004	2	WHOLESAL	653	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	WEST SAY	NY	11796	33	6/22/2004	335000	S		24	24	89.85	8/1/2006	C	N	WHOLESAL	90	301500	9/1/2004	2	WHOLESAL	629	0	2Y				0	0	0	0	0	0	0	0	0	0
7/1/2007	GLENCOVE	NY	11542	47	6/1/2004	0	S		36	36	94.88	8/1/2007	J	N	WHOLESAL	95	370500	9/1/2004	2	WHOLESAL	621	0	3Y				1	0	0	0	0	0	0	0	0	0
7/1/2006	BORING	OR	97009	32	6/21/2004	175000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	139882.95	9/1/2004	2	WHOLESAL	633	35000	2Y	24	6/1/2008	STD	0	0	0	0	0	0	0	0	0	0

7/1/2006	TAMARAC	FL	33319	42	6/8/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	134896.78	9/1/2004	2	WHOLESAI	594	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	NORTH LA	NV	89031	8	6/8/2004	154900	L		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	139410	9/1/2004	2	WHOLESAI	670	0	2Y					0	0	0	0	0	0
7/1/2006	LA VERNE	CA	91750	50	6/14/2004	440000	Z		24	24	84.84	8/1/2006	J	Y	WHOLESAI	85	373845.13	9/1/2004	2	WHOLESAI	636	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0
8/1/2007	GRANTS P	OR	97527	51	7/30/2004	0	Z		36	36	68.27	9/1/2007	C	Y	WHOLESAI	68.33	123000	9/1/2004	2	WHOLESAI	733	0	3Y	36	7/1/2007	STD		1	0	0	0	0	0
	CHINO VAL	AZ	86323	44	6/10/2004	245000	S				94.89		C	Y	WHOLESAI	95	232610.43	9/1/2004	0	WHOLESAI	649	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	CLEVELAN	OH	44108	44	6/4/2004	92000	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAI	95	82730.77	9/1/2004	2	WHOLESAI	784	4600	2Y	36	6/1/2007		8	0	0	0	0	0	0
7/1/2006	DAYTON	OH	45449	42	6/8/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	74957.74	9/1/2004	2	WHOLESAI	564	0	2Y	24	6/1/2006		8	0	0	0	1	0	0
	PARK CITY	UT	84098	54	6/21/2004	0	S				49.4		J	Y	WHOLESAI	49.44	445000	9/1/2004	0	WHOLESAI	525	0	FX	12	6/1/2005	STD		0	0	0	0	0	0
7/1/2006	JANESVILL	CA	96114	44	6/15/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	155446.68	9/1/2004	2	WHOLESAI	587	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
8/1/2006	DETROIT	MI	48219	40	7/6/2004	0	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	70300	9/1/2004	2	WHOLESAI	612	0	2Y	36	7/1/2007		3	0	0	0	0	0	0
7/1/2006	ANGELS C	CA	95222	55	6/9/2004	0	Z		24	24	84.91	8/1/2006	C	Y	WHOLESAI	85	162386.36	9/1/2004	2	WHOLESAI	574	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2007	PEEKSKILL	NY	10566	44	6/10/2004	349500	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	301500	9/1/2004	2	WHOLESAI	578	0	3Y					0	0	0	0	0	0
8/1/2007	ROGERSVI	MO	65742	41	7/8/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	153000	9/1/2004	2	WHOLESAI	613	0	3Y	36	7/1/2007	5B		0	0	0	0	0	0
7/1/2006	SAN JOSE	CA	95130	44	6/9/2004	0	S		24	24	88.79	8/1/2006	J	Y	WHOLESAI	86.96	500000	9/1/2004	2	WHOLESAI	645	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	WINCHEST	CA	92596	46	6/4/2004	0	Z				73.65		C	Y	WHOLESAI	73.85	239793.38	9/1/2004	0	WHOLESAI	665	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2007	NEW HAVE	CT	06512	23	6/30/2004	268000	S		36	36	79.9	8/1/2007	C	Y	WHOLESAI	80	214400	9/1/2004	2	WHOLESAI	660	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	SPRING HI	FL	34609	47	6/16/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	150005.25	9/1/2004	2	WHOLESAI	607	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2007	HIALEAH	FL	33018	45	6/2/2004	119500	S		36	36	89.83	7/1/2007	C	Y	WHOLESAI	90	107482.8	9/1/2004	2	WHOLESAI	614	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2006	BIRMINGH	AL	35208	38	6/2/2004	0	S		24	24	84.88	7/1/2006	C	Y	WHOLESAI	85	56045.74	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	PERRIS	CA	92570	47	6/21/2004	0	Z				84.71		C	Y	WHOLESAI	84.81	69943.18	9/1/2004	0	WHOLESAI	636	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
6/1/2006	VICKSBUR	MS	39180	29	6/9/2004	0	S		24	24	79.91	7/1/2006	C	Y	FLOW	80	74343.11	9/1/2004	2	CORRESPC	592	0	2Y	24	6/1/2006		4	0	1	0	0	0	0
7/1/2006	SUMTER	SC	29153	31	6/24/2004	89000	Z		24	24	84.87	8/1/2006	C	N	WHOLESAI	95	75590.98	9/1/2004	2	WHOLESAI	589	8900	2Y					0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85051	33	6/9/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	107879.74	9/1/2004	2	WHOLESAI	542	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0
7/1/2006	STATEN ISI	NY	10307	50	6/30/2004	0	S		24	24	89.87	8/1/2006	J	N	WHOLESAI	90	359732.82	9/1/2004	2	WHOLESAI	681	0	2Y					0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90032	46	6/8/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	237784.84	9/1/2004	2	WHOLESAI	672	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0
7/1/2006	CHATTANC	TN	37404	34	6/15/2004	80000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	71952.66	9/1/2004	2	WHOLESAI	673	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	GERMANT	MD	20874	37	6/17/2004	335000	S				89.77		C	N	WHOLESAI	89.85	296500	9/1/2004	0	WHOLESAI	608	0	FX					0	0	0	0	0	0
7/1/2006	LANCASTE	PA	17602	39	6/7/2004	0	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	53968.93	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006		9	0	0	0	0	0	0
7/1/2006	FORT MYEI	FL	33905	50	6/3/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	148404.33	9/1/2004	2	WHOLESAI	556	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0
7/1/2006	PITTSBUR	CA	94565	49	7/2/2004	0	Z		24	24	89.7	8/1/2006	J	Y	WHOLESAI	89.88	381608.67	9/1/2004	2	WHOLESAI	599	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0
7/1/2006	OGDEN	UT	84401	42	6/8/2004	85000	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	72188.4	9/1/2004	2	WHOLESAI	708	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2007	JERSEY CI	NJ	07304	44	6/18/2004	272000	S		36	36	84.85	8/1/2007	C	N	WHOLESAI	85	231200	9/1/2004	2	WHOLESAI	733	0	3Y					0	0	0	0	0	0
7/1/2006	MIAMI	FL	33178	40	6/24/2004	320870	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	256474.99	9/1/2004	2	WHOLESAI	653	64174	2Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	PITTSBUR	PA	15226	40	6/29/2004	147700	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	90	125449.19	9/1/2004	2	WHOLESAI	621	7385	2Y	24	6/1/2006		9	1	0	0	0	0	0
7/1/2006	WARREN	MI	48089	37	6/9/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	53962.25	9/1/2004	2	WHOLESAI	632	0	2Y	24	6/1/2006		3	0	0	0	0	0	0
7/1/2007	BOLINGBR	IL	60440	29	6/23/2004	0	S		36	36	79.9	8/1/2007	C	N	WHOLESAI	80	119922.69	9/1/2004	2	WHOLESAI	565	0	3Y					4	0	0	0	0	0
8/1/2006	FORT LAU	FL	33311	35	7/26/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	142800	9/1/2004	2	WHOLESAI	606	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0
	AMITYVILL	NY	11701	23	6/17/2004	232250	S				92.47		C	Y	WHOLESAI	92.57	214884.42	9/1/2004	0	WHOLESAI	796	0	FX	12	6/1/2005		8	0	0	0	0	0	0
7/1/2006	NICHOLAS	KY	40356	31	6/15/2004	0	Z		24	24	74.9	8/1/2006	C	Y	WHOLESAI	75	101934.29	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2008	STD		2	0	0	0	0	0
6/1/2006	EDINBURG	TX	78539	51	6/7/2004	82010	S		24	24	94.85	7/1/2006	C	Y	WHOLESAI	95	77825.32	9/1/2004	2	WHOLESAI	607	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2006	ST. LOUIS	MO	63121	47	6/7/2004	68000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	95	57000	9/1/2004	2	WHOLESAI	600	6300	2Y	12	6/1/2005	SB		0	0	0	0	0	0
7/1/2006	NORTH LA	NV	89032	50	6/22/2004	100000	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	84941.5	9/1/2004	2	WHOLESAI	624	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	GULFPORT	MS	39501	9	6/11/2004	0	S				79.91		C	Y	WHOLESAI	80	50480	9/1/2004	0	WHOLESAI	663	0	FX	36	6/1/2007		4	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60618	45	6/14/2004	0	S		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	327250	9/1/2004	2	WHOLESAI	670	0	3Y					0	0	0	0	0	0
7/1/2006	LYNN	MA	01902	28	6/4/2004	400000	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	360000	9/1/2004	2	WHOLESAI	653	0	2Y					0	0	0	0	0	0
	FORT LAU	FL	33311	50	6/11/2004	0	S				79.87		C	Y	WHOLESAI	80	120699.01	9/1/2004	0	WHOLESAI	594	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	DUBLIN	OH	43017	36	6/9/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	301500	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006		8	2	0	0	0	0	0
	MURFREES	TN	37129	26	6/21/2004	0	Z				79.68		C	Y	WHOLESAI	80	87824.82	9/1/2004	0	WHOLESAI	637	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
	MIRAMAR	FL	33025	25	6/14/2004	0	S				84.92		C	Y	WHOLESAI	85	131685.19	9/1/2004	0	WHOLESAI	555	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	CHATTANC	TN	37406	33	6/15/2004	75000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	67455.62	9/1/2004	2	WHOLESAI	673	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46222	36	6/9/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	54366.36	9/1/2004	2	WHOLESAI	554	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2006	BROOKLYN	NY	11208	45	6/14/2004	0	Z		24	24	79.88	8/1/2006	C	N	WHOLESAI	80	363724.4	9/1/2004	2	WHOLESAI	607	0	2Y					0	0	0	0	0	0
	SAINT LOU	MO	63108	40	5/29/2004	0	Z				66.53		C	Y	WHOLESAI	66.67	59920.83	9/1/2004	0	WHOLESAI	609	0	FX	36	5/1/2007	5A		3	0	0	0	0	0
7/1/2007	CHICAGO	IL	60634	37	6/11/2004	276000	S		36	36	94.86	8/1/2007	C	N	WHOLESAI	95	262005.02	9/1/2004	2	WHOLESAI	709	0	3Y					0	0	0	0	0	0
7/1/2006	BIRMINGH	AL	35211	40	6/1/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	53963.76	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60636	38	6/15/2004	0	S		36	36	92.15	8/1/2007	C	N	WHOLESAI	92.31	180000	9/1/2004	2	WHOLESAI	683	0	3Y					0	0	0	0	0	0
6/1/2006	SAN JOSE	CA	95110	54	5/27/2004	0	S		24	24	72.89	7/1/2006	J	Y	WHOLESAI	73.12	339655	9/1/2004	2	WHOLESAI	554	0	2Y	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2006	CASTLE RO	CO	80108	50	6/10/2004	0	Z		24	24	78.32	8/1/2006	C	Y	WHOLESAI	78.47	215000	9/1/2004	2	WHOLESAI	569	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	SCOTTSDA	AZ	85250	35	6/30/2004	220000	Z				89.88		C	Y	WHOLESAI	90	197865.79	9/1/2004	0	WHOLESAI	601	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	SALT LAKE	UT	84104	35	6/10/2004	80000	L		24	24	99.86	8/1/2006	C	Y	WHOLESAI	100	80000	9/1/2004	2	WHOLESAI	653	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	ANAHEIM	CA	92802	48	6/25/2004	480000	S		24	24	89.88	8/1/2006	J	N	WHOLESAI	90	432000	9/1/2004	2	WHOLESAI	594	0	2Y					0	0	0	0	0	0
	DENVER	CO	80205	27	6/7/2004	0	Z				67.67		C	Y	WHOLESAI	67.74	210000	9/1/2004	0	WHOLFSAI	555	0	FX	36	6/1/2007	STD		5	0	0	0	0	0
	OGDEN	UT	84401	40	6/14/2004	87000	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	73886.95	9/1/2004	2	WHOLESAI	708	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	SANTA RO	CA	95407	48	6/29/2004	0	S				84.86		C	Y	WHOLESAI	85	331500	9/1/2004	0	WHOLESAI	595	0	FX	36	6/1/2007	STD		1	0	0	0	0	0
	CLEVELAN	OH	44112	34	6/3/2004	0	Z				80.64		C	N	WHOLESAI	80.86	84343.8	9/1/2004	0	WHOLESAI	614	0	FX					0	0	0	0	0	0
6/1/2007	MINNEAPO	MN	55419	47	6/10/2004	0	S		36	36	81.74	7/1/2007	C	Y	WHOLESAI	81.94	176854.91	9/1/2004	2	WHOLESAI	591	0	3Y	36	6/1/2007		13	0	0	0	0	0	0
7/1/2007	LOUISVILL	KY	40219	48	6/15/2004	0	Z		36	36	89.84	8/1/2007	C	Y	WHOLESAI	90	94415.39	9/1/2004	2	WHOLESAI	825	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
	BUFFALO	NY	14206	48	6/15/2004	0	S				84.9		C	Y	WHOLESAI	85	52669.04	9/1/2004	0	WHOLESAI	588	0	FX	12	6/1/2005		6	0	0	0	0	0	0
	CHICAGO	IL	60630	25	6/10/2004	290000	S				94.86		C	N	WHOLESAI	95	275500	9/1/2004	0	WHOLESAI	695	0	FX					0	0	0	0	0	0
6/1/2006	GASTONIA	NC	28056	39	6/1/2004	162000	S		24	24	79.82	7/1/2006	C	N	WHOLESAI	100	129502.85	9/1/2004	2	WHOLESAI	650	32400	2Y					0	0	0	0	0	0
7/1/2006	PHILADELF	PA	19115	42	6/3/2004	158000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	142106.5	9/1/2004	2	WHOLESAI	602	0	2Y	24	6/1/2006		9	0	0	0	0	0	0
	MUSKEGO	MI	49442	48	6/21/2004	0	Z				84.89		C	N	WHOLESAI	85	55408.25	9/1/2004	0	WHOLESAI	522	0	FX					1	0	0	0	0	0
7/1/2006	LEWISVILL	TX	75067	49	6/18/2004	0	S		24	24	79.69	8/1/2006	C	N	WHOLESAI	80	90335.55	9/1/2004	2	WHOLESAI	582	0	2Y					0	0	0	0	0	0
7/1/2006	SAINT PAU	MN	55107	30	6/1/2004	155000	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	139378.32	9/1/2004	2	WHOLESAI	686	0	2Y	36	6/1/2007		13	0	0	0	0	0	0
7/1/2007	EVANSTON	IL	60201	50	6/10/2004	0	S		36	36	94.87	8/1/2007	C	N	WHOLESAI	95	152000	9/1/2004	2	WHOLESAI	648	0	3Y					0	0	0	0	0	0
7/1/2006	COLORADO	CO	80915	43	6/3/2004	130000	S		24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	103892.44	9/1/2004	2	WHOLESAI	688	26000	2Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2007	CAPE COR	FL	33993	49	6/3/2004	123400	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAI	95	111060	9/1/2004	2	WHOLESAI	610	6170	3Y	36	6/1/2007	STD		0	0	0	0	0	0

	CHICAGO	IL	60636	28	6/9/2004	0	Z			89.91		C	N	WHOLESAI	90	112500	9/1/2004	0	WHOLESAI	673	0	FX				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	HIALEAH	FL	33016	43	6/2/2004	185000	Z	24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	147854.07	9/1/2004	2	WHOLESAI	733	37000	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60609	21	6/30/2004	0	S	36	36	89.86	8/1/2007	C	N	WHOLESAI	80	175381.04	9/1/2004	2	WHOLESAI	712	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	BAKERSFIE	CA	93305	35	6/17/2004	150000	Z	24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	127500	9/1/2004	2	WHOLESAI	635	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	JAMAICA	NY	11434	50	6/25/2004	450000	Z	36	36	93.87	8/1/2007	C	N	WHOLESAI	94	422704.44	9/1/2004	2	WHOLESAI	678	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	OAKLAND I	FL	33309	27	6/4/2004	79900	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	71862.71	9/1/2004	2	WHOLESAI	628	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60623	41	6/2/2004	0	S	36	36	84.15	8/1/2007	C	N	WHOLESAI	84.26	183800	9/1/2004	2	WHOLESAI	585	0	3Y				1	0	0	0	0	0	0	0	0	0	0
7/1/2006	ORLANDO	FL	32805	25	6/24/2004	60000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	53967.95	9/1/2004	2	WHOLESAI	698	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	HOLLYWOO	FL	33022	44	6/9/2004	152000	S			84.89		C	Y	WHOLESAI	85	129118.44	9/1/2004	0	WHOLESAI	635	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
6/1/2006	LINCOLN P	MI	48146	40	6/1/2004	121900	Z	24	24	84.78	7/1/2006	C	Y	WHOLESAI	85	99332.59	9/1/2004	2	WHOLESAI	562	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0	0
7/1/2007	STREAMW	IL	60107	49	6/3/2004	0	S	36	36	94.88	8/1/2007	C	N	WHOLESAI	95	213750	9/1/2004	2	WHOLESAI	626	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	BURIEN	WA	98168	44	6/3/2004	303000	Z	24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	242146.91	9/1/2004	2	WHOLESAI	701	60600	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	MARGATE	FL	33063	49	6/15/2004	143000	S	36	36	88.02	8/1/2007	C	Y	WHOLESAI	88.11	126000	9/1/2004	2	WHOLESAI	610	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	GASTONIA	NC	28056	39	6/1/2004	162000	S			19.98		C	N	WHOLESAI	100	32389.75	9/1/2004	0	WHOLESAI	650	129600	FX				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	MARGATE	FL	33063	38	6/8/2004	140000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	111913.49	9/1/2004	2	WHOLESAI	698	28000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	FORT LAUI	FL	33309	49	6/25/2004	0	Z			48.33		C	Y	WHOLESAI	48.5	97000	9/1/2004	0	WHOLESAI	526	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	COVINGTO	GA	30014	32	6/10/2004	0	S	36	36	94.87	8/1/2007	C	N	WHOLESAI	95	171000	9/1/2004	2	WHOLESAI	601	0	3Y				2	0	0	0	0	0	0	0	0	0	0
7/1/2007	PLAINFIELI	NJ	7060	28	6/14/2004	116000	S	36	36	84.91	8/1/2007	C	N	WHOLESAI	85	98600	9/1/2004	2	WHOLESAI	630	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	CLEVELAN	OH	44108	43	6/10/2004	94000	Z	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	84600	9/1/2004	2	WHOLESAI	704	0	2Y	24	6/1/2006		8	0	0	0	0	0	0	0	0	0	0
7/1/2006	ELKHART	IN	46516	35	6/17/2004	100000	S	24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	89948.75	9/1/2004	2	WHOLESAI	757	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
6/1/2006	SANTA ROS	CA	95404	46	5/28/2004	0	S	24	24	94.45	7/1/2006	J	N	WHOLESAI	94.64	476670.07	9/1/2004	2	WHOLESAI	634	0	2Y				0	0	0	0	0	0	0	0	0	0	0
	AMITYVILLI	NY	11701	41	6/4/2004	231000	S			94.89		C	N	WHOLESAI	95	219450	9/1/2004	0	WHOLESAI	603	0	FX				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	HORSEHE/	NY	11645	36	6/3/2004	0	Z	24	24	78.48	8/1/2006	C	N	WHOLESAI	78.61	90314.64	9/1/2004	2	WHOLESAI	630	0	2Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	SEBASTIAN	FL	32958	45	6/28/2004	94560	Z	24	24	79.86	8/1/2006	C	Y	WHOLESAI	80	75532.31	9/1/2004	2	WHOLESAI	584	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
6/1/2007	WEST PALI	FL	33407	29	6/1/2004	0	L	36	36	83.15	7/1/2007	C	Y	WHOLESAI	83.33	49927.03	9/1/2004	2	WHOLESAI	726	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	CORNELL	IL	61319	50	6/14/2004	0	Z	24	24	84.91	8/1/2006	C	N	WHOLESAI	85	72747.57	9/1/2004	2	WHOLESAI	653	0	2Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	SPRING	TX	77388	35	6/29/2004	101000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	90846.05	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	SACRAMEI	CA	95828	27	6/11/2004	270000	S	24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	215808.49	9/1/2004	2	WHOLESAI	699	54000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2007	GRIMESLAI	NC	27837	17	6/7/2004	70000	Z	36	36	79.91	8/1/2007	C	N	WHOLESAI	80	56000	9/1/2004	2	WHOLESAI	624	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	COCONUT	FL	33066	43	6/23/2004	219777	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	197799	9/1/2004	2	WHOLESAI	621	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
	JACKSON	MS	39206	36	6/7/2004	62000	S			94.91		C	Y	WHOLESAI	95	58900	9/1/2004	0	WHOLESAI	627	0	FX	36	6/1/2007		4	0	0	0	0	0	0	0	0	0	0
6/1/2006	TOLEDO	OH	43606	50	6/1/2004	136500	S	24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	122763.81	9/1/2004	2	WHOLESAI	591	0	2Y	36	6/1/2007		8	0	0	0	0	0	0	0	0	0	0
7/1/2006	DENVER	CO	80205	36	6/14/2004	0	L	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	174150	9/1/2004	2	WHOLESAI	645	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
	MARGATE	FL	33068	50	7/28/2004	0	Z			74.94		C	Y	WHOLESAI	75	172500	9/1/2004	0	WHOLESAI	535	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
	HIALEAH	FL	33016	42	6/7/2004	0	Z			94.88		C	Y	WHOLESAI	95	68400	9/1/2004	0	WHOLESAI	676	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
	PHILADELF	PA	19120	9	6/1/2004	0	S			79.31		C	Y	WHOLESAI	80	73075.33	9/1/2004	0	WHOLESAI	665	0	FX	36	6/1/2007		9	0	0	0	0	0	0	0	0	0	0
	SACRAMEI	CA	95828	27	6/11/2004	270000	S			19.97		C	N	WHOLESAI	100	53949.22	9/1/2004	0	WHOLESAI	699	218000	FX				0	0	0	0	0	0	0	0	0	0	0
	ARLINGTOI	WA	98223	47	6/30/2004	0	Z			74.5		C	Y	WHOLESAI	74.62	145500	9/1/2004	0	WHOLESAI	752	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
	PORTLANC	CT	6480	42	6/30/2004	0	S			89.92		C	Y	WHOLESAI	90	102823.93	9/1/2004	0	WHOLESAI	579	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44111	47	6/1/2004	0	Z			89.89		C	N	WHOLESAI	90	96240.14	9/1/2004	0	WHOLESAI	568	0	FX				0	0	0	0	0	0	0	0	0	0	0
	CRANSTON	RI	2910	37	6/23/2004	243000	S			94.87		C	Y	WHOLESAI	95	230850	9/1/2004	0	WHOLESAI	781	0	FX	12	6/1/2005	10A		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	ETHEL	LA	70730	16	6/8/2004	0	S	24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	73150	9/1/2004	2	WHOLESAI	604	0	2Y	24	6/1/2006		4	0	0	0	0	0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60636	40	6/15/2004	84900	S	24	24	89.88	8/1/2006	C	N	WHOLESAI	90	58410	9/1/2004	2	WHOLESAI	642	0	2Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	BAKER CIT	OR	97814	49	6/22/2004	0	Z	24	24	79.87	8/1/2006	C	Y	WHOLESAI	80	61151.3	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
	YONKERS	NY	10704	49	6/10/2004	0	S			89.58		J	Y	WHOLESAI	89.67	494737.95	9/1/2004	0	WHOLESAI	582	0	FX	12	6/1/2005		6	2	0	0	0	0	0	0	0	0	0
	LOS ANGEI	CA	90002	31	6/30/2004	0	S			80.51		C	Y	WHOLESAI	80.65	161161.12	9/1/2004	0	WHOLESAI	630	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
	COLORADC	CO	80916	24	6/1/2004	0	Z			89.89		C	Y	WHOLESAI	90	123300	9/1/2004	0	WHOLESAI	538	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	MARQUETT	NE	68854	46	6/3/2004	65000	Z	24	24	89.9	8/1/2006	C	Y	WHOLESAI	95	58500	9/1/2004	2	WHOLESAI	563	3250	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2007	ALBUQUEF	NM	87102	45	6/3/2004	88900	S	36	36	89.9	8/1/2007	C	N	WHOLESAI	94.09	79960	9/1/2004	2	WHOLESAI	550	4445	3Y				0	0	0	0	0	0	0	0	0	0	0
6/1/2006	WESTMINS	CO	80031	30	5/28/2004	200000	S	24	24	79.78	7/1/2006	C	Y	WHOLESAI	100	159677.57	9/1/2004	2	WHOLESAI	633	40000	2Y	36	5/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	LAFAYETTI	CO	80026	64	6/30/2004	0	Z	24	24	74.93	8/1/2006	C	Y	WHOLESAI	75	136439.61	9/1/2004	2	WHOLESAI	521	0	2Y	24	6/1/2006	STD		1	2	1	0	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85015	31	6/30/2004	0	S	24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	93500	9/1/2004	2	WHOLESAI	583	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0	0	0	0	0
	MISSION	TX	78572	48	6/2/2004	174000	S			94.87		C	Y	WHOLESAI	95	165224.5	9/1/2004	0	WHOLESAI	618	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
6/1/2006	TOPEKA	KS	66604	21	6/30/2004	96000	S	24	24	99.77	7/1/2006	C	N	FLOW	100	95894.4	9/1/2004	2	CORRESPI	685	0	2Y				0	0	0	0	0	0	0	0	0	0	0
	MIAMI	FL	33150	34	6/25/2004	0	Z			89.9		C	Y	WHOLESAI	90	103500	9/1/2004	0	WHOLESAI	619	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	OCEANSID	CA	92054	27	6/14/2004	0	Z	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	198000	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	INKSTER	MI	48141	40	6/1/2004	0	Z	24	24	83.87	8/1/2006	C	Y	WHOLESAI	84	104843.65	9/1/2004	2	WHOLESAI	563	0	2Y	36	6/1/2007		3	4	0	0	0	0	0	0	0	0	0
7/1/2007	BELLMAWF	NJ	8031	43	6/10/2004	140000	Z	36	36	89.9	8/1/2007	C	N	WHOLESAI	90	125931.17	9/1/2004	2	WHOLESAI	642	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	OXNARD	CA	93035	43	6/15/2004	490000	Z	24	24	79.82	8/1/2006	J	Y	WHOLESAI	100	391554.53	9/1/2004	2	WHOLESAI	635	98000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60628	32	6/1/2004	100000	S	36	36	94.9	8/1/2007	C	N	WHOLESAI	95	94949.71	9/1/2004	2	WHOLESAI	624	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2007	MINNEAPO	MN	55406	22	6/7/2004	279900	S	36	36	88.94	8/1/2007	C	Y	WHOLESAI	88.07	249118.65	9/1/2004	2	WHOLESAI	701	0	3Y	36	6/1/2007		13	0	0	0	0	0	0	0	0	0	0
7/1/2006	ANDERSON	IN	46013	48	6/2/2004	0	S	24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	103420.05	9/1/2004	2	WHOLESAI	586	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	SANDY	UT	84070	41	6/7/2004	0	Z	24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	108695.36	9/1/2004	2	WHOLESAI	510	0	2Y	24	6/1/2006	STD		3	1	1	0	0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48235	22	6/29/2004	81000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	72900	9/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0	0
7/1/2006	SKOKIE	IL	60076	44	6/23/2004	0	S	24	24	89.88	8/1/2006	C	N	WHOLESAI	90	315000	9/1/2004	2	WHOLESAI	676	0	2Y				5	0	0	0	0	0	0	0	0	0	0
6/1/2006	MODESTO	CA	95350	45	6/8/2004	350000	S	24	24	79.8	7/1/2006	C	Y	WHOLESAI	100	279535.07	9/1/2004	2	WHOLESAI	680	70000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2007	ATLANTA	GA	30354	31	6/9/2004	135000	S	36	36	89.87	8/1/2007	C	N	WHOLESAI	90	121500	9/1/2004	2	WHOLESAI	635	0	3Y				0	0	0	0	0	0	0	0	0	0	0
7/1/2006	CENTRAL I	NY	11722	50	6/11/2004	0	S	24	24	91.83	8/1/2006	C	N	WHOLESAI	92	276000	9/1/2004	2	WHOLESAI	681	0	2Y				0	0	0	0	0	0	0	0	0	0	0
6/1/2006	VENTURA	CA	93001	47	6/1/2004	0	S	24	24	62.65	7/1/2006	C	Y	WHOLESAI	62.82	244780.65	9/1/2004	2	WHOLESAI	616	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0	0
	DETROIT	MI	48227	29	5/28/2004	0	S			69.93		C	Y	WHOLESAI	70	50365.84	9/1/2004	0	WHOLESAI	523	0	FX	36	5/1/2007		3	1	1	1	0	0	0	0	0	0	0
	OMAHA	NE	68138	42	6/10/2004	149000	Z			19.98		C	N	WHOLESAI	100	29788.28	9/1/2004	0	WHOLESAI	628	119200	FX				0	0	0	0	0	0	0	0	0	0	0
7/1/2007	DETROIT	MI	48238	41	6/22/2004	69000	Z	36	36	89.85	8/1/2007	C	Y	WHOLESAI	95	62100	9/1/2004	2	WHOLESAI	611	3450	3Y	36	6/1/2007		3	0	0	0	0	0	0	0	0	0	0
7/1/2006	NEWTOWN	CT	6470	39	6/2/2004	219000	S	24	24	99.9	8/1/2006	C	Y	WHOLESAI	100	218893.4	9/1/2004	2	WHOLESAI	698	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	SALT LAKE	UT	84104	32	6/24/2004	86000	L	24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	77400	9/1/2004	2	WHOLESAI	636	4300	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0	0
7/1/2006	CERESCO	MI	49033	17	6/4/2004	0	Z	24	24	94.25	8/1/2006	C	Y	WHOLESAI	94.6	117915.62	9/1/2004	2	WHOLESAI	779	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0	0	0	0
	CEDAR SPI	MI	49319	49	6/2/2004	0	Z			74.88		C	Y	WHOLESAI	75	91414.01	9/1/2004	0	WHOLESAI	580	0	FX	36	6/1/2007		3	0	0	0	0	0	0	0	0	0	0
7/1/2006	MADISON H	MI	48071	40	6/3/2004	0	Z	24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	136697.45	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006		3	1	0	0	0	0	0	0	0	0	0

| | | |

| | | |

| | | |

7/1/2006	MUSKEGON	MI	49444	35	6/10/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	51967.5	9/1/2004	2	WHOLESAI	583	0	2Y	24	6/1/2006	3	0	0	0	0	0
	PORT SAIN	FL	34983	50	6/14/2004	142000	S				79.89		C	Y	WHOLESAI	80	113518.93	9/1/2004	0	WHOLESAI	616	0	FX	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	WATERTOV	WI	53098	37	6/14/2004	105000	Z		24	24	84.88	8/1/2006	C	N	WHOLESAI	85	89189.5	9/1/2004	2	WHOLESAI	578	0	2Y				0	0	0	0	0
7/1/2007	DANVILLE	GA	31017	34	6/15/2004	0	Z		36	36	69.91	8/1/2007	C	Y	WHOLESAI	70	53167.1	9/1/2004	2	WHOLESAI	639	0	3Y	24	6/1/2006		15	0	0	0	0
7/1/2006	MOUNT HC	NJ	8060	28	6/29/2004	0	S		24	24	89	8/1/2006	C	N	WHOLESAI	89.11	80000	9/1/2004	2	WHOLESAI	667	0	2Y				0	0	0	0	0
7/1/2006	DALLAS	TX	75215	49	6/14/2004	89500	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	80503.65	9/1/2004	2	WHOLESAI	535	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	PAHRUMP	NV	89060	42	6/22/2004	0	Z		24	24	78.4	8/1/2006	C	Y	WHOLESAI	78.49	101191.13	9/1/2004	2	WHOLESAI	596	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2007	LOS ANGEI	CA	90029	32	6/24/2004	0	S		36	36	58.37	8/1/2007	C	Y	WHOLESAI	58.51	274660.42	9/1/2004	2	WHOLESAI	775	0	3Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	HIALEAH	FL	33014	39	6/24/2004	155000	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	123894.28	9/1/2004	2	WHOLESAI	746	31000	2Y	24	6/1/2006	STD	0	0	0	0	0
	COLUMBIA	TN	38401	47	7/9/2004	0	S				89.78		C	Y	WHOLESAI	90.07	247700	9/1/2004	0	WHOLESAI	702	0	FX	36	7/1/2007	STD	0	0	0	0	0
7/1/2006	KEARNY	NJ	7032	45	6/24/2004	375000	S		24	24	79.85	8/1/2006	C	N	WHOLESAI	100	300000	9/1/2004	2	WHOLESAI	668	75000	2Y				0	0	0	0	0
	SAINT LOU	MO	63136	48	6/3/2004	0	S				89.89		C	Y	WHOLESAI	90	115200	9/1/2004	0	WHOLESAI	629	0	FX	36	6/1/2007	5A	0	0	0	0	0
7/1/2006	EAGLE MO	UT	84043	34	6/17/2004	132000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	105600	9/1/2004	2	WHOLESAI	827	26400	2Y	12	6/1/2005	STD	0	0	0	0	0
7/1/2006	POST FALL	ID	83854	47	6/18/2004	0	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	292346.76	9/1/2004	2	WHOLESAI	569	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	SLIDELL	LA	70458	45	6/21/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	125311.48	9/1/2004	2	WHOLESAI	644	0	2Y	24	6/1/2006		4	0	0	0	0
	CLINTON	TN	37716	18	6/8/2004	0	Z				74.89		C	Y	WHOLESAI	75	74944.33	9/1/2004	0	WHOLESAI	612	0	FX	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	CANTON	OH	44706	37	6/4/2004	128000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	115200	9/1/2004	2	WHOLESAI	621	0	2Y	36	6/1/2007		8	0	0	0	0
	DARBY	PA	19023	26	7/26/2004	150000	S				84.95		C	Y	WHOLESAI	85	127500	9/1/2004	0	WHOLESAI	625	0	FX	36	7/1/2007		9	0	0	0	0	0
	CORAM	NY	11727	42	6/7/2004	0	S				84.85		J	Y	WHOLESAI	85	381826.48	9/1/2004	0	WHOLESAI	634	0	FX	12	6/1/2005		6	0	0	0	0	0
7/1/2006	SAN JOSE	CA	95111	49	6/21/2004	0	S		24	24	89.84	8/1/2006	J	Y	WHOLESAI	90	455695.44	9/1/2004	2	WHOLESAI	640	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	ELMHURST	IL	60126	47	6/2/2004	115000	S		36	36	94.9	8/1/2007	C	N	WHOLESAI	95	109191.55	9/1/2004	2	WHOLESAI	660	0	3Y				0	0	0	0	0
7/1/2006	NORTH PL	NE	69101	35	6/14/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	74848.84	9/1/2004	2	WHOLESAI	571	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	TAMARAC	FL	33321	38	6/9/2004	0	Z				74.88		C	Y	WHOLESAI	75	143880.79	9/1/2004	0	WHOLESAI	637	0	FX	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SUNNYVAL	CA	94085	39	6/10/2004	0	Z		24	24	69.87	8/1/2006	C	Y	WHOLESAI	70	220302.59	9/1/2004	2	WHOLESAI	626	0	2Y	24	6/1/2006	STD		0	0	0	0	0
6/1/2006	HOLLYWO	FL	33021	42	5/2/2004	123000	S		24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	110813.21	9/1/2004	2	WHOLESAI	660	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	WILLINGBC	NJ	8046	33	6/3/2004	125000	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	113310	9/1/2004	2	WHOLESAI	667	0	2Y				0	0	0	0	0
6/1/2006	PHOENIX	AZ	85033	33	5/3/2004	108000	S		24	24	79.79	7/1/2006	C	Y	WHOLESAI	100	86252.24	9/1/2004	2	WHOLESAI	644	21600	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	VALENCIA	CA	91354	49	6/4/2004	378000	S		24	24	94.88	8/1/2006	J	N	WHOLESAI	95	359100	9/1/2004	2	WHOLESAI	655	0	2Y				0	0	0	0	0
7/1/2007	ELKHART	IN	46517	48	6/15/2004	0	Z		36	36	74.91	8/1/2007	C	Y	WHOLESAI	75	81701.73	9/1/2004	2	WHOLESAI	532	0	3Y	36	6/1/2007	STD		0	1	1	0	0
8/1/2007	CAPITOL H	MD	20743	46	7/9/2004	134000	S		36	36	89.96	9/1/2007	C	N	WHOLESAI	90	120600	9/1/2004	2	WHOLESAI	558	0	3Y				1	0	0	0	0
8/1/2007	MAYWOOD	IL	60153	50	7/21/2004	0	Z		36	36	83.64	9/1/2007	C	N	WHOLESAI	83.69	118000	9/1/2004	2	WHOLESAI	570	0	3Y				2	0	0	0	0
7/1/2006	LINDENHUI	NY	11757	42	6/25/2004	410000	S		24	24	84.86	8/1/2006	J	N	WHOLESAI	85	348208.65	9/1/2004	2	WHOLESAI	583	0	2Y				0	0	0	0	0
7/1/2007	OPA LOCK	FL	33055	49	6/4/2004	0	Z		36	36	78.18	8/1/2007	C	Y	WHOLESAI	78.35	75919.13	9/1/2004	2	WHOLESAI	668	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	DOVER	NJ	7801	47	6/22/2004	273000	S		24	24	94.67	8/1/2006	C	N	WHOLESAI	95	259177.74	9/1/2004	2	WHOLESAI	673	0	2Y				0	0	0	0	0
7/1/2006	RIDGELAN	MS	39157	42	6/10/2004	184000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	174696.26	9/1/2004	2	WHOLESAI	634	0	2Y	24	6/1/2006		4	0	0	0	0	0
	MIAMI	FL	33055	47	6/18/2004	0	Z				89.87		C	Y	WHOLESAI	90	151092.2	9/1/2004	0	WHOLESAI	582	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MILWAUKE	WI	53215	49	6/4/2004	103000	S		24	24	89.49	8/1/2006	C	N	WHOLESAI	90	92439.16	9/1/2004	2	WHOLESAI	649	0	2Y				0	0	0	0	0
	FONTANA	CA	92336	10	6/21/2004	0	Z				89.88		C	Y	WHOLESAI	90	194400	9/1/2004	0	WHOLESAI	618	0	FX	36	6/1/2007	STD		0	0	0	0	0
	NORMAN	OK	73071	15	7/1/2004	0	Z				94.89		C	Y	WHOLESAI	95	84550	9/1/2004	0	WHOLESAI	587	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	MARLETTE	MI	48453	10	7/21/2004	0	S		36	36	79.92	9/1/2007	C	Y	WHOLESAI	80	92000	9/1/2004	2	WHOLESAI	591	0	3Y	36	7/1/2007		3	0	0	0	0	0
7/1/2006	CLEVELAN	OH	44108	49	6/30/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	78400	9/1/2004	2	WHOLESAI	539	0	2Y	24	6/1/2006		6	1	0	0	0	0
7/1/2006	BAKERSFIE	CA	93306	31	6/4/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAI	75	133500	9/1/2004	2	WHOLESAI	524	0	2Y	36	6/1/2007	STD		2	1	0	0	0
7/1/2006	BRIARWOO	NY	11435	50	6/24/2004	468000	Z		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	421200	9/1/2004	2	WHOLESAI	572	0	2Y				1	0	0	0	0
7/1/2006	DANSVILLE	MI	48819	46	6/22/2004	0	Z		24	24	64.92	8/1/2006	C	Y	WHOLESAI	65	71458.33	9/1/2004	2	WHOLESAI	546	0	2Y	24	6/1/2006		3	2	0	0	0	0
7/1/2006	CAMBRIDG	MI	49265	33	6/11/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	176800	9/1/2004	2	WHOLESAI	558	0	2Y	36	6/1/2007		3	3	0	0	0	0
7/1/2006	KANSAS CI	MO	64134	36	6/3/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	74040.39	9/1/2004	2	WHOLESAI	622	0	2Y	36	6/1/2007	5B		0	0	0	0	0
7/1/2006	GRAND RA	MI	49506	41	6/17/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	574	0	2Y	36	6/1/2007		5	3	0	0	0	0
7/1/2006	CULVER CI	CA	90230	50	6/22/2004	0	Z		24	24	79.81	8/1/2006	C	Y	WHOLESAI	80	319622.58	9/1/2004	2	WHOLESAI	604	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MODESTO	CA	95350	37	6/10/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	220500	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	WILLINGBC	NJ	8048	29	6/30/2004	123000	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	110700	9/1/2004	2	WHOLESAI	687	0	2Y				0	0	0	0	0
7/1/2006	HIALEAH	FL	33010	46	6/3/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	218500	9/1/2004	2	WHOLESAI	629	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	POMONA	CA	91767	49	6/10/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	243900	9/1/2004	2	WHOLESAI	560	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	KANSAS CI	MO	64130	34	6/14/2004	0	Z		24	24	86.53	8/1/2006	C	Y	WHOLESAI	86.67	90928.14	9/1/2004	2	WHOLESAI	613	0	2Y	36	6/1/2007	5B		0	0	0	0	0
7/1/2006	MIAMI	FL	33186	41	6/11/2004	247000	Z		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	197405.15	9/1/2004	2	WHOLESAI	688	49400	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	KANSAS CI	MO	64110	30	6/15/2004	0	Z		36	36	74.91	8/1/2007	C	Y	WHOLESAI	75	65211.28	9/1/2004	2	WHOLESAI	599	0	3Y	36	6/1/2007	5B		0	0	1	0	0
7/1/2006	WALDORF	MD	20602	43	6/23/2004	0	S		24	24	88.19	8/1/2006	C	N	WHOLESAI	88.35	181840.2	9/1/2004	2	WHOLESAI	644	0	2Y				0	0	0	0	0
7/1/2007	MASTIC	NY	11950	32	6/24/2004	157000	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	141200.26	9/1/2004	2	WHOLESAI	649	0	3Y				0	0	0	0	0
7/1/2006	FLORIDA C	FL	33034	35	6/2/2004	0	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	81000	9/1/2004	2	WHOLESAI	575	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	FRANCESV	IN	47946	36	6/8/2004	0	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAI	80	51953.83	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD		0	0	1	0	0
7/1/2007	CHICAGO	IL	60637	20	6/8/2004	344000	S		36	36	86.92	8/1/2007	C	N	WHOLESAI	87.05	212243.93	9/1/2004	2	WHOLESAI	686	0	3Y				0	0	0	0	0
	CHICAGO	IL	60634	49	6/11/2004	0	S				94.86		C	N	WHOLESAI	95	310424.02	9/1/2004	0	WHOLESAI	682	0	FX				0	0	0	0	0
7/1/2006	OMAHA	NE	68104	29	6/25/2004	78000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	70200	9/1/2004	2	WHOLESAI	601	3900	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	BAITING HO	NY	11933	39	6/18/2004	407200	S		24	24	89.86	8/1/2006	J	N	WHOLESAI	89.96	366300	9/1/2004	2	WHOLESAI	597	0	2Y				1	0	0	0	0
7/1/2006	DENTON	TX	76205	18	6/23/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	130430.18	9/1/2004	2	WHOLESAI	632	0	2Y	24	6/1/2006	STD		1	0	0	0	0
7/1/2007	DELTON	MI	49046	46	6/25/2004	0	Z		36	36	79.9	8/1/2007	C	Y	WHOLESAI	80	103938.27	9/1/2004	2	WHOLESAI	589	0	3Y	36	6/1/2007		3	0	0	0	0	0
	HEMPSTEA	NY	11550	40	7/28/2004	0	S				79.95		C	Y	WHOLESAI	80	256000	9/1/2004	0	WHOLESAI	527	0	FX	12	7/1/2005		6	1	0	0	0	0
	HAMMOND	IN	46323	38	6/11/2004	0	Z				74.54		C	Y	WHOLESAI	74.83	49970.02	9/1/2004	0	WHOLESAI	565	0	FX	36	6/1/2007	STD		0	0	0	0	0
6/1/2006	PHOENIX	AZ	85032	25	6/7/2004	135000	S		24	24	79.79	7/1/2006	C	Y	WHOLESAI	100	107805.9	9/1/2004	2	WHOLESAI	656	27000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	NORTH LAS	NV	89032	42	6/15/2004	0	Z		24	24	89.92	8/1/2006	C	N	WHOLESAI	70	182000	9/1/2004	2	WHOLESAI	581	0	2Y				0	0	1	0	0
7/1/2006	ROY	UT	84067	42	6/7/2004	172300	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	137723.63	9/1/2004	2	WHOLESAI	649	34460	2Y	24	6/1/2006	STD		0	0	0	0	0
	HOUSTON	TX	77045	28	6/30/2004	90000	S				84.89		C	Y	WHOLESAI	95	80750	9/1/2004	0	WHOLESAI	634	0	FX	36	6/1/2007	STD		0	0	0	0	0
	TROUTMAN	NC	28166	41	6/4/2004	100000	Z				79.9		C	N	WHOLESAI	80	79948.96	9/1/2004	0	WHOLESAI	683	0	FX				0	0	0	0	0
7/1/2007	SAINT LOU	MO	63130	34	6/3/2004	89000	S		36	36	99.87	8/1/2007	C	Y	WHOLESAI	100	88939.92	9/1/2004	2	WHOLESAI	724	0	3Y	36	6/1/2007	5B		0	0	0	0	0
7/1/2007	BOYDS	MD	20841	30	6/23/2004	403000	S		36	36	89.89	8/1/2007	J	N	WHOLESAI	90	362700	9/1/2004	2	WHOLESAI	571	0	3Y				0	0	0	0	0
	AVON	MA	2322	48	6/30/2004	290000	S				94.87		C	Y	WHOLESAI	95	275500	9/1/2004	0	WHOLESAI	694	0	FX	36	6/1/2007		2	0	0	0	0	0
7/1/2006	AMERICAN	UT	84003	43	6/21/2004	277250	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	221577.07	9/1/2004	2	WHOLESAI	764	55450	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	GAITHERSI	MD	20879	21	6/2/2004	340000	S		24	24	78.91	8/1/2006	C	N	WHOLESAI	77	261800	9/1/2004	2	WHOLESAI	568	0	2Y				0	0	0	0	0

7/1/2006	COLOMA	MI	49038	38	6/4/2004	148000	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAL	100	118267.67	9/1/2004	2	WHOLESAL	623	29600	2Y	24	6/1/2006	3	0	0	0	0	0
7/1/2006	CHICAGO	IL	60652	42	6/10/2004	145000	S		24	24	79.89	8/1/2006	C	N	WHOLESAL	100	115917.29	9/1/2004	2	WHOLESAL	677	29000	2Y				0	0	0	0	0
6/1/2006	EMINENCE	KY	40019	37	6/1/2004	0	S		24	24	79.76	7/1/2006	C	Y	WHOLESAL	100	81437.11	9/1/2004	2	WHOLESAL	669	20400	2Y	24	6/1/2008	STD	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64110	36	6/16/2004	0	Z		24	24	89.4	8/1/2006	C	N	WHOLESAL	89.53	172674.3	9/1/2004	2	WHOLESAL	652	0	2Y				0	0	0	0	0
7/1/2006	BRISTOL	TN	37620	22	6/18/2004	71000	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	63862.48	9/1/2004	2	WHOLESAL	549	0	2Y	24	6/1/2008	STD	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89115	35	6/15/2004	155000	S		24	24	94.89	8/1/2006	C	N	WHOLESAL	95	147250	9/1/2004	2	WHOLESAL	622	0	2Y				0	0	0	0	0
7/1/2006	TONOPAH	AZ	85354	43	6/1/2004	0	Z		24	24	89.91	8/1/2006	C	Y	WHOLESAL	70	73452.18	9/1/2004	2	WHOLESAL	560	0	2Y	36	6/1/2007	STD	1	0	0	0	0
7/1/2006	KALEVA	MI	49645	44	6/29/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	139104.68	9/1/2004	2	WHOLESAL	606	0	2Y	24	6/1/2006	3	0	0	0	0	0
7/1/2006	LONG BEA	CA	90808	43	6/15/2004	0	S		24	24	74.85	8/1/2006	C	Y	WHOLESAL	75	267750	9/1/2004	2	WHOLESAL	662	0	2Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	OTSEGO	MN	55330	41	6/18/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAL	95	227829.08	9/1/2004	2	WHOLESAL	643	0	2Y	36	6/1/2007	13	0	0	0	0	0
7/1/2006	KISSIMMEE	FL	34758	48	6/8/2004	109500	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	98488.42	9/1/2004	2	WHOLESAL	630	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	TUCSON	AZ	85748	41	6/10/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	84500	9/1/2004	2	WHOLESAL	555	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2007	CAHOKIA	IL	62206	45	6/21/2004	75000	S		36	36	89.87	8/1/2007	C	N	WHOLESAL	95	67450.4	9/1/2004	2	WHOLESAL	620	3750	3Y				0	0	0	0	0
6/1/2006	TRACY	CA	95377	41	6/10/2004	0	S		24	24	77.74	7/1/2006	J	Y	WHOLESAL	97.98	346637.53	9/1/2004	2	WHOLESAL	632	89000	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	MIAMI	FL	33186	50	6/8/2004	0	Z		24	24	89.83	8/1/2006	C	Y	WHOLESAL	90	263392.08	9/1/2004	2	WHOLESAL	596	0	2Y	36	6/1/2007	STD	1	0	0	0	0
7/1/2006	PHOENIX	AZ	85009	34	6/8/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	111350	9/1/2004	2	WHOLESAL	568	0	2Y	24	6/1/2006	STD	3	0	0	0	0
7/1/2006	DENVER	CO	80204	49	6/21/2004	0	S		24	24	89.41	8/1/2006	C	Y	WHOLESAL	89.51	183500	9/1/2004	2	WHOLESAL	558	0	2Y	36	6/1/2007	STD	1	0	0	0	0
7/1/2006	OWOSSO	MI	48867	48	6/23/2004	0	Z		24	24	79.91	8/1/2006	C	Y	WHOLESAL	80	107936.56	9/1/2004	2	WHOLESAL	559	0	2Y	24	6/1/2006	3	0	0	0	0	0
7/1/2006	CHAMBLEE	GA	30341	33	6/16/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	97750	9/1/2004	2	WHOLESAL	818	0	2Y	12	6/1/2005	15	1	0	0	0	0
7/1/2006	LYNDON S	WI	53944	32	6/23/2004	0	Z		24	24	68.44	8/1/2006	C	N	WHOLESAL	68.52	111000	9/1/2004	2	WHOLESAL	595	0	2Y				4	0	0	0	0
7/1/2006	DAYTON	OH	45459	48	6/11/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAL	95	88288.91	9/1/2004	2	WHOLESAL	651	0	2Y	24	6/1/2008	8	0	0	0	0	0
6/1/2006	NUEVO	CA	92567	39	6/2/2004	0	Z		24	24	79.32	7/1/2006	C	Y	WHOLESAL	79.5	254213.08	9/1/2004	2	WHOLESAL	589	0	2Y	24	6/1/2008	STD	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	25	6/7/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAL	95	111150	9/1/2004	2	WHOLESAL	634	0	2Y	24	6/1/2008	STD	0	0	0	0	0
7/1/2006	LAKE ODES	MI	48849	50	6/22/2004	0	L		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	70650	9/1/2004	2	WHOLESAL	501	0	2Y	36	6/1/2007	3	0	0	0	0	0
7/1/2006	AUBURN	WA	98092	47	6/21/2004	0	S		24	24	72.51	8/1/2006	C	Y	WHOLESAL	72.62	249801.06	9/1/2004	2	WHOLESAL	514	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	WARSAW	IN	46580	31	6/3/2004	0	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAL	80	101600	9/1/2004	2	WHOLESAL	761	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	GLENDALE	AZ	85303	44	6/10/2004	0	S		24	24	94.13	8/1/2006	C	Y	WHOLESAL	94.27	122459.95	9/1/2004	2	WHOLESAL	632	0	2Y	24	6/1/2006	STD	0	0	0	0	0
	LOWELL	IN	46356	41	6/11/2004	129900	S				94.88		C	Y	WHOLESAL	95	123328.69	9/1/2004	0	WHOLESAL	628	0	FX	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	ROGERS	MN	55374	50	6/9/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	93.23	278839.48	9/1/2004	2	WHOLESAL	582	10000	2Y	36	6/1/2007	13	3	0	0	0	0
7/1/2006	LAKE CRYS	MN	56055	31	6/9/2004	0	S		24	24	74.42	8/1/2006	C	Y	WHOLESAL	74.48	92984.38	9/1/2004	2	WHOLESAL	542	0	2Y	36	6/1/2007	13	2	0	0	0	0
7/1/2006	FLORISSAN	MO	63033	48	6/3/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	104000	9/1/2004	2	WHOLESAL	504	0	2Y	24	6/1/2006	SB	3	1	0	0	0
7/1/2006	RIALTO	CA	92376	44	6/7/2004	0	Z		24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	196000	9/1/2004	2	WHOLESAL	600	49000	2Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	BOYNE FAI	MI	49713	36	6/1/2004	0	S		24	24	79.48	8/1/2006	C	Y	WHOLESAL	79.63	170000	9/1/2004	2	WHOLESAL	628	0	2Y	36	6/1/2007	3	0	0	0	0	0
7/1/2006	DUNWOOD	GA	30350	30	6/17/2004	0	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	73100	9/1/2004	2	WHOLESAL	616	0	2Y	12	6/1/2005	15	1	0	0	0	0
7/1/2007	FAYETTEVI	GA	30215	41	6/14/2004	0	S		36	36	94.9	8/1/2007	C	N	WHOLESAL	95	172900	9/1/2004	2	WHOLESAL	600	0	3Y				0	0	0	0	0
	NEWARK	NJ	7108	10	6/9/2004	131000	Z				89.89		C	N	WHOLESAL	95	117900	9/1/2004	0	WHOLESAL	670	6550	FX				0	0	0	0	0
7/1/2007	NORTH BEI	WA	98045	40	6/3/2004	0	Z		36	36	77.62	8/1/2007	C	Y	WHOLESAL	77.78	174825.45	9/1/2004	2	WHOLESAL	577	0	3Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	TERRE HAI	IN	47803	27	6/23/2004	312500	S		24	24	89.84	8/1/2006	C	Y	WHOLESAL	90	280998.21	9/1/2004	2	WHOLESAL	643	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	GAINESVIL	FL	32609	34	7/2/2004	0	Z		24	24	74.55	8/1/2006	C	Y	WHOLESAL	75	59821.95	9/1/2004	2	WHOLESAL	634	0	2Y	36	7/1/2007	STD	0	0	0	0	0
7/1/2006	TUCSON	AZ	85746	37	6/2/2004	128500	S		24	24	99.91	8/1/2006	C	Y	WHOLESAL	100	128439.41	9/1/2004	2	WHOLESAL	717	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	PUYALLUP	WA	98371	29	6/14/2004	0	Z		24	24	89.92	8/1/2006	C	Y	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	554	0	2Y	24	6/1/2006	STD	0	0	0	0	0
6/1/2006	PHOENIX	AZ	85033	26	6/7/2004	117500	S		24	24	79.81	7/1/2006	C	Y	WHOLESAL	100	93848.94	9/1/2004	2	WHOLESAL	692	35300	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90011	41	6/30/2004	395000	S		24	24	89.83	8/1/2006	C	Y	WHOLESAL	90	346500	9/1/2004	2	WHOLESAL	635	0	2Y	24	6/1/2006	STD	0	0	0	0	0
3/1/2006	VALPARAIS	IN	46385	46	7/14/2004	87000	Z		24	24	89.94	9/1/2006	C	H	WHOLESAL	90	30300	9/1/2004	2	WHOLESAL	565	0	2Y				0	0	0	0	0
7/1/2007	JERSEY CI	NJ	7305	49	6/28/2004	197160	S		36	36	89.84	8/1/2007	C	N	WHOLESAL	89.98	177281.6	9/1/2004	2	WHOLESAL	588	0	3Y				0	0	0	0	0
7/1/2006	WYOMING	MI	49509	31	6/21/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	103444.04	9/1/2004	2	WHOLESAL	557	0	2Y	36	6/1/2007	3	1	0	0	0	0
7/1/2006	DEARBORN	MI	48126	29	6/23/2004	0	S		24	24	74.92	8/1/2006	C	Y	WHOLESAL	75	146250	9/1/2004	2	WHOLESAL	570	0	2Y	36	6/1/2007	3	0	0	0	0	0
7/1/2006	LEMOORE	CA	93245	50	6/30/2004	0	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	287300	9/1/2004	2	WHOLESAL	581	0	2Y	36	6/1/2007	STD	1	0	0	0	0
7/1/2006	SAN BERN	CA	92411	26	6/8/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	145350	9/1/2004	2	WHOLESAL	615	0	2Y	24	6/1/2006	STD	5	0	0	0	0
7/1/2006	PHOENIX	AZ	85009	30	7/2/2004	0	S		24	24	69.91	8/1/2006	C	Y	WHOLESAL	70	79048.51	9/1/2004	2	WHOLESAL	593	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	CORONA	CA	92881	48	8/9/2004	0	S		24	24	79.83	8/1/2006	C	Y	WHOLESAL	80	327844.34	9/1/2004	2	WHOLESAL	721	0	2Y	24	7/1/2008	STD	0	0	1	0	0
7/1/2006	GLENDALE	AZ	85305	34	6/15/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	135850	9/1/2004	2	WHOLESAL	632	0	2Y	24	6/1/2006	STD	0	0	0	0	0
	DETROIT	MI	48210	13	6/9/2004	0	S				84.91		C	Y	WHOLESAL	85	50974.11	9/1/2004	0	WHOLESAL	686	0	FX	36	6/1/2007	3	2	0	0	0	0
7/1/2008	TURLOCK	CA	95382	47	6/14/2004	0	S		24	24	88.27	8/1/2006	J	Y	WHOLESAL	88.42	419648.87	9/1/2004	2	WHOLESAL	608	0	2Y	36	8/1/2007	STD	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89106	49	6/9/2004	265000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	225250	9/1/2004	2	WHOLESAL	581	0	2Y	24	6/1/2006	STD	1	0	0	0	0
	LAGUNA HI	CA	92653	45	6/24/2004	0	S				74.2		J	Y	WHOLESAL	74.34	419620.31	9/1/2004	0	WHOLESAL	628	0	FX	36	6/1/2007	STD	0	0	0	0	0
7/1/2007	CHICAGO	IL	60629	44	6/28/2004	194300	S		36	36	89.87	8/1/2007	C	N	WHOLESAL	90	174457.51	9/1/2004	2	WHOLESAL	582	0	3Y				0	0	0	0	0
7/1/2006	CHICAGO	IL	60628	35	6/3/2004	90000	Z		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	81000	9/1/2004	2	WHOLESAL	636	0	2Y				0	0	0	0	0
7/1/2006	MINNEAPO	MN	55411	43	6/15/2004	122000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	109800	9/1/2004	2	WHOLESAL	669	0	2Y				0	0	0	0	0
7/1/2008	CARPENTE	IL	60110	29	6/16/2004	0	Z		24	24	79.89	8/1/2006	C	N	WHOLESAL	80	130400	9/1/2004	2	WHOLESAL	523	0	2Y	24	6/1/2006	13	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	35	6/2/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAL	95	91128.85	9/1/2004	2	WHOLESAL	661	0	2Y				3	1	0	0	0
7/1/2006	SUN LAKES	AZ	85248	41	6/8/2004	0	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAL	80	80000	9/1/2004	2	WHOLESAL	568	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	PAHRUMP	NV	89048	25	6/16/2004	0	Z		24	24	79.07	8/1/2006	C	Y	WHOLESAL	79.21	79932.48	9/1/2004	2	WHOLESAL	641	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	GLENDALE	AZ	85303	50	6/8/2004	140000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	125915.45	9/1/2004	2	WHOLESAL	670	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89107	26	6/29/2004	99900	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	89848.43	9/1/2004	2	WHOLESAL	681	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	SURPRISE	AZ	85374	37	6/10/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	152910.12	9/1/2004	2	WHOLESAL	553	0	2Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	EL MIRAGE	AZ	85335	44	6/23/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	702	0	2Y	24	6/1/2006	STD	0	0	0	0	0
	PHOENIX	AZ	85024	36	7/13/2004	0	S				74.94		C	Y	WHOLESAL	75	96750	9/1/2004	0	WHOLESAL	698	0	FX	36	7/1/2007	STD	0	0	0	0	0
7/1/2006	POMPANO	FL	33064	49	6/21/2004	0	S		24	24	89.84	8/1/2006	C	Y	WHOLESAL	90	161856.37	9/1/2004	2	WHOLESAL	641	0	2Y	36	6/1/2007	STD	0	0	0	0	0
	NORTH MI	FL	33162	39	6/9/2004	147000	S				84.87		C	Y	WHOLESAL	85	139555.34	9/1/2004	0	WHOLESAL	681	0	FX	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	ORLANDO	FL	32839	45	6/8/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	52218.33	9/1/2004	2	WHOLESAL	628	0	2Y	24	6/1/2006	STD	0	0	0	0	0
6/1/2006	SUNRISE	FL	33351	50	6/1/2004	201000	S		24	24	89.81	7/1/2006	C	Y	WHOLESAL	90	180648.92	9/1/2004	2	WHOLESAL	589	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2008	JACKSONV	FL	32219	19	6/4/2004	75000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	71250	9/1/2004	2	WHOLESAL	633	0	2Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	MESQUITE	TX	75149	42	6/7/2004	120000	Z		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	108000	9/1/2004	2	WHOLESAL	626	0	2Y				0	0	0	0	0
7/1/2006	TRENTON	NJ	8619	41	6/16/2004	270000	S		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	242625.01	9/1/2004	2	WHOLESAL	602	0	2Y				0	0	0	0	0
7/1/2006	PORT SAIN	FL	34953	46	6/28/2004	205300	S		24	24	84.85	8/1/2006	C	Y	WHOLESAL	85	174197.71	9/1/2004	2	WHOLESAL	652	0	2Y	24	6/1/2006	STD	0	0	0	0	0
	HEMINGW	SC	29554	49	7/7/2004	0	Z				69.33		C	N	WHOLESAL	69.43	72848.54	9/1/2004	0	WHOLESAL	559	0	FX				0	0	0	0	0

7/1/2007	CICERO	IL	60804	47	6/25/2004	0	S		36	36	74.92	8/1/2007	C	N	WHOLESAL	75	138677.31	9/1/2004	2	WHOLESAL	555	0	3Y					5	3	1	0
7/1/2007	EVERMAN	TX	76140	40	6/10/2004	73000	S		36	36	84.9	8/1/2007	C	Y	WHOLESAL	60	62015.03	9/1/2004	2	WHOLESAL	601	3650	3Y	36	8/1/2007	STD		0	0	0	0
	BALTIMORI	MD	21215	39	7/14/2004	0	S				51.41		C	N	WHOLESAL	51.43	72000	9/1/2004	0	WHOLESAL	544	0	FX					0	0	0	1
7/1/2007	LAUREL	MD	20707	29	8/4/2004	0	Z		36	36	84.91	8/1/2007	C	N	WHOLESAL	85	144420.24	9/1/2004	2	WHOLESAL	609	0	3Y					4	0	0	0
7/1/2006	LITCHFIELI	MN	55355	55	6/8/2004	0	Z		24	24	74.93	8/1/2006	C	Y	WHOLESAL	75	79500	9/1/2004	2	WHOLESAL	536	0	2Y	36	6/1/2007	13		0	0	0	0
8/1/2006	QUINCY	MA	2169	40	7/20/2004	378000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	302400	9/1/2004	2	WHOLESAL	693	75600	2Y	24	7/1/2006	2		0	0	0	0
7/1/2007	KENOSHA	WI	53143	42	8/23/2004	0	S		36	36	62.98	8/1/2007	C	N	WHOLESAL	63.06	70000	9/1/2004	2	WHOLESAL	602	0	3Y					0	0	0	0
7/1/2008	SAGINAW	TX	76179	29	6/30/2004	169000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	152100	9/1/2004	2	WHOLESAL	649	0	2Y					0	0	0	0
7/1/2007	GLENDALE	IL	60139	46	8/1/2004	0	S		36	36	94.88	8/1/2007	J	N	WHOLESAL	95	389246.47	9/1/2004	2	WHOLESAL	638	0	3Y					0	0	0	0
7/1/2007	NEWNAN	GA	30263	39	6/3/2004	0	S		36	36	88.59	8/1/2007	C	N	WHOLESAL	86.75	130005.06	9/1/2004	2	WHOLESAL	596	0	3Y					0	0	0	0
7/1/2008	ATLANTA	GA	30331	47	6/3/2004	420000	S		24	24	84.92	8/1/2008	J	N	WHOLESAL	85	357000	9/1/2004	2	WHOLESAL	579	0	2Y					0	0	0	0
7/1/2008	ATLANTA	GA	30310	41	6/4/2004	165000	Z		24	24	89.87	8/1/2008	C	N	WHOLESAL	90	144000	9/1/2004	2	WHOLESAL	650	0	2Y					0	0	0	0
	DANVERS	MA	1923	49	8/7/2004	0	S				89.89		J	Y	WHOLESAL	90	416700	9/1/2004	0	WHOLESAL	608	0	FX	36	6/1/2007	2		0	0	0	0
7/1/2007	COLONIE	NY	12110	39	6/9/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	140305.79	9/1/2004	2	WHOLESAL	589	0	3Y					0	0	0	0
	CHATTANC	TN	37404	38	6/8/2004	0	S				84.9		C	Y	WHOLESAL	85	56100	9/1/2004	0	WHOLESAL	635	0	FX	24	6/1/2006	STD		0	0	0	0
7/1/2006	SAINT CHA	IL	60175	42	6/9/2004	0	Z		24	24	89.5	8/1/2006	J	N	WHOLESAL	89.61	344786.66	9/1/2004	2	WHOLESAL	590	0	2Y					0	0	0	0
	PROVIDEN	RI	2908	42	6/11/2004	346000	S				94.88		C	Y	WHOLESAL	95	328492.1	9/1/2004	0	WHOLESAL	720	0	FX	12	6/1/2005	10A		0	0	0	0
7/1/2008	GARLAND	TX	75041	33	6/11/2004	118000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	95	106200	9/1/2004	2	WHOLESAL	729	5900	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	MIAMI	FL	33182	50	6/18/2004	271000	S		36	36	89.49	8/1/2007	C	Y	WHOLESAL	90	239125.2	9/1/2004	2	WHOLESAL	683	0	3Y	36	6/1/2007	STD		0	0	0	0
6/1/2006	MONTGOM	AL	36111	35	6/9/2004	0	Z		24	24	84.79	7/1/2006	C	Y	WHOLESAL	85	78986.46	9/1/2004	2	WHOLESAL	668	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	JUPITER	FL	33458	41	6/1/2004	153000	S		24	24	89.78	7/1/2006	C	Y	WHOLESAL	90	137478.02	9/1/2004	2	WHOLESAL	736	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	BRISTOL	CT	6010	38	6/21/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	143911.86	9/1/2004	2	WHOLESAL	579	0	2Y	24	6/1/2006	STD		1	0	0	0
6/1/2006	MEMPHIS	TN	38111	47	6/23/2004	0	Z		24	24	84.85	7/1/2006	C	Y	WHOLESAL	85	78155.28	9/1/2004	2	WHOLESAL	525	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BAXTER	MN	56425	50	6/30/2004	0	S		24	24	74.93	8/1/2006	C	Y	WHOLESAL	75	122250	9/1/2004	2	WHOLESAL	532	0	2Y	36	6/1/2007	13		2	3	0	0
7/1/2007	WEST DES	IA	50265	31	6/17/2004	144000	S		36	36	89.89	8/1/2007	C	N	WHOLESAL	90	129522.29	9/1/2004	2	WHOLESAL	623	0	3Y					0	0	0	0
7/1/2006	NASHVILLE	TN	37211	47	6/18/2004	80000	S		24	24	84.85	8/1/2006	C	Y	WHOLESAL	85	67915.99	9/1/2004	2	WHOLESAL	598	0	2Y	24	6/1/2006	STD		1	0	0	0
	CLEVELAN	OH	44106	30	6/25/2004	57000	Z				89.88		C	Y	WHOLESAL	90	51300	9/1/2004	0	WHOLESAL	687	0	FX	36	6/1/2007	8		0	0	0	0
7/1/2007	CHICAGO	IL	60618	35	6/14/2004	0	S		36	36	94.87	8/1/2007	C	N	WHOLESAL	95	346515.86	9/1/2004	2	WHOLESAL	630	0	3Y					0	0	0	0
7/1/2006	KEARNEY	MO	64060	14	6/4/2004	148800	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	133920	9/1/2004	2	WHOLESAL	707	0	2Y	24	6/1/2006	5B		0	0	0	0
	PRINCETOI	NC	27569	47	8/22/2004	130000	Z				79.92		C	N	WHOLESAL	90	104000	9/1/2004	0	WHOLESAL	525	13000	FX					0	0	0	0
7/1/2006	SAN JOSE	CA	95116	36	6/3/2004	0	S		24	24	94.8	8/1/2006	C	Y	WHOLESAL	94.95	301000	9/1/2004	2	WHOLESAL	610	0	2Y	24	6/1/2006	STD		0	0	0	0
	TOMBALL	TX	77377	12	6/14/2004	0	L				55.07		C	N	WHOLESAL	55.12	69967.68	9/1/2004	0	WHOLESAL	511	0	FX					0	0	1	0
7/1/2006	JAMAICA	NY	11434	28	6/9/2004	460000	S		24	24	84.88	8/1/2006	C	N	WHOLESAL	85	391000	9/1/2004	2	WHOLESAL	675	0	2Y					0	0	0	0
7/1/2006	LINCOLNSI	IL	60069	42	6/24/2004	450000	S		24	24	79.88	8/1/2006	J	N	WHOLESAL	100	360000	9/1/2004	2	WHOLESAL	718	90000	2Y					0	0	0	0
7/1/2006	CHICAGO	IL	60618	22	6/14/2004	0	S		24	24	79.25	8/1/2006	J	N	WHOLESAL	79.37	499639.92	9/1/2004	2	WHOLESAL	628	0	2Y					0	0	0	0
7/1/2006	ATLANTA	GA	30310	29	6/17/2004	125000	S		24	24	89.69	8/1/2006	C	Y	WHOLESAL	90	112428.99	9/1/2004	2	WHOLESAL	626	0	2Y	24	6/1/2006		15	0	0	0	0
7/1/2008	TAMPA	FL	33607	43	6/28/2004	0	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	77285.97	9/1/2004	2	WHOLESAL	512	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SOUTH BEI	NE	68058	1	6/18/2004	0	L		24	24	84.51	8/1/2006	C	Y	WHOLESAL	84.71	71910	9/1/2004	2	WHOLESAL	747	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60634	43	6/14/2004	0	S		36	36	94.9	8/1/2007	C	N	WHOLESAL	95	328529.59	9/1/2004	2	WHOLESAL	606	0	3Y					0	0	0	0
7/1/2008	SAINT LOU	MO	63118	30	6/4/2004	0	S		24	24	62.54	8/1/2006	C	Y	WHOLESAL	62.61	71958.14	9/1/2004	2	WHOLESAL	545	0	2Y	24	6/1/2006	5B		5	2	0	0
7/1/2006	ROSHAROI	TX	77583	31	6/14/2004	0	S		24	24	79.89	8/1/2006	C	N	WHOLESAL	80	127908.74	9/1/2004	2	WHOLESAL	602	0	2Y					3	0	0	0
7/1/2006	SAINT CHA	MO	63304	28	6/11/2004	0	S		24	24	66.01	8/1/2006	C	Y	WHOLESAL	66.09	77000	9/1/2004	2	WHOLESAL	528	0	2Y	24	6/1/2006	5B		0	0	0	0
7/1/2007	ALBUQUEF	NM	87108	49	6/16/2004	0	S		36	36	89.73	8/1/2007	C	N	WHOLESAL	89.86	61958.39	9/1/2004	2	WHOLESAL	644	0	3Y					0	0	0	0
	COHUTTA	GA	30710	47	6/28/2004	0	Z				74.52		C	N	WHOLESAL	74.63	74944.33	9/1/2004	0	WHOLESAL	610	0	FX					0	0	0	0
7/1/2006	MURRAY	IA	50174	34	6/23/2004	0	S		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	76444.91	9/1/2004	2	WHOLESAL	627	0	2Y					0	0	0	0
7/1/2006	AURORA	IL	60505	45	6/9/2004	149000	S		24	24	89.77	8/1/2006	C	N	WHOLESAL	90	133843.62	9/1/2004	2	WHOLESAL	582	0	2Y					0	0	0	0
7/1/2006	MILWAUKE	WI	53209	43	6/7/2004	89000	Z		24	24	89.91	8/1/2006	C	N	WHOLESAL	90	80100	9/1/2004	2	WHOLESAL	636	0	2Y					0	0	0	0
7/1/2006	BELTSVILL	MD	20705	45	6/9/2004	125000	S		24	24	84.87	8/1/2006	C	N	WHOLESAL	85	106168.74	9/1/2004	2	WHOLESAL	614	0	2Y					0	0	0	0
7/1/2006	MILILANI	HI	96789	40	6/25/2004	425000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	339712.94	9/1/2004	2	WHOLESAL	648	85000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	DETROIT	MI	48235	46	6/21/2004	91000	S		36	36	89.89	8/1/2007	C	Y	WHOLESAL	95	81848.31	9/1/2004	2	WHOLESAL	623	4550	3Y	24	6/1/2006	3		0	0	0	0
7/1/2006	LANCASTE	KY	40444	44	6/28/2004	0	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAL	80	104000	9/1/2004	2	WHOLESAL	634	0	2Y	24	6/1/2006	STD		0	0	0	0
	ROUND LAI	IL	60073	44	6/22/2004	0	S				94.89		C	N	WHOLESAL	95	280250	9/1/2004	0	WHOLESAL	627	0	FX					0	0	0	0
	DARLINGTO	SC	29532	45	6/17/2004	81000	Z				89.91		C	N	WHOLESAL	78.4	56700	9/1/2004	0	WHOLESAL	588	6800	FX					0	0	0	0
7/1/2008	LAS VEGAS	NV	89110	44	6/11/2004	0	S		24	24	79.89	8/1/2006	C	Y	WHOLESAL	100	104000	9/1/2004	2	WHOLESAL	640	26000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MIAMI	FL	33193	46	6/18/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	101650	9/1/2004	2	WHOLESAL	615	0	2Y	36	6/1/2007	STD		0	0	0	0
	STEGER	IL	60475	41	6/21/2004	139050	S				94.89		C	N	WHOLESAL	95	132097	9/1/2004	0	WHOLESAL	626	0	FX					0	0	0	0
7/1/2007	WHITE BEA	MN	55110	47	6/3/2004	0	S		36	36	94.47	8/1/2007	C	Y	WHOLESAL	95	228940	9/1/2004	2	WHOLESAL	622	0	3Y	36	6/1/2007	13		0	0	0	0
7/1/2008	FORT WAY	IN	46806	31	6/28/2004	63000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	56668.04	9/1/2004	2	WHOLESAL	658	3150	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2007	PLANO	TX	75093	39	6/4/2004	172000	L		36	36	99.77	7/1/2007	C	N	WHOLESAL	100	171868.46	9/1/2004	2	WHOLESAL	654	0	3Y					0	0	0	0
7/1/2008	COLUMBIA	SC	29223	48	8/15/2004	0	Z		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	71958	9/1/2004	2	WHOLESAL	550	0	2Y					0	0	0	0
	UTICA	MS	39175	46	7/27/2004	84000	Z				74.96		C	Y	WHOLESAL	75	63000	9/1/2004	0	WHOLESAL	599	0	FX	36	7/1/2007	4		0	0	0	0
7/1/2007	TRENTON	NJ	8610	33	8/8/2004	0	S		36	36	85.56	8/1/2007	C	N	WHOLESAL	85.71	60000	9/1/2004	2	WHOLESAL	739	0	3Y					0	0	0	0
7/1/2006	TRAVERSE	MI	49684	42	6/14/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAL	95	244150	9/1/2004	2	WHOLESAL	605	0	2Y	36	6/1/2007	3		0	0	0	0
	ROSEDALE	NY	11422	42	7/8/2004	450000	Z				94.93		J	Y	WHOLESAL	95	427500	9/1/2004	0	WHOLESAL	617	0	FX	12	7/1/2005	6		0	0	0	0
7/1/2006	TUCSON	AZ	85706	37	6/24/2004	0	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	105300	9/1/2004	2	WHOLESAL	521	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	CAMDEN	NJ	8105	36	8/25/2004	81900	Z		36	36	89.88	8/1/2007	C	N	WHOLESAL	80	55710	9/1/2004	2	WHOLESAL	755	0	3Y					0	0	0	0
	GRAND RA	MI	49505	35	8/21/2004	128000	Z				19.99		C	N	WHOLESAL	100	25591.9	9/1/2004	0	WHOLESAL	609	102400	FX					0	0	0	0
7/1/2006	CHICAGO	IL	60645	32	6/11/2004	124900	S		24	24	94.89	8/1/2006	C	N	WHOLESAL	95	118585.3	9/1/2004	2	WHOLESAL	729	0	2Y					0	0	0	0
7/1/2008	PATCHOGL	NY	11772	32	6/28/2004	212000	S		24	24	79.84	8/1/2006	C	N	WHOLESAL	100	169600	9/1/2004	2	WHOLESAL	712	42400	2Y					0	0	0	0
7/1/2008	PEORIA	AZ	85382	45	7/7/2004	0	L		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	204000	9/1/2004	2	WHOLESAL	533	0	2Y	24	7/1/2008	STD		4	1	0	0
	LAUDERDA	FL	33309	48	6/11/2004	0	S				74.84		C	Y	WHOLESAL	74.97	123700	9/1/2004	0	WHOLESAL	622	0	FX	36	6/1/2007	STD		0	0	0	0
	SAINT LOU	MO	63111	37	6/2/2004	58000	Z				89.89		C	Y	WHOLESAL	95	52178.58	9/1/2004	0	WHOLESAL	545	2900	FX	36	6/1/2007	5A		0	0	0	0
	HAMMOND	IN	46324	45	6/11/2004	70000	Z				89.89		C	Y	WHOLESAL	90	62962.03	9/1/2004	0	WHOLESAL	617	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	90037	38	6/30/2004	255000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	229315.56	9/1/2004	2	WHOLESAL	612	0	2Y	24	6/1/2006	STD		0	0	0	0
	ANAHEIM	CA	92805	42	5/28/2004	0	S				84.02		J	Y	WHOLESAL	84.24	357694.77	9/1/2004	0	WHOLESAL	628	0	FX	36	5/1/2007	STD		0	0	0	0
	PLANO	TX	75025	48	6/28/2004	0	Z				79.54		C	N	WHOLESAL	80	215375.79	9/1/2004	0	WHOLESAL	550	0	FX					0	0	0	0
7/1/2006	RIO RANCI	NM	87144	35	6/4/2004	140993	S		24	24	79.88	8/1/2006	C	N	WHOLESAL	100	112694.97	9/1/2004	2	WHOLESAL	653	28198	2Y					0	0	0	0

| | | |

| | | |

| | | |

| | | |

| | | |

| | | |

	HAYWARD	CA	94544	33	6/4/2004	275000	Z				19.98		C	N	WHOLESAI	100	54977.9	9/1/2004	0	WHOLESAI	667	220000	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	LAYTON	UT	84041	44	7/2/2004	0	S	24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	125892.57	9/1/2004	2	WHOLESAI	627	31500	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	MOKENA	IL	60448	45	6/28/2004	0	S	24	24	88.38	8/1/2006	C	N	WHOLESAI	88.48	311000	9/1/2004	2	WHOLESAI	578	0	2Y					0	0	0	0	0	0	0	0	0	0
7/1/2007	PORTLANC	OR	97211	42	6/29/2004	0	Z	36	36	79.84	8/1/2007	C	Y	WHOLESAI	100	219774.62	9/1/2004	2	WHOLESAI	657	55000	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	ELKHART	IN	46514	35	6/25/2004	0	Z	24	24	78.59	8/1/2006	C	Y	WHOLESAI	76.74	63938.09	9/1/2004	2	WHOLESAI	626	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	HEMET	CA	92544	25	6/9/2004	0	Z	24	24	73.39	8/1/2006	C	Y	WHOLESAI	73.53	99902.33	9/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	FONTANA	CA	92337	44	6/16/2004	0	S	24	24	93.46	8/1/2006	C	Y	WHOLESAI	93.59	252700	9/1/2004	2	WHOLESAI	611	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0	0	0	0	0
	TUCSON	AZ	85739	49	7/20/2004	109900	Z			84.94		C	Y	WHOLESAI	95	83415	9/1/2004	0	WHOLESAI	639	10990	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	BLOOMING	IN	47408	42	6/1/2004	0	Z	24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	148400	9/1/2004	2	WHOLESAI	644	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	GALT	CA	95632	39	6/30/2004	240000	S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	192000	9/1/2004	2	WHOLESAI	536	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	EAGLE MO	UT	84043	37	6/10/2004	159990	S	24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	127992	9/1/2004	2	WHOLESAI	662	31998	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	SHERIDAN	MI	48884	34	6/2/2004	0	Z	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	98941.84	9/1/2004	2	WHOLESAI	540	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	EDGEWATI	FL	32141	31	6/16/2004	0	Z			74.91		C	Y	WHOLESAI	75	101250	9/1/2004	0	WHOLESAI	633	0	FX	36	6/1/2007	STD		2	0	0	0	0	0	0	0	0	0
7/1/2006	MESQUITE	NV	89027	44	6/25/2004	170000	S	24	24	94.89	8/1/2006	C	N	WHOLESAI	95	181403.16	9/1/2004	2	WHOLESAI	658	0	2Y					2	0	0	0	0	0	0	0	0	0
7/1/2006	OAKLAND	CA	94605	49	6/9/2004	0	S	24	24	92.7	8/1/2006	J	Y	WHOLESAI	92.83	413730.58	9/1/2004	2	WHOLESAI	671	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	ANCHORA(	AK	99515	29	6/25/2004	235000	Z	36	36	79.83	8/1/2007	C	N	WHOLESAI	100	187761.47	9/1/2004	2	WHOLESAI	658	47000	3Y					0	0	0	0	0	0	0	0	0	0
7/1/2006	EL CENTR(	CA	92243	16	6/25/2004	184000	S	24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	165600	9/1/2004	2	WHOLESAI	625	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	SAND SPRI	OK	74063	20	6/22/2004	0	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	74636.93	9/1/2004	2	WHOLESAI	710	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	RIVERSIDE	CA	92503	35	6/14/2004	0	Z	24	24	74.91	8/1/2006	C	Y	WHOLESAI	75	236106.88	9/1/2004	2	WHOLESAI	636	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	SPOKANE	WA	99207	29	6/28/2004	0	Z	24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	74000	9/1/2004	2	WHOLESAI	593	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	PHELAN	CA	92371	47	6/11/2004	0	L	24	24	84.83	8/1/2006	C	Y	WHOLESAI	85	165567.22	9/1/2004	2	WHOLESAI	693	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85027	33	6/7/2004	0	S	24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	131100	9/1/2004	2	WHOLESAI	608	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0	0	0	0	0
	PEORIA	AZ	85345	48	7/15/2004	118000	Z			94.93		C	Y	WHOLESAI	95	112100	9/1/2004	0	WHOLESAI	656	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	SACRAMEI	CA	95817	38	6/28/2004	0	S			93.73		C	Y	WHOLESAI	93.9	199823.54	9/1/2004	0	WHOLESAI	650	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	WESTMINS	CO	80031	33	6/28/2004	0	Z	24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	232000	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	SURPRISE	AZ	85379	37	6/4/2004	154900	S	24	24	94.89	8/1/2006	C	N	WHOLESAI	95	147058.56	9/1/2004	2	WHOLESAI	606	0	2Y					0	0	0	0	0	0	0	0	0	0
7/1/2006	ORANGE C	FL	32763	38	6/9/2004	0	Z	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	85440.85	9/1/2004	2	WHOLESAI	553	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	CASSELBE	FL	32707	41	6/9/2004	0	S	24	24	87.86	8/1/2006	C	Y	WHOLESAI	88	109915.88	9/1/2004	2	WHOLESAI	609	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	PHILADELF	PA	19148	31	6/22/2004	107000	S	36	36	79.37	8/1/2007	C	Y	WHOLESAI	79.55	69924.81	9/1/2004	2	WHOLESAI	727	0	3Y	36	6/1/2007		9	0	0	0	0	0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60659	31	6/10/2004	130000	S	24	24	94.87	8/1/2006	C	N	WHOLESAI	95	123418.98	9/1/2004	2	WHOLESAI	694	0	2Y					0	0	0	0	0	0	0	0	0	0
7/1/2007	FLANDERS	NY	11901	15	6/22/2004	300000	S	36	36	74.68	8/1/2007	C	N	WHOLESAI	74.81	199000	9/1/2004	2	WHOLESAI	845	0	3Y					0	0	0	0	0	0	0	0	0	0
7/1/2007	FOREST P/	IL	60130	43	6/9/2004	112900	S	36	36	94.91	8/1/2007	C	N	WHOLESAI	95	107202.01	9/1/2004	2	WHOLESAI	627	0	3Y					0	0	0	0	0	0	0	0	0	0
7/1/2007	MIAMI	FL	33183	48	6/15/2004	157000	S	36	36	94.88	8/1/2007	C	Y	WHOLESAI	95	149150	9/1/2004	2	WHOLESAI	630	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32208	14	6/30/2004	105000	Z	24	24	89.87	8/1/2006	C	Y	WHOLESAI	94.86	94500	9/1/2004	2	WHOLESAI	717	5100	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	HILTON HE	SC	29926	36	6/28/2004	0	Z			84.89		C	N	WHOLESAI	85	107882.55	9/1/2004	0	WHOLESAI	580	0	FX					0	0	0	0	0	0	0	0	0	0
	BRONX	NY	10467	33	6/23/2004	440000	L			89.87		C	Y	WHOLESAI	90	395720.5	9/1/2004	0	WHOLESAI	722	0	FX	12	6/1/2005		6	0	0	0	0	0	0	0	0	0	0
7/1/2006	NORTH MI	FL	33161	34	6/18/2004	0	L	24	24	73.98	8/1/2006	C	Y	WHOLESAI	74.12	125880.44	9/1/2004	2	WHOLESAI	681	0	2Y	24	6/1/2006	STD		3	0	0	0	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32206	14	6/30/2004	95000	Z	24	24	89.87	8/1/2006	C	Y	WHOLESAI	94.17	85500	9/1/2004	2	WHOLESAI	717	3961	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	NORWALK	CT	6854	19	6/15/2004	0	S	24	24	88.48	8/1/2006	C	Y	WHOLESAI	88.59	368000	9/1/2004	2	WHOLESAI	653	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	HOLLYWO(	FL	33021	39	6/8/2004	182000	S	24	24	79.67	8/1/2006	C	Y	WHOLESAI	100	145486.42	9/1/2004	2	WHOLESAI	653	36400	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2008	HOLLYWO(	FL	33021	36	6/7/2004	549000	S	24	24	89.88	8/1/2008	J	Y	WHOLESAI	90	494100	9/1/2004	2	WHOLESAI	689	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	SUNRISE	FL	33351	50	6/21/2004	0	S	24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	182400	9/1/2004	2	WHOLESAI	678	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	LITTLETON	CO	80127	40	6/25/2004	212000	S	24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	169456.37	9/1/2004	2	WHOLESAI	621	42400	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	BERTHOUI	CO	80513	30	6/15/2004	0	S	24	24	87.72	8/1/2006	C	Y	WHOLESAI	87.84	324786.31	9/1/2004	2	WHOLESAI	600	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	CALUMET I	IL	60643	21	6/14/2004	0	S	36	36	81.08	8/1/2007	C	N	WHOLESAI	81.2	94932.94	9/1/2004	2	WHOLESAI	635	0	3Y					0	0	0	0	0	0	0	0	0	0
7/1/2006	SACO	ME	4072	42	6/14/2004	152500	S	24	24	79.88	8/1/2006	C	N	WHOLESAI	100	122000	9/1/2004	2	WHOLESAI	641	30500	2Y					0	0	0	0	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32210	10	6/30/2004	95000	Z	24	24	80.87	8/1/2006	C	Y	WHOLESAI	94.14	95500	9/1/2004	2	WHOLESAI	717	3936	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	COTTAGE I	MN	55016	35	6/28/2004	188500	S	24	24	79.87	8/1/2006	C	Y	WHOLESAI	80	149082.44	9/1/2004	2	WHOLESAI	610	0	2Y	36	6/1/2007		13	0	0	0	0	0	0	0	0	0	0
	SAINT LOU	MO	63104	45	7/29/2004	0	Z			89.88		C	Y	FLOW	70	111891.66	9/1/2004	0	CORRESPC	666	0	FX	36	7/1/2007	5A		0	0	0	0	0	0	0	0	0	0
7/1/2006	BETHALTO	IL	62010	30	6/2/2004	60000	Z	24	24	89.89	8/1/2006	C	N	WHOLESAI	90	53967.62	9/1/2004	2	WHOLESAI	768	0	2Y					0	0	0	0	0	0	0	0	0	0
	WILSON	NC	27893	29	6/21/2004	0	S			84.9		C	N	WHOLESAI	85	65409.93	9/1/2004	0	WHOLESAI	583	0	FX					0	0	0	0	0	0	0	0	0	0
7/1/2006	DULUTH	MN	55805	47	6/28/2004	0	S	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006		13	0	0	0	0	0	0	0	0	0	0
7/1/2006	MOBILE	AL	36605	37	6/14/2004	116000	Z	24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	98600	9/1/2004	2	WHOLESAI	684	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	QUEENS VI	NY	11429	42	6/7/2004	0	S	24	24	84.86	8/1/2006	C	N	WHOLESAI	65	272000	9/1/2004	2	WHOLESAI	585	0	2Y					0	0	0	0	0	0	0	0	0	0
7/1/2007	PATERSON	NJ	7501	37	6/9/2004	290000	S	36	36	89.89	8/1/2007	C	N	WHOLESAI	90	261000	9/1/2004	2	WHOLESAI	652	0	3Y					0	0	0	0	0	0	0	0	0	0
	MIAMI	FL	33157	14	7/12/2004	0	L			74.36		C	Y	WHOLESAI	74.42	122790	9/1/2004	0	WHOLESAI	698	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	LOWELL	MA	1851	38	6/8/2004	230000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	183859.29	9/1/2004	2	WHOLESAI	847	46000	2Y	24	6/1/2006		22	0	0	0	0	0	0	0	0	0	0
7/1/2006	BALCH SPI	TX	75180	22	6/15/2004	111000	S	24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	105450	9/1/2004	2	WHOLESAI	607	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
	MILWAUKE	WI	53220	39	6/14/2004	151000	L			19.98		C	N	WHOLESAI	100	30188.62	9/1/2004	0	WHOLESAI	655	120800	FX					0	0	0	0	0	0	0	0	0	0
7/1/2006	SANFORD	MI	48657	16	6/7/2004	0	Z	24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	66353.13	9/1/2004	2	WHOLESAI	588	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0	0
7/1/2006	MIRAMAR	FL	33025	42	6/18/2004	0	Z	24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	157551.99	9/1/2004	2	WHOLESAI	563	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60629	25	6/16/2004	375000	Z	36	36	89.88	8/1/2007	C	N	WHOLESAI	90	337500	9/1/2004	2	WHOLESAI	615	0	3Y					0	0	0	0	0	0	0	0	0	0
	REVERE	MA	2151	34	7/8/2004	239500	S			79.94		C	Y	WHOLESAI	100	191600	9/1/2004	0	WHOLESAI	635	47900	FX	24	7/1/2006		2	0	0	0	0	0	0	0	0	0	0
7/1/2006	MOUND	MN	55364	43	6/9/2004	0	S	24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	272491.5	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2006		13	0	0	0	0	0	0	0	0	0	0
7/1/2007	HOUSTON	TX	77033	26	6/8/2004	105000	S	36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	89250	9/1/2004	2	WHOLESAI	550	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0	0
	DETROIT	MI	48223	52	6/25/2004	0	Z			54.1		C	N	WHOLESAI	54.17	65000	9/1/2004	0	WHOLESAI	512	0	FX					2	1	0	0	0	0	0	0	0	0
7/1/2006	WORCESTI	MA	1605	40	6/17/2004	189900	S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	151779.97	9/1/2004	2	WHOLESAI	678	37980	2Y	24	6/1/2006		2	0	0	0	0	0	0	0	0	0	0
7/1/2006	GLENDALE	AZ	85308	24	6/9/2004	0	S	24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	148500	9/1/2004	2	WHOLESAI	682	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	TULSA	OK	74127	48	6/24/2004	80250	S	24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	76199.1	9/1/2004	2	WHOLESAI	594	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	MESQUITE	TX	75149	39	6/28/2004	0	Z	24	24	79.91	8/1/2006	C	N	WHOLESAI	80	82400	9/1/2004	2	WHOLESAI	508	0	2Y					0	0	0	0	0	0	0	0	0	0
	NEW CAST	PA	16101	36	6/15/2004	0	Z			89.54		C	Y	WHOLESAI	80	50221.61	9/1/2004	0	WHOLESAI	518	0	FX	36	6/1/2007		9	1	0	0	0	0	0	0	0	0	0
7/1/2007	ZION	IL	60099	41	6/17/2004	135000	S	36	36	89.88	8/1/2007	C	N	WHOLESAI	90	121418.31	9/1/2004	2	WHOLESAI	725	0	3Y					0	0	0	0	0	0	0	0	0	0
	DUNNELLC	FL	34431	49	6/8/2004	125000	Z			74.88		C	Y	WHOLESAI	75	93672.39	9/1/2004	0	WHOLESAI	614	0	FX	36	6/1/2007	STD		1	0	0	0	0	0	0	0	0	0
7/1/2006	MEMPHIS	TN	38128	49	6/8/2004	113000	S	24	24	84.91	8/1/2006	C	Y	WHOLESAI	95	95942.72	9/1/2004	2	WHOLESAI	606	11300	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0	0	0	0
7/1/2006	PROVIDEN	RI	2903	34	6/25/2004	267000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	213439.88	9/1/2004	2	WHOLESAI	630	53400	2Y	12	6/1/2005	10B		0	0	0	0	0	0	0	0	0	0
7/1/2006	OPA LOCK	FL	33055	43	6/22/2004	185000	S	24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	175630.86	9/1/2004	2	WHOLESAI	713	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0	0
7/1/2006	GRAND RA	MI	49505	28	6/15/2004	0	S	24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	108234.38	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0	0

7/1/2006	JACKSONV	FL	32224	48	6/18/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	185133.66	9/1/2004	2	WHOLESAI	645	0	2Y	24	6/1/2008	STD		0	0	0	0	0
	FRESNO	CA	93708	39	7/7/2004	155000	S				84.85		C	Y	WHOLESAI	85	131630.9	9/1/2004	0	WHOLESAI	782	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2006	FLUSHING	NY	11354	50	6/16/2004	0	S		24	24	89.9	8/1/2006	J	N	WHOLESAI	90	342000	9/1/2004	2	WHOLESAI	571	0	2Y					0	0	0	0	0
	PHILADELF	PA	19144	41	6/7/2004	0	S				89.88		C	Y	WHOLESAI	70	96514.35	9/1/2004	0	WHOLESAI	530	0	FX	36	6/1/2007		9	0	0	0	0	0
7/1/2006	REDFORD	MI	48240	49	6/4/2004	108000	L		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	97200	9/1/2004	2	WHOLESAI	882	0	2Y	24	6/1/2008		3	0	0	0	0	0
	PONTIAC	MI	48342	24	6/14/2004	59000	S				89.93		C	N	WHOLESAI	90	53079.12	9/1/2004	0	WHOLESAI	608	0	FX					0	0	0	0	0
7/1/2006	MIDLAND C	AL	36350	45	6/21/2004	55600	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	89.93	49975.14	9/1/2004	2	WHOLESAI	626	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2006	MONTGOM	AL	36108	31	6/30/2004	58800	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	52885.9	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CENTERFIE	UT	84622	19	6/25/2004	0	Z		24	24	74.89	8/1/2006	C	Y	WHOLESAI	75	71946.56	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CEDAR RAI	IA	52403	42	6/17/2004	0	S		24	24	74.43	8/1/2006	C	N	WHOLESAI	74.53	59955.34	9/1/2004	2	WHOLESAI	581	0	2Y					0	0	0	0	0
7/1/2007	CHICAGO	IL	60625	37	6/4/2004	0	S		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	398918.98	9/1/2004	2	WHOLESAI	698	0	3Y					0	0	0	0	0
7/1/2007	CHICAGO	IL	60659	22	6/23/2004	180000	Z		36	36	68.78	8/1/2007	C	N	WHOLESAI	68.89	123884.99	9/1/2004	2	WHOLESAI	771	0	3Y					0	0	0	0	0
	LAKE ZURI	IL	60047	38	6/16/2004	286000	S				94.9		C	N	WHOLESAI	95	271700	9/1/2004	0	WHOLESAI	825	0	FX					1	0	0	0	0
	FLORENCE	SC	29505	49	6/9/2004	86200	Z				69.93		C	N	WHOLESAI	94.94	60340	9/1/2004	0	WHOLESAI	530	21500	FX					0	0	0	0	0
	INDIANAPC	IN	46201	43	6/2/2004	0	Z				89.9		C	Y	WHOLESAI	90	62066.77	9/1/2004	0	WHOLESAI	529	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	ALLEN PAF	MI	48101	41	6/28/2004	0	S		24	24	84.95	8/1/2006	C	Y	WHOLESAI	85	115050	9/1/2004	2	WHOLESAI	535	0	2Y	36	6/1/2007		3	2	1	1	1	1
7/1/2006	BRIDGEVIE	IL	60455	49	6/30/2004	0	S		24	24	74.89	8/1/2006	C	N	WHOLESAI	75	135634.19	9/1/2004	2	WHOLESAI	572	0	2Y					0	0	0	0	0
7/1/2006	CRYSTAL	MN	55428	52	6/14/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	121500	9/1/2004	2	WHOLESAI	523	0	2Y	36	6/1/2007		13	4	3	1	0	0
6/1/2007	WILMINGTI	NC	28403	15	6/1/2004	82500	Z		36	36	89.78	7/1/2007	C	Y	WHOLESAI	90	74190.92	9/1/2004	2	WHOLESAI	650	0	3Y	24	6/1/2006		21	0	0	0	0	0
7/1/2006	WEST PALI	FL	33411	43	6/16/2004	0	Z		24	24	84.91	8/1/2006	C	Y	WHOLESAI	85	61200	9/1/2004	2	WHOLESAI	502	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	DAVENPOF	IA	52803	16	6/17/2004	0	S		24	24	89.91	8/1/2006	C	N	WHOLESAI	90	69265.18	9/1/2004	2	WHOLESAI	849	0	2Y					0	0	0	0	0
7/1/2006	CICERO	IL	60804	49	6/16/2004	0	S		24	24	89.17	8/1/2006	C	N	WHOLESAI	89.31	258797.95	9/1/2004	2	WHOLESAI	660	0	2Y					0	0	0	0	0
7/1/2007	ANCHORAC	AK	99502	49	6/29/2004	458000	Z		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	389036.12	9/1/2004	2	WHOLESAI	760	0	3Y					0	0	0	0	0
7/1/2007	JACKSONV	FL	32258	37	6/16/2004	134000	S		36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	120600	9/1/2004	2	WHOLESAI	683	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	PHOENIX	AZ	85029	42	6/14/2004	130000	S		24	24	99.88	8/1/2006	C	Y	WHOLESAI	100	129920.43	9/1/2004	2	WHOLESAI	700	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2006	CHICAGO	IL	60630	40	6/15/2004	0	S		24	24	84.82	8/1/2006	C	N	WHOLESAI	84.73	233000	9/1/2004	2	WHOLESAI	592	0	2Y					0	0	0	0	0
	CHICAGO	IL	60643	49	6/7/2004	0	Z				89.9		C	N	WHOLESAI	90	103440.45	9/1/2004	0	WHOLESAI	649	0	FX					0	0	0	0	0
	MUSKEGOI	MI	49442	25	6/14/2004	0	S				74.93		C	Y	WHOLESAI	75	56224.03	9/1/2004	0	WHOLESAI	653	0	FX	36	6/1/2007		3	0	0	0	0	0
	BELLEFON	PA	16823	39	6/15/2004	0	Z				74.84		C	Y	WHOLESAI	75	94380.63	9/1/2004	0	WHOLESAI	588	0	FX	36	6/1/2007		9	0	0	0	0	0
	SEQUIM	WA	98382	39	6/10/2004	0	Z				84.92		C	Y	WHOLESAI	85	107250	9/1/2004	0	WHOLESAI	668	0	FX	36	6/1/2007	STD		0	0	0	0	0
	BATTLE CF	MI	49017	44	6/11/2004	0	Z				93.73		C	N	WHOLESAI	93.87	71193.86	9/1/2004	0	WHOLESAI	607	0	FX					1	0	0	0	0
7/1/2006	WINTER PA	FL	32792	42	6/8/2004	135000	S		24	24	99.88	8/1/2006	C	Y	WHOLESAI	100	135000	9/1/2004	2	WHOLESAI	757	0	2Y	12	6/1/2005	STD		0	0	0	0	0
7/1/2006	DEARBORI	MI	48126	42	6/23/2004	158700	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	126960	9/1/2004	2	WHOLESAI	648	31740	2Y	24	6/1/2006		3	0	0	0	0	0
7/1/2006	ANCHORAC	AK	99503	35	6/30/2004	165000	S		24	24	79.88	8/1/2006	C	N	WHOLESAI	100	131898.04	9/1/2004	2	WHOLESAI	724	33000	2Y					0	0	0	0	0
	KANNAPOL	NC	28081	49	6/18/2004	92000	Z				84.88		C	N	WHOLESAI	85	78144.8	9/1/2004	0	WHOLESAI	683	0	FX					0	0	0	0	0
7/1/2006	FORT PIER	FL	34982	34	6/3/2004	90000	S		24	24	89.69	8/1/2006	C	Y	WHOLESAI	90	80951.93	9/1/2004	2	WHOLESAI	612	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2006	DULUTH	GA	30097	30	6/14/2004	842000	S		24	24	77.78	8/1/2006	J	Y	WHOLESAI	77.88	499668.9	9/1/2004	2	WHOLESAI	574	0	2Y	24	6/1/2006		15	0	0	0	0	0
7/1/2006	MILFORD	MA	1757	42	6/30/2004	170000	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	161378.94	9/1/2004	2	WHOLESAI	727	0	2Y	24	6/1/2006		2	0	0	0	0	0
7/1/2006	MILWAUKE	WI	53216	48	6/22/2004	0	S		24	24	89.92	8/1/2006	C	N	WHOLESAI	90	148500	9/1/2004	2	WHOLESAI	570	0	2Y					2	0	0	0	0
	HERMISTO	OR	97838	25	6/18/2004	165000	L				79.89		C	Y	WHOLESAI	80	131907.77	9/1/2004	0	WHOLESAI	610	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	PHOENIX	AZ	85019	43	6/4/2004	0	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	105400	9/1/2004	2	WHOLESAI	599	0	2Y	24	6/1/2006	STD		0	1	0	0	0
7/1/2006	JACKSONV	FL	32208	38	6/15/2004	78000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	95	66300	9/1/2004	2	WHOLESAI	507	7800	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89110	44	6/21/2004	0	S		24	24	79.94	8/1/2006	C	Y	WHOLESAI	80	139200	9/1/2004	2	WHOLESAI	545	0	2Y	36	6/1/2007	STD		0	1	0	0	0
7/1/2006	CHICAGO	IL	60649	42	6/7/2004	0	Z		24	24	86.93	8/1/2006	C	N	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	523	0	2Y					0	0	0	0	0
	TUSTIN AR	CA	92780	49	6/30/2004	0	Z				92.52		C	Y	WHOLESAI	92.65	314782.12	9/1/2004	0	WHOLESAI	639	0	FX	36	6/1/2007	STD		0	0	0	0	0
	HOUSTON	TX	77080	49	6/14/2004	0	S				79.8		C	Y	WHOLESAI	80	92800	9/1/2004	0	WHOLESAI	525	0	FX	36	6/1/2007	STD		3	0	0	0	0
7/1/2006	SEABECK	WA	98380	48	6/11/2004	0	Z		24	24	84.84	8/1/2006	C	Y	WHOLESAI	85	131750	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD		2	0	0	0	0
7/1/2006	BROOKLYN	NY	11231	51	6/17/2004	0	Z		24	24	89.84	8/1/2006	C	N	WHOLESAI	70	279690.63	9/1/2004	2	WHOLESAI	652	0	2Y					0	0	0	0	0
7/1/2007	WATERTOI	SD	57201	27	6/2/2004	139900	Z		36	36	89.82	8/1/2007	C	Y	WHOLESAI	90	125782.24	9/1/2004	2	WHOLESAI	742	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	COMPTON	CA	90220	39	6/21/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	261000	9/1/2004	2	WHOLESAI	622	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	BOLINGBR	IL	60440	45	6/3/2004	232000	S		36	36	94.86	8/1/2007	C	N	WHOLESAI	95	220400	9/1/2004	2	WHOLESAI	713	0	3Y					0	0	0	0	0
	INKSTER	MI	48141	38	6/11/2004	0	Z				84.75		C	Y	WHOLESAI	85	67901.06	9/1/2004	0	WHOLESAI	603	0	FX	36	6/1/2007		3	3	1	0	0	0
7/1/2006	TURLOCK	CA	95380	47	6/14/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	125508.64	9/1/2004	2	WHOLESAI	500	0	2Y	36	6/1/2007	STD		1	1	0	0	0
7/1/2006	SUN VALLE	NV	89433	40	6/16/2004	0	Z		24	24	89.03	8/1/2006	C	Y	WHOLESAI	89.14	155900.52	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD		3	0	0	0	0
	BERKLEY	MA	2779	36	6/16/2004	0	Z				89.83		C	Y	WHOLESAI	90	309600	9/1/2004	0	WHOLESAI	637	0	FX	36	6/1/2007		2	0	0	0	0	0
7/1/2006	FRESNO	CA	93702	40	6/11/2004	126750	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	102904.13	9/1/2004	2	WHOLESAI	693	25750	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LYNNWOO	WA	98036	44	6/30/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	202374.77	9/1/2004	2	WHOLESAI	572	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	ANTIOCH	CA	94509	46	6/16/2004	0	S		24	24	89.85	8/1/2006	J	Y	WHOLESAI	90	351000	9/1/2004	2	WHOLESAI	585	0	2Y	24	6/1/2006	STD		2	0	0	0	0
6/1/2006	OREM	UT	84057	26	6/8/2004	136707	S		24	24	94.78	7/1/2006	C	Y	WHOLESAI	95	129671.75	9/1/2004	2	WHOLESAI	704	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	EDMOND	OK	73013	28	6/11/2004	115000	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	692	0	2Y					0	0	0	0	0
7/1/2006	CHESTERF	MO	63017	33	6/3/2004	0	S		24	24	88.08	8/1/2006	C	Y	WHOLESAI	88.24	285000	9/1/2004	2	WHOLESAI	636	0	2Y	36	6/1/2007	SB		0	0	0	0	0
6/1/2006	LANSING	MI	48906	31	6/4/2004	84000	S		24	24	84.82	7/1/2006	C	Y	WHOLESAI	85	54329.54	9/1/2004	2	WHOLESAI	573	0	2Y	36	6/1/2007		3	0	0	0	0	0
7/1/2007	FREEPORT	NY	11520	49	6/17/2004	303000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	272700	9/1/2004	2	WHOLESAI	575	0	3Y					0	0	0	0	0
7/1/2006	CALEDONI	MI	49316	39	6/15/2004	255000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	204000	9/1/2004	2	WHOLESAI	684	51000	2Y	36	6/1/2007		2	0	0	0	0	0
7/1/2006	MARGATE	FL	33063	49	6/10/2004	140000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	126000	9/1/2004	2	WHOLESAI	574	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SANTA RO	CA	95404	40	6/15/2004	0	S		24	24	84.6	8/1/2006	C	Y	WHOLESAI	84.79	301000	9/1/2004	2	WHOLESAI	653	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	GREENWO	IN	46143	35	6/10/2004	197500	Z		36	36	89.84	8/1/2007	C	Y	WHOLESAI	90	177750	9/1/2004	2	WHOLESAI	753	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	FARMINGT	MN	55024	49	6/8/2004	0	Z		24	24	79.84	8/1/2006	C	Y	WHOLESAI	80	164000	9/1/2004	2	WHOLESAI	661	0	2Y	24	6/1/2006		13	0	0	0	0	0
7/1/2007	SAN JOSE	CA	95116	43	6/18/2004	0	S		36	36	87.85	8/1/2007	J	Y	WHOLESAI	88.04	408938.9	9/1/2004	2	WHOLESAI	683	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	HOLLISTEF	CA	95023	41	6/7/2004	0	S		24	24	87.59	8/1/2006	J	Y	WHOLESAI	87.74	465000	9/1/2004	2	WHOLESAI	602	0	2Y	12	6/1/2005	STD		0	0	0	0	0
7/1/2006	JACKSONV	FL	32218	10	6/30/2004	97000	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	94.9	87300	9/1/2004	2	WHOLESAI	717	4750	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	ONTARIO	CA	91762	47	6/14/2004	0	S		24	24	82.96	8/1/2006	C	Y	WHOLESAI	83.11	186854.12	9/1/2004	2	WHOLESAI	595	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	MUSKEGOI	MI	49441	22	6/11/2004	0	S				74.15		C	Y	WHOLESAI	74.22	71215.32	9/1/2004	0	WHOLESAI	653	0	FX	36	6/1/2007		3	0	0	0	0	0
7/1/2006	COMPTON	CA	90220	48	6/16/2004	207500	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	186618.85	9/1/2004	2	WHOLESAI	625	0	2Y	24	6/1/2006	STD		1	0	0	0	0
	MUSKEGOI	MI	49441	38	6/14/2004	0	S				74.93		C	Y	WHOLESAI	75	59970.79	9/1/2004	0	WHOLESAI	653	0	FX	36	6/1/2007		3	0	0	0	0	0
	MUSKEGOI	MI	49441	35	6/14/2004	0	S				74.93		C	Y	WHOLESAI	75	56224.03	9/1/2004	0	WHOLESAI	653	0	FX	36	6/1/2007		3	0	0	0	0	0
7/1/2007	KILLINGLY	CT	6239	39	6/30/2004	0	S		36	36	87.09	8/1/2007	C	Y	WHOLESAI	87.19	139420.58	9/1/2004	2	WHOLESAI	584	0	3Y	36	6/1/2007	STD		0	0	0	0	0

| | | |

| | | |

7/1/2006	PALM COA	FL	32137	9	6/3/2004	165000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	148402.36	9/1/2004	2	WHOLESAI	773	0	2Y					0	0	0	0	0				
7/1/2006	NEW ORLE	LA	70118	43	6/14/2004	0	S		24	24	68.97	8/1/2006	C	Y	WHOLESAI	69.05	58000	9/1/2004	2	WHOLESAI	549	0	2Y	24	6/1/2006	4		1	0	0	0	0				
7/1/2006	DETROIT	MI	48205	44	6/14/2004	59000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	53100	9/1/2004	2	WHOLESAI	782	2950	2Y	24	6/1/2006	3		0	0	0	0	0				
7/1/2006	MURRIETA	CA	92563	50	6/8/2004	500000	S		24	24	89.85	8/1/2006	J	Y	WHOLESAI	90	449630.41	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	DETROIT	MI	48227	31	6/21/2004	65000	S		24	24	84.86	8/1/2006	C	Y	WHOLESAI	95	55210.21	9/1/2004	2	WHOLESAI	717	6500	2Y	36	6/1/2007	3		0	0	0	0	0				
7/1/2006	HIGHLAND	MI	48203	55	6/8/2004	89000	S		24	24	74.86	8/1/2006	C	Y	WHOLESAI	95	66688.47	9/1/2004	2	WHOLESAI	688	17800	2Y	24	6/1/2006	3		0	0	0	0	0				
	CAROL STI	IL	60188	42	6/15/2004	0	S				89.9		C	N	WHOLESAI	90	211385.66	9/1/2004	0	WHOLESAI	550	0	FX					2	0	0	0	0				
7/1/2006	FORT LAUI	FL	33324	39	6/28/2004	155000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	134919.88	9/1/2004	2	WHOLESAI	607	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
	HIGHLAND	CA	92346	49	6/16/2004	0	S				94.83		C	Y	WHOLESAI	95	237500	9/1/2004	0	WHOLESAI	741	0	FX	36	6/1/2007	STD		0	0	0	0	0				
	CLEVELAN	OH	44118	44	6/16/2004	0	Z				72.39		C	N	WHOLESAI	72.5	115909.67	9/1/2004	0	WHOLESAI	626	0	FX					0	0	0	0	0				
7/1/2006	MESA	AZ	85210	42	6/25/2004	0	S		24	24	84.84	8/1/2006	C	Y	WHOLESAI	95	132885.24	9/1/2004	2	WHOLESAI	650	0	2Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	CHICAGO	IL	60622	49	6/14/2004	0	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	377777.97	9/1/2004	2	WHOLESAI	588	0	3Y					0	0	0	0	0				
7/1/2006	FLORISSAI	MO	63033	41	6/3/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	93600	9/1/2004	2	WHOLESAI	606	23400	2Y	24	6/1/2006	58		1	0	0	0	0				
	LANSING	MI	48911	46	6/11/2004	0	Z				54.93		C	Y	WHOLESAI	55	54966.67	9/1/2004	0	WHOLESAI	628	0	FX	36	6/1/2007	3		0	0	0	0	0				
7/1/2006	SCHOOLCF	MI	49087	47	6/22/2004	0	Z		24	24	74.54	8/1/2006	C	Y	WHOLESAI	74.64	128000	9/1/2004	2	WHOLESAI	526	0	2Y	36	6/1/2007	3		2	0	0	0	0				
7/1/2006	BURBANK	IL	60459	36	6/25/2004	214000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	192600	9/1/2004	2	WHOLESAI	622	0	2Y					0	0	0	0	0				
7/1/2006	PALM COA	FL	32164	9	6/4/2004	187500	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	168639.04	9/1/2004	2	WHOLESAI	773	0	2Y					0	0	0	0	0				
8/1/2006	LANSING	MI	48911	45	7/2/2004	0	Z		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	113600	9/1/2004	2	WHOLESAI	635	28400	2Y	36	7/1/2007	3		0	0	0	0	0				
7/1/2006	STREAMW	IL	60107	33	6/14/2004	191500	S		24	24	79.87	8/1/2006	C	N	WHOLESAI	100	153080.48	9/1/2004	2	WHOLESAI	709	38300	2Y					0	0	0	0	0				
7/1/2006	BOSSIER C	LA	71112	27	6/16/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	82800	9/1/2004	2	WHOLESAI	593	0	2Y	24	6/1/2006	4		0	0	0	0	0				
7/1/2006	MURRIETA	CA	92562	40	6/29/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	281409.12	9/1/2004	2	WHOLESAI	552	0	2Y	24	6/1/2006	STD		2	0	0	0	0				
7/1/2006	PALM COA	FL	32137	9	6/3/2004	155000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	139408.28	9/1/2004	2	WHOLESAI	773	0	2Y					0	0	0	0	0				
7/1/2006	RIVERSIDE	CA	92506	18	6/28/2004	0	Z		24	24	74.9	8/1/2006	J	N	WHOLESAI	75	750000	9/1/2004	2	WHOLESAI	604	0	2Y					0	0	0	0	0				
7/1/2007	JERSEY CI	NJ	7305	43	6/17/2004	355000	S		36	36	89.84	8/1/2007	C	N	WHOLESAI	90	319213.96	9/1/2004	2	WHOLESAI	651	0	3Y					0	0	0	0	0				
8/1/2006	JACKSONV	FL	32244	28	7/28/2004	0	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	74800	9/1/2004	2	WHOLESAI	572	0	2Y	24	7/1/2006	STD		2	0	0	0	0				
7/1/2006	MISHAWAK	IN	46544	38	6/3/2004	0	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAI	80	67944.8	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	PHOENIX	AZ	85033	39	7/2/2004	115000	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	109163.81	9/1/2004	2	WHOLESAI	656	0	2Y	24	7/1/2006	STD		0	0	0	0	0				
7/1/2006	RIALTO	CA	92377	39	6/4/2004	0	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	80	223777	9/1/2004	2	WHOLESAI	672	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	PHOENIX	AZ	85035	29	6/14/2004	0	S		24	24	74.91	8/1/2006	C	Y	WHOLESAI	75	86894.8	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	DENVER	CO	80221	35	6/24/2004	0	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	180800	9/1/2004	2	WHOLESAI	627	45200	2Y	24	6/1/2006	STD		0	0	0	0	0				
	SOUTH RIC	NY	11419	32	6/25/2004	0	S				87.38		C	Y	WHOLESAI	87.5	332265.32	9/1/2004	0	WHOLESAI	612	0	FX	12	6/1/2005	6		0	0	0	0	0				
7/1/2006	OTTAWA	KS	66067	50	6/10/2004	0	S		24	24	89.84	8/1/2006	C	N	WHOLESAI	90	125891.51	9/1/2004	2	WHOLESAI	663	0	2Y					0	0	0	0	0				
7/1/2006	PHOENIX	AZ	85031	37	6/14/2004	0	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	102420	9/1/2004	2	WHOLESAI	651	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
	PORTERVI	CA	93257	50	6/14/2004	0	S				79.82		C	Y	WHOLESAI	80	71881.44	9/1/2004	0	WHOLESAI	668	0	FX	36	6/1/2007	STD		6	0	0	0	0				
8/1/2006	STOCKTON	CA	95204	40	7/14/2004	257400	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	205600	9/1/2004	2	WHOLESAI	667	51400	2Y	24	7/1/2006	STD		0	0	0	0	0				
	BREMERTC	WA	98311	47	6/29/2004	0	S				89.89		C	Y	WHOLESAI	90	155700	9/1/2004	0	WHOLESAI	652	0	FX	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	AVONDALE	AZ	85323	43	6/9/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	95	117704.39	9/1/2004	2	WHOLESAI	629	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	WILLITS	CA	95490	39	6/28/2004	252000	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	226594.96	9/1/2004	2	WHOLESAI	734	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	FORT LAUI	FL	33322	50	6/9/2004	0	S		24	24	84.84	8/1/2006	C	Y	WHOLESAI	95	192685.56	9/1/2004	2	WHOLESAI	620	0	2Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	VICTORVIL	CA	92394	41	6/8/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	136749.44	9/1/2004	2	WHOLESAI	000	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	KENT	WA	98030	50	6/22/2004	141000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	126900	9/1/2004	2	WHOLESAI	620	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
	OXNARD	CA	93030	49	6/22/2004	0	Z				84.84		J	Y	WHOLESAI	95	465118.43	9/1/2004	0	WHOLESAI	688	0	FX	36	6/1/2007	STD		0	0	0	0	0				
6/1/2006	POMPANO	FL	33064	27	6/1/2004	81500	Z		24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	73246.12	9/1/2004	2	WHOLESAI	694	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	EL SOBRAI	CA	94803	25	6/18/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	189000	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD		2	0	0	0	0				
7/1/2006	TACOMA	WA	98407	37	6/14/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	198000	9/1/2004	2	WHOLESAI	625	0	2Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	PHOENIX	AZ	85031	51	6/24/2004	0	Z		24	24	89.95	8/1/2006	C	Y	WHOLESAI	70	88568.04	9/1/2004	2	WHOLESAI	564	0	2Y	24	6/1/2006	STD		0	0	0	0	1				
7/1/2007	SOUTH GA	CA	90280	47	6/22/2004	290000	Z		36	36	94.82	8/1/2007	C	Y	WHOLESAI	95	275500	9/1/2004	2	WHOLESAI	687	0	3Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	VANCOUVE	WA	98662	31	6/9/2004	150000	S		24	24	89.79	8/1/2006	C	Y	WHOLESAI	90	134795.72	9/1/2004	2	WHOLESAI	696	0	2Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	SALT LAKE	UT	84115	45	6/23/2004	0	S		24	24	84.9	8/1/2006	C	Y	WHOLESAI	95	99750	9/1/2004	2	WHOLESAI	616	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	SHELTON	WA	98584	32	6/14/2004	0	Z		24	24	74.89	8/1/2006	C	Y	WHOLESAI	75	82439.8	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
	WILDER	ID	83676	38	6/22/2004	0	L				79.59		C	Y	WHOLESAI	79.69	63750	9/1/2004	0	WHOLESAI	596	0	FX	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	MIAMI	FL	33161	30	6/25/2004	225000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	202373.48	9/1/2004	2	WHOLESAI	697	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2007	ATLANTA	GA	30310	30	6/24/2004	115000	Z		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	682	0	3Y					0	0	0	0	0				
7/1/2006	NEW BEDF	MA	2746	45	6/3/2004	0	Z		24	24	89.94	8/1/2006	C	Y	WHOLESAI	70	174300	9/1/2004	2	WHOLESAI	567	0	2Y	24	6/1/2006	2		0	0	0	0	1				
7/1/2007	MIAMI	FL	33186	40	6/8/2004	192000	Z		36	36	89.88	8/1/2007	C	Y	WHOLESAI	100	153465.14	9/1/2004	2	WHOLESAI	656	38400	3Y	36	6/1/2007	STD		0	0	0	0	0				
	MIAMI	FL	33126	47	6/21/2004	0	S				94.58		C	Y	WHOLESAI	94.71	160891.75	9/1/2004	0	WHOLESAI	653	0	FX	36	6/1/2007	STD		0	0	0	0	0				
7/1/2007	RIDGE	NY	11961	19	6/24/2004	275000	S		36	36	94.88	8/1/2007	C	N	WHOLESAI	95	261080.21	9/1/2004	2	WHOLESAI	605	0	3Y					0	0	0	0	0				
7/1/2006	NORTH MI	FL	33168	36	6/18/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	156840.48	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	EDGEWATI	FL	32141	38	6/25/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2007	HALLANDA	FL	33008	47	6/23/2004	0	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	169200	9/1/2004	2	WHOLESAI	709	0	3Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	HOLLYWO	FL	33024	47	6/24/2004	206000	S		24	24	86.84	8/1/2006	C	Y	WHOLESAI	90	185190.07	9/1/2004	2	WHOLESAI	619	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2006	EAST GRAI	MI	49506	32	6/18/2004	150300	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	95	142785	9/1/2004	2	WHOLESAI	681	0	2Y	24	6/1/2008	3		0	0	0	0	0				
	FLUSHING	NY	11367	34	6/28/2004	0	S				81.49		J	Y	WHOLESAI	81.61	354736.53	9/1/2004	0	WHOLESAI	618	0	FX	12	6/1/2005	6		0	0	0	0	0				
7/1/2007	ARLINGTOI	IL	60004	33	6/8/2004	260900	S		36	36	94.86	8/1/2007	C	N	WHOLESAI	95	247855	9/1/2004	2	WHOLESAI	686	0	3Y					0	0	0	0	0				
7/1/2006	SAGINAW	TX	76179	24	6/18/2004	143000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	128700	9/1/2004	2	WHOLESAI	600	0	2Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2007	RICHMONE	NY	11417	42	6/30/2004	0	S		36	36	89.85	8/1/2007	J	N	WHOLESAI	90	450000	9/1/2004	2	WHOLESAI	696	0	3Y					0	0	0	0	0				
7/1/2006	ORLANDO	FL	32807	45	6/28/2004	120000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	107925.29	9/1/2004	2	WHOLESAI	647	0	2Y	24	6/1/2006	STD		0	0	0	0	0				
7/1/2007	SCHWENK	PA	19473	42	6/16/2004	0	S		36	36	87.66	8/1/2007	C	Y	WHOLESAI	87.8	180000	9/1/2004	2	WHOLESAI	588	0	3Y	36	6/1/2007	9		0	0	0	0	0				
7/1/2006	JONESBOF	GA	30238	18	6/30/2004	89500	S		24	24	89.9	8/1/2006	C	N	WHOLESAI	90	80550	9/1/2004	2	WHOLESAI	650	0	2Y					0	0	0	0	0				
7/1/2006	WORCESTI	MA	1604	40	6/21/2004	195000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	155880.7	9/1/2004	2	WHOLESAI	645	39000	2Y	24	6/1/2006	2		0	0	0	0	0				
7/1/2007	GREENWO	IN	46143	34	6/10/2004	190000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	768	0	3Y	36	6/1/2007	STD		0	0	0	0	0				
	HEWITT	TX	76643	45	6/15/2004	0	Z				68.87		C	Y	WHOLESAI	68.97	59958.49	9/1/2004	0	WHOLESAI	596	0	FX	36	6/1/2007	STD		0	0	0	0	0				
7/1/2007	PALM BAY	FL	32905	28	6/25/2004	97000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	87300	9/1/2004	2	WHOLESAI	728	0	3Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2006	CHICAGO	IL	60629	34	6/4/2004	150000	Z		24	24	84.89	8/1/2006	C	N	WHOLESAI	85	127414.27	9/1/2004	2	WHOLESAI	543	15000	2Y					0	0	0	0	0				
7/1/2006	TWENTYNI	CA	92277	45	6/16/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	143341.69	9/1/2004	2	WHOLESAI	649	0	2Y	36	6/1/2007	STD		0	0	0	0	0				
7/1/2007	OSAGE	MN	56570	27	6/16/2004	0	Z		36	36	79.9	8/1/2007	C	Y	WHOLESAI	80	49987.79	9/1/2004	2	WHOLESAI	568	0	3Y	36	6/1/2007	13		9	1	0	0					
7/1/2006	BROCKTOI	MA	2301	45	6/25/2004	348500	S		24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	278900	9/1/2004	2	WHOLESAI	680	69700	2Y	24	6/1/2006	2		0	0	0	0	0				

6/1/2006	MINNEAPO	MN	55408	13	6/2/2004	158200	S		24	24	89.79	7/1/2006	C	Y	WHOLESAL	90	142272.18	9/1/2004	2	WHOLESAI	668	0	2Y	36	6/1/2007	13	0	0	0	0	0	0	0	0
7/1/2006	HOLLYWOI	FL	33029	49	6/11/2004	150000	S		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	127500	9/1/2004	2	WHOLESAI	702	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	POMPANO	FL	33064	50	6/29/2004	0	S		24	24	88.94	8/1/2006	C	Y	WHOLESAL	89.08	85500	9/1/2004	2	WHOLESAI	630	0	2Y	24	6/1/2006	STD	1	0	0	0	0	0	0	0
7/1/2006	DAVENPOF	IA	52803	24	6/14/2004	0	S		36	36	83.48	8/1/2007	C	N	WHOLESAL	83.58	50118.68	9/1/2004	2	WHOLESAI	563	0	3Y				1	0	0	0	0	0	0	0
	NASHVILLE	TN	37203	34	6/24/2004	0	S				94.9		C	Y	WHOLESAL	95	80705.79	9/1/2004	0	WHOLESAI	600	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48214	48	6/4/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	107100	9/1/2004	2	WHOLESAI	599	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46224	50	6/25/2004	88000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	94.5	79200	9/1/2004	2	WHOLESAI	616	3960	2Y	24	6/1/2006	STD	1	0	0	0	0	0	0	0
7/1/2006	MIAMI BEA	FL	33139	35	6/3/2004	160000	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	95	152000	9/1/2004	2	WHOLESAI	712	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
	HOUSTON	TX	77032	20	6/4/2004	92000	S				89.9		C	Y	WHOLESAL	90	82755.7	9/1/2004	0	WHOLESAI	553	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0
	WORCESTI	MA	1604	40	6/21/2004	195000	S				19.99		C	N	WHOLESAL	100	38988.84	9/1/2004	0	WHOLESAI	645	156000	FX				0	0	0	0	0	0	0	0
7/1/2006	AUBREY	TX	76227	35	6/14/2004	101835	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	91509.35	9/1/2004	2	WHOLESAI	554	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64138	48	6/7/2004	105000	Z		24	24	84.92	8/1/2006	C	Y	WHOLESAL	95	89207.01	9/1/2004	2	WHOLESAI	516	10500	2Y	12	6/1/2005	5B	0	0	0	0	0	0	0	0
7/1/2006	SAINT CLA	MI	48079	42	6/8/2004	126690	S		24	24	99.89	8/1/2006	C	Y	WHOLESAL	100	126621.51	9/1/2004	2	WHOLESAI	681	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
	JOHNSTON	RI	2919	40	7/12/2004	0	S				58.1		C	Y	WHOLESAL	58.14	100000	9/1/2004	0	WHOLESAI	835	0	FX	12	7/1/2005	10A	0	0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48210	4	6/4/2004	80000	S		24	24	84.91	8/1/2006	C	Y	WHOLESAL	85	68000	9/1/2004	2	WHOLESAI	572	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2006	DENVER	CO	80239	50	6/22/2004	0	S		24	24	94.83	8/1/2006	C	Y	WHOLESAL	95	186038.11	9/1/2004	2	WHOLESAI	696	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
	WEST CHE	OH	45069	35	6/14/2004	0	L				84.84		C	Y	WHOLESAL	85	165597.22	9/1/2004	0	WHOLESAI	596	0	FX	36	6/1/2007	8	0	0	0	0	0	0	0	0
	MOUNT JUI	TN	37122	46	6/14/2004	0	S				94.47		C	Y	WHOLESAL	95	206522.42	9/1/2004	0	WHOLESAI	638	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0
	ALHAMBRA	CA	91801	42	6/4/2004	0	S				61.31		C	Y	WHOLESAL	61.42	390000	9/1/2004	0	WHOLESAI	613	0	FX	36	6/1/2007	STD	1	0	0	0	0	0	0	0
	DALLAS	TX	75228	44	6/15/2004	0	Z				79.9		C	N	WHOLESAL	80	79200	9/1/2004	0	WHOLESAI	529	0	FX				3	0	0	0	0	0	0	0
7/1/2006	JERSEY CI	NJ	7305	45	6/24/2004	256000	S		36	36	89.86	8/1/2007	C	N	WHOLESAL	90	230220.26	9/1/2004	2	WHOLESAI	746	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	MESQUITE	TX	75149	32	6/28/2004	0	S		36	36	79.93	8/1/2007	C	N	WHOLESAL	80	99155.64	9/1/2004	2	WHOLESAI	552	0	3Y				0	1	0	0	0	0	0	0
7/1/2006	BROOKLYN	NY	11207	49	6/25/2004	300000	S		36	36	89.68	8/1/2007	C	N	WHOLESAL	90	269818.03	9/1/2004	2	WHOLESAI	577	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	WEST ROX	MA	2132	40	6/28/2004	424000	S		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	381600	9/1/2004	2	WHOLESAI	658	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	PROVIDEN	RI	2905	38	6/17/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	1678e4.42	9/1/2004	2	WHOLESAI	660	0	2Y	12	6/1/2005	10B	0	0	0	0	0	0	0	0
7/1/2006	WILMINGTO	NC	28401	36	6/7/2004	0	S		36	36	84.87	8/1/2007	C	Y	WHOLESAL	85	68000	9/1/2004	2	WHOLESAI	656	0	3Y	24	6/1/2006	21	0	0	0	0	0	0	0	0
	DAWSONV	GA	30534	44	6/17/2004	0	Z				93.39		C	N	WHOLESAL	93.5	118808.03	9/1/2004	0	WHOLESAI	608	0	FX				3	0	0	0	0	0	0	0
7/1/2006	MINNEAPO	MN	55443	37	6/22/2004	0	S		24	24	60.28	8/1/2006	C	Y	WHOLESAL	60.34	104940.83	9/1/2004	2	WHOLESAI	531	0	2Y	24	6/1/2006	13	4	1	1	0	0	0	0	0
7/1/2006	DELRAY BE	FL	33445	41	6/8/2004	132500	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	125793.07	9/1/2004	2	WHOLESAI	660	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2007	JOLIET	IL	60436	44	6/11/2004	0	S		36	36	87.94	8/1/2007	C	N	WHOLESAL	88.04	121500	9/1/2004	2	WHOLESAI	624	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85713	26	6/17/2004	0	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	81600	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
	GORDONS	TN	38569	46	6/14/2004	0	Z				79.2		C	Y	WHOLESAL	79.33	59444.19	9/1/2004	0	WHOLESAI	644	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0
8/1/2006	BOTHELL	WA	98012	50	7/13/2004	282440	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	240074	9/1/2004	2	WHOLESAI	530	0	2Y	24	7/1/2006	STD	1	0	0	0	0	0	0	0
7/1/2006	NILES	MI	49120	44	6/4/2004	240000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	95	216000	9/1/2004	2	WHOLESAI	585	12000	2Y	24	6/1/2006	3	0	0	0	0	0	0	0	0
7/1/2006	BAILEY	CO	80421	45	6/1/2004	262000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	235643.37	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	SOUTH BEI	IN	46628	47	6/9/2004	58500	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	90	52650	9/1/2004	2	WHOLESAI	511	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2007	QUEENS VI	NY	11428	38	6/29/2004	360000	S		36	36	84.86	8/1/2007	C	N	WHOLESAL	85	305749.17	9/1/2004	2	WHOLESAI	582	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	LANSING	MI	48911	44	6/3/2004	89000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	80100	9/1/2004	2	WHOLESAI	687	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
	BROCKTOI	MA	2301	45	6/25/2004	348500	S				19.99		C	N	WHOLESAL	100	69700	9/1/2004	0	WHOLESAI	680	278800	FX				0	0	0	0	0	0	0	0
7/1/2006	WATERBUI	VT	5678	40	6/24/2004	210000	S		24	24	79.88	8/1/2006	C	N	WHOLESAL	100	167874.06	9/1/2004	2	WHOLESAI	659	42000	2Y				0	0	0	0	0	0	0	0
7/1/2006	LINCOLN	NE	68510	43	7/8/2004	0	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	113568.37	9/1/2004	2	WHOLESAI	588	0	2Y	24	7/1/2006	STD	2	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33131	37	6/29/2004	220000	L		24	24	99.85	8/1/2006	C	Y	WHOLESAL	100	220000	9/1/2004	2	WHOLESAI	650	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	FLORISSAN	CO	80616	41	6/30/2004	0	Z		24	24	84.69	8/1/2006	C	Y	WHOLESAL	84.85	139870.96	9/1/2004	2	WHOLESAI	621	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	YPSILANTI	MI	48198	25	6/10/2004	125000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAL	95	106186.94	9/1/2004	2	WHOLESAI	668	12500	2Y	24	6/1/2006	3	0	0	1	0	0	0	0	0
7/1/2007	KAUFMAN	TX	75142	33	6/23/2004	0	Z		36	36	79.89	8/1/2007	C	N	WHOLESAL	80	83140.98	9/1/2004	2	WHOLESAI	621	0	3Y				0	0	0	0	0	0	0	0
	SYLVANIA	GA	30467	24	6/11/2004	0	Z				77.88		C	N	WHOLESAL	77.97	49971.22	9/1/2004	0	WHOLESAI	600	0	FX				0	0	0	0	0	0	0	0
	CORRYTOI	TN	37721	38	6/30/2004	0	L				94.89		C	Y	WHOLESAL	95	99047.53	9/1/2004	0	WHOLESAI	618	0	FX	24	6/1/2006	STD	2	0	0	0	0	0	0	0
7/1/2006	SOUTH BEI	IN	46619	37	6/9/2004	56000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	90	50400	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	SOUTH BEI	IN	46628	37	6/8/2004	66000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	90	59400	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	SOUTH BEI	IN	46628	37	6/22/2004	55600	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	50040	9/1/2004	2	WHOLESAI	579	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	ORLANDO	FL	32825	39	6/15/2004	145000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	137663.05	9/1/2004	2	WHOLESAI	617	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46222	50	6/25/2004	99000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	94.5	89100	9/1/2004	2	WHOLESAI	616	4455	2Y	24	6/1/2006	STD	1	0	0	0	0	0	0	0
7/1/2006	ROY	UT	84067	26	6/14/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	107950	9/1/2004	2	WHOLESAI	621	0	2Y	24	6/1/2006	STD	3	0	0	0	0	0	0	0
	FORT WAS	MD	20744	37	7/29/2004	0	Z				61.62		C	N	WHOLESAL	61.67	148000	9/1/2004	0	WHOLESAI	632	0	FX				1	0	0	0	0	0	0	0
7/1/2006	CLEVELAN	OH	44113	8	6/10/2004	0	S		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	95932.24	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006	8	0	0	0	0	0	0	0	0
7/1/2006	IRVINGTON	NJ	7111	22	6/4/2004	220000	S		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	198000	9/1/2004	2	WHOLESAI	648	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60618	38	6/23/2004	289000	S		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	259909.55	8/1/2004	2	WHOLESAI	683	0	2Y				0	0	0	0	0	0	0	0
7/1/2007	GLENN HEI	TX	75154	40	6/14/2004	0	S		36	36	57.47	8/1/2007	C	N	WHOLESAL	57.55	79943.54	9/1/2004	2	WHOLESAI	573	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	KALAMAZO	MI	49004	37	6/18/2004	90000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	85447.12	9/1/2004	2	WHOLESAI	620	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2006	GARLAND	TX	75041	40	6/21/2004	208000	S		24	24	99.88	8/1/2006	C	Y	WHOLESAL	100	208000	9/1/2004	2	WHOLESAI	710	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
	OCEANSID	CA	92057	34	7/31/2004	0	S				74.88		J	Y	WHOLESAL	74.95	348500	9/1/2004	0	WHOLESAI	595	0	FX	36	7/1/2007	STD	1	1	0	0	0	0	0	0
7/1/2007	DETROIT	MI	48214	15	8/10/2004	0	S		36	36	89.9	9/1/2007	C	Y	WHOLESAL	90	54000	9/1/2004	2	WHOLESAI	717	0	3Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2006	NORTH SAI	UT	84054	50	6/15/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	112000	9/1/2004	2	WHOLESAI	503	0	2Y	24	6/1/2006	STD	1	0	0	0	0	0	0	0
7/1/2006	WEST JOR	UT	84084	48	6/29/2004	0	Z		24	24	94.82	8/1/2006	C	Y	WHOLESAL	95	218298.59	9/1/2004	2	WHOLESAI	657	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
6/1/2006	SPRINGFIE	IL	62704	49	6/2/2004	75000	Z		24	24	84.85	7/1/2006	C	N	WHOLESAL	95	63712.17	9/1/2004	2	WHOLESAI	614	7500	2Y				0	0	0	0	0	0	0	0
	OAKLAND	CA	94602	46	6/24/2004	0	Z				74.85		J	Y	WHOLESAL	98.43	524477.35	9/1/2004	0	WHOLESAI	865	150000	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85018	55	6/8/2004	0	Z		24	24	64.94	8/1/2006	C	Y	WHOLESAL	65	58500	9/1/2004	2	WHOLESAI	505	0	2Y	24	6/1/2006	STD	2	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85017	27	6/7/2004	124000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	99108.56	9/1/2004	2	WHOLESAI	685	24800	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	CHANDLER	AZ	85249	21	6/7/2004	494000	S		24	24	84.86	8/1/2006	J	Y	WHOLESAL	85	419565.86	9/1/2004	2	WHOLESAI	622	0	2Y	24	6/1/2006	STD	1	1	0	0	0	0	0	0
7/1/2006	THORNTOI	CO	80260	41	6/14/2004	237000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	189457.87	9/1/2004	2	WHOLESAI	628	47400	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	STOUGHTC	MA	2072	45	6/10/2004	246000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	196338.88	9/1/2004	2	WHOLESAI	658	49200	2Y	24	6/1/2006		0	0	0	0	0	0	0	0
7/1/2006	FRAMINGH	MA	1702	23	6/21/2004	122900	L		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	98225.81	9/1/2004	2	WHOLESAI	691	24580	2Y	24	6/1/2006	2	0	0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89129	55	6/23/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAL	75	167158.84	9/1/2004	2	WHOLESAI	552	0	2Y	12	6/1/2005	STD	0	0	0	0	0	0	0	0
7/1/2006	SOUTHFIEI	MI	48076	51	6/30/2004	0	Z		24	24	69.96	8/1/2006	C	Y	WHOLESAL	70	161000	9/1/2004	2	WHOLESAI	549	0	2Y	24	6/1/2006	3	2	2	1	1	0	0	0	0
8/1/2007	MACON	GA	31204	23	7/15/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	65700	9/1/2004	2	WHOLESAI	678	0	3Y	24	7/1/2006	15	0	0	0	0	0	0	0	0
	FRAMINGH	MA	1702	23	6/21/2004	122900	L				19.98		C	N	WHOLESAL	100	24589.01	9/1/2004	0	WHOLESAI	691	98320	FX				0	0	0	0	0	0	0	0
7/1/2006	ARLINGTOI	TX	76001	50	6/7/2004	159001	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	143001.01	9/1/2004	2	WHOLESAI	565	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0

| | | |

| | | |

| | | |

| | | |

| | | |

| | | |

| | | |

| | | |

7/1/2007	AVON	CO	81620	47	6/16/2004	0	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	142996.94	9/1/2004	2	WHOLESAI	607	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	JACKSONV	FL	32209	40	6/15/2004	73000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAL	89.79	62050	9/1/2004	2	WHOLESAI	813	3500	2Y	24	6/1/2006	STD		1	0	0	0	0
7/1/2006	MIAMI	FL	33186	18	6/11/2004	0	L		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	127500	9/1/2004	2	WHOLESAI	851	0	2Y	12	6/1/2005	STD		0	0	0	0	0
7/1/2008	NORTH LAI	FL	33068	48	6/18/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	107950	9/1/2004	2	WHOLESAI	576	0	2Y	36	6/1/2007	STD		1	0	0	0	0
	CHESTERL	OH	44026	47	6/15/2004	0	Z				74.87		C	Y	WHOLESAL	75	94419.43	9/1/2004	0	WHOLESAI	548	0	FX	36	6/1/2007		8	0	0	0	0	0
	FONTANA	CA	92335	9	6/21/2004	0	Z				89.88		C	Y	WHOLESAL	90	232200	9/1/2004	0	WHOLESAI	625	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	POMONA	CA	91768	39	6/14/2004	240000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	191817.82	9/1/2004	2	WHOLESAI	707	48000	2Y	24	6/1/2008	STD		0	0	0	0	0
	CONWAY	NC	27820	38	6/18/2004	0	Z				84.9		C	N	WHOLESAL	85	53093.79	9/1/2004	0	WHOLESAI	530	0	FX					0	0	0	0	0
7/1/2006	HOLLYWOX	FL	33024	44	6/15/2004	0	S		24	24	84.88	8/1/2008	C	Y	WHOLESAL	95	183296.88	9/1/2004	2	WHOLESAI	601	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2007	AURORA	IL	60505	43	6/14/2004	0	S		36	36	89.81	8/1/2007	C	N	WHOLESAL	89.93	135708.69	9/1/2004	2	WHOLESAI	589	0	3Y					0	0	0	0	0
	BELTON	SC	29627	27	6/14/2004	0	Z				75.92		C	N	WHOLESAL	76.39	54831.7	9/1/2004	0	WHOLESAI	708	0	FX					0	0	0	0	0
	PITTSBURC	PA	15227	45	6/30/2004	0	L				89.91		C	Y	WHOLESAL	90	93600	9/1/2004	0	WHOLESAI	560	0	FX	36	6/1/2007		9	3	0	0	0	0
7/1/2006	LYNN	MA	1905	43	6/28/2004	208500	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	166663.27	9/1/2004	2	WHOLESAI	663	41700	2Y	24	6/1/2008		2	0	0	0	0	0
7/1/2008	RIVIERA BE	FL	33404	46	6/10/2004	0	S		24	24	78.22	8/1/2006	C	Y	WHOLESAL	78.32	72452.62	9/1/2004	2	WHOLESAI	599	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2006	OLMSTED I	OH	44138	38	6/14/2004	0	S		24	24	78.9	8/1/2006	C	Y	WHOLESAL	78.97	116941.84	9/1/2004	2	WHOLESAI	582	0	2Y	36	6/1/2007		8	4	0	0	0	0
7/1/2006	NORWALK	CA	90650	45	6/16/2004	0	S		24	24	74.82	8/1/2006	C	Y	WHOLESAL	74.92	244807.57	9/1/2004	2	WHOLESAI	526	0	2Y	24	6/1/2006	STD		3	4	0	0	0
7/1/2007	INDIANAPC	IN	46208	32	6/9/2004	80000	Z		36	36	84.88	8/1/2007	C	Y	WHOLESAL	85	67942.59	9/1/2004	2	WHOLESAI	683	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	INDIANAPC	IN	46226	2	6/28/2004	0	S		24	24	89.92	8/1/2006	C	Y	WHOLESAL	70	63665.2	9/1/2004	2	WHOLESAI	564	0	2Y	24	6/1/2008	STD		3	0	0	0	0
7/1/2007	VENTURA	CA	93001	38	6/14/2004	0	S		36	36	89.85	8/1/2007	J	Y	WHOLESAL	90	450000	9/1/2004	2	WHOLESAI	847	0	3Y	36	6/1/2007	STD		1	0	0	0	0
	CHICAGO	IL	60628	23	7/12/2004	0	S				82.83		C	N	WHOLESAL	82.87	64000	9/1/2004	0	WHOLESAI	532	0	FX					1	0	0	0	0
7/1/2007	MECHANIC	MD	20659	25	6/9/2004	0	Z		36	36	89.87	8/1/2007	C	N	WHOLESAL	90	159187.56	9/1/2004	2	WHOLESAI	558	0	3Y					3	0	0	0	0
7/1/2007	HOLLYWOX	FL	33025	36	6/24/2004	0	S		36	36	84.87	8/1/2007	C	Y	WHOLESAL	85	159800	9/1/2004	2	WHOLESAI	634	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MARGATE	FL	33063	41	6/9/2004	205000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	184500	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2008	JOHNSTON	IA	50131	35	6/18/2004	0	S		24	24	94.86	8/1/2008	C	N	WHOLESAL	95	135850	9/1/2004	2	WHOLESAI	690	0	2Y					1	0	0	0	0
7/1/2006	ONTARIO	CA	91764	49	6/17/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	218400	9/1/2004	2	WHOLESAI	513	0	2Y	36	6/1/2007	STD		1	0	1	0	0
7/1/2006	BLOOMFIEI	NJ	7003	45	6/17/2004	295000	S		24	24	94.88	8/1/2006	C	N	WHOLESAL	95	280250	9/1/2004	2	WHOLESAI	642	0	2Y					1	0	0	0	0
7/1/2006	KENNEWIC	WA	99337	36	6/24/2004	142500	L		24	24	99.88	8/1/2008	C	Y	WHOLESAL	100	142400.79	9/1/2004	2	WHOLESAI	670	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2008	ROSEVILLE	MI	48068	17	6/22/2004	102000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	91727.03	9/1/2004	2	WHOLESAI	654	0	2Y	24	6/1/2006		3	0	0	0	0	0
7/1/2006	SAN DIEGC	CA	92113	41	6/16/2004	0	S		24	24	73.74	8/1/2006	C	Y	WHOLESAL	73.89	265727.5	9/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SAINT LOU	MO	63138	54	6/29/2004	0	Z		24	24	69.95	8/1/2006	C	Y	WHOLESAL	70	62300	9/1/2004	2	WHOLESAI	543	0	2Y	24	6/1/2006	5B		0	0	0	1	0
7/1/2006	SAINT LOU	MO	63136	41	6/21/2004	75000	S		24	24	84.86	8/1/2008	C	Y	WHOLESAL	95	83697.22	9/1/2004	2	WHOLESAI	601	7500	2Y	24	6/1/2006	5B		0	0	0	0	0
7/1/2006	GARLAND	TX	75043	42	6/15/2004	125000	S		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	106168.41	9/1/2004	2	WHOLESAI	583	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2008	PORT ST. L	FL	34953	44	6/29/2004	155000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	123907.97	9/1/2004	2	WHOLESAI	653	31000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	PINCKNEY	MI	48169	41	6/28/2004	75000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	67500	9/1/2004	2	WHOLESAI	726	0	2Y	24	6/1/2006		3	0	0	0	0	0
7/1/2006	MILWAUKE	WI	53212	40	6/30/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	169200	9/1/2004	2	WHOLESAI	648	0	2Y	24	6/1/2006		11	1	0	0	0	0
7/1/2006	CLINTON T	MI	48038	31	6/28/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	134100	9/1/2004	2	WHOLESAI	582	0	2Y	36	6/1/2007		3	0	0	0	0	0
	PORT ST. L	FL	34953	44	6/29/2004	155000	S				19.99		C	N	WHOLESAL	100	30990.31	9/1/2004	0	WHOLESAI	653	124000	FX					0	0	0	0	0
7/1/2006	O FALLON	MO	63366	23	8/11/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAL	95	128139.58	9/1/2004	2	WHOLESAI	602	0	2Y	36	6/1/2007	5B		0	0	0	0	0
7/1/2006	CONNERSV	IN	47331	46	6/21/2004	0	Z		24	24	69.92	8/1/2006	C	Y	WHOLESAL	70	65763.68	9/1/2004	2	WHOLESAI	526	0	2Y	24	6/1/2006	STD		2	0	0	0	0
8/1/2007	HAPEVILLE	GA	30354	29	7/6/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAI	654	0	3Y	24	7/1/2006		15	0	0	0	0	0
7/1/2008	MIRAMAR	FL	33025	38	6/7/2004	167000	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	133478.04	9/1/2004	2	WHOLESAI	689	33400	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2007	NORTH BEI	NJ	7047	33	6/15/2004	460000	S		36	36	99.87	8/1/2007	J	N	WHOLESAL	100	459708.67	9/1/2004	2	WHOLESAI	766	0	3Y					0	0	0	0	0
7/1/2007	SUNRISE	FL	33313	50	6/23/2004	0	Z		36	36	84.86	8/1/2007	C	Y	WHOLESAL	85	50150	9/1/2004	2	WHOLESAI	665	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	MIAMI	FL	33147	38	6/15/2004	136000	L				19.99		C	N	WHOLESAL	100	27200	9/1/2004	0	WHOLESAI	619	108800	FX					3	0	0	0	0
7/1/2006	MURRIETA	CA	92562	50	6/17/2004	0	S		24	24	89.88	8/1/2006	J	N	WHOLESAL	90	405000	9/1/2004	2	WHOLESAI	678	0	2Y					1	0	0	0	0
8/1/2007	CRANSTON	RI	2920	31	7/6/2004	0	Z		36	36	83.48	9/1/2007	C	Y	WHOLESAL	83.57	166300	9/1/2004	2	WHOLESAI	663	0	3Y	12	7/1/2005	10B		1	0	0	0	0
	TROY	NY	12182	33	7/30/2004	0	Z				71.61		C	Y	WHOLESAL	71.67	86000	9/1/2004	0	WHOLESAI	683	0	FX	12	7/1/2005		6	0	0	0	0	0
8/1/2006	JACKSONV	FL	32208	44	7/13/2004	124000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	111600	9/1/2004	2	WHOLESAI	582	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2007	PENDLETO	IN	46064	27	6/17/2004	0	S		36	36	88.74	8/1/2007	C	Y	WHOLESAL	88.89	151675.41	9/1/2004	2	WHOLESAI	629	0	3Y	36	6/1/2007	STD		2	0	0	0	0
7/1/2008	MOUNT OR	OH	45154	48	6/22/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	164800	9/1/2004	2	WHOLESAI	514	0	2Y	36	6/1/2007		8	0	5	0	0	0
7/1/2007	FAIRVIEW I	IL	62208	36	6/16/2004	82297	S		36	36	94.87	8/1/2007	C	N	WHOLESAL	95	78130.59	9/1/2004	2	WHOLESAI	654	0	3Y					0	0	0	0	0
	HOLLAND	MA	1521	43	7/6/2004	0	Z				84.94		C	Y	WHOLESAL	85	119000	9/1/2004	0	WHOLESAI	554	0	FX	36	7/1/2007		2	0	0	0	0	0
7/1/2007	GREENVILI	ME	4442	39	6/18/2004	0	S		36	36	94.85	8/1/2007	C	N	WHOLESAL	95	101569.91	9/1/2004	2	WHOLESAI	687	0	3Y					0	0	0	0	0
7/1/2006	WELLINGTI	FL	33414	49	6/18/2004	0	S		24	24	79.89	8/1/2006	J	Y	WHOLESAL	80	460000	9/1/2004	2	WHOLESAI	567	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2006	PHOENIX	AZ	85031	15	6/25/2004	0	S		24	24	89.83	8/1/2006	C	Y	WHOLESAL	90	110700	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2008	STD		0	0	0	0	0
	HUBER HEI	OH	45424	38	6/15/2004	0	Z				78.85		C	Y	WHOLESAL	78.95	74953.62	9/1/2004	0	WHOLESAI	616	0	FX	36	6/1/2007		8	0	0	0	0	0
7/1/2006	NEW RICHI	WI	54017	48	6/18/2004	148900	S		24	24	89.84	8/1/2006	C	N	WHOLESAL	95	133955	9/1/2004	2	WHOLESAI	570	7500	2Y					0	0	0	0	0
7/1/2006	DETROIT	MI	48227	43	6/9/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	83229.4	9/1/2004	2	WHOLESAI	569	0	2Y	24	6/1/2008		3	0	0	0	0	0
	NOBLESVIL	IN	46060	30	6/30/2004	56000	S				89.2		C	Y	WHOLESAL	94.64	49975.66	9/1/2004	0	WHOLESAI	615	3000	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2008	VINEYARD	MA	2568	41	6/29/2004	225000	L		24	24	84.87	8/1/2008	C	Y	WHOLESAL	85	191250	9/1/2004	2	WHOLESAI	606	0	2Y	36	6/1/2007		2	0	0	0	0	0
7/1/2006	REDMOND	OR	97756	47	7/26/2004	0	Z		24	24	79.8	8/1/2006	C	Y	FLOW	80	219060.22	9/1/2004	2	CORRESPC	560	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2008	NORTH LA	NV	89032	50	6/28/2004	0	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	142200	9/1/2004	2	WHOLESAI	600	0	2Y	24	6/1/2008	STD		1	0	0	0	0
	MADERA	CA	93637	14	8/30/2004	210000	Z				89.87		C	Y	WHOLESAL	90	189000	9/1/2004	0	WHOLESAI	671	0	FX	36	6/1/2007	STD		0	0	0	0	0
	ROCKPORT	TX	78382	47	6/23/2004	0	S				77.39		C	Y	WHOLESAL	77.5	123909.79	9/1/2004	0	WHOLESAI	727	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2008	OAK PARK	MI	48237	39	6/9/2004	0	S		24	24	74.9	8/1/2008	C	Y	WHOLESAL	75	97414.43	9/1/2004	2	WHOLESAI	554	0	2Y	24	6/1/2006		3	3	0	0	0	0
7/1/2008	ROCKLEDG	FL	32955	40	6/29/2004	0	L		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	108800	9/1/2004	2	WHOLESAI	541	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	SOUTH BEI	IN	46616	48	6/11/2004	56000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	50366.86	9/1/2004	2	WHOLESAI	658	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	COTTAGE (	MN	55106	50	6/29/2004	222000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	199639.43	9/1/2004	2	WHOLESAI	615	0	2Y	24	6/1/2008		13	0	0	0	0	0
	KIHEI	HI	98753	46	7/7/2004	0	S				84.64		C	Y	WHOLESAL	84.8	290000	9/1/2004	0	WHOLESAI	658	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2006	PHELAN	CA	92371	30	8/21/2004	0	Z		24	24	74.12	8/1/2006	C	Y	WHOLESAL	74.25	148368.34	9/1/2004	2	WHOLESAI	656	0	2Y	24	6/1/2008	STD		0	0	0	0	0
7/1/2006	PLANT CIT	FL	33563	17	6/23/2004	0	S		24	24	88.11	8/1/2006	C	Y	WHOLESAL	88.24	105000	9/1/2004	2	WHOLESAI	630	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	KATY	TX	77450	43	6/9/2004	0	Z		36	36	89.84	8/1/2007	C	Y	WHOLESAL	90	153000	9/1/2004	2	WHOLESAI	571	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	CHICAGO	IL	60637	38	6/9/2004	300000	S				79.91		C	N	WHOLESAL	95	240000	9/1/2004	0	WHOLESAI	688	45000	FX					0	0	0	0	0
7/1/2007	SOUTH BEI	IN	46601	32	6/4/2004	56000	S		36	36	89.88	8/1/2007	C	Y	WHOLESAL	90	50367.36	9/1/2004	2	WHOLESAI	722	0	3Y	36	6/1/2007	STD		0	0	0	0	0
8/1/2006	CRANSTON	RI	2910	46	7/30/2004	227000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	204300	9/1/2004	2	WHOLESAI	618	0	2Y	12	7/1/2005	10B		0	0	0	0	0
7/1/2006	KANSAS CI	KS	66103	44	8/8/2004	124500	Z		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	111977.81	9/1/2004	2	WHOLESAI	627	0	2Y					0	0	0	0	0
7/1/2008	PERRIS	CA	92570	39	6/30/2004	0	L		24	24	74.72	8/1/2006	C	Y	WHOLESAL	74.83	108500	9/1/2004	2	WHOLESAI	579	0	2Y	24	6/1/2008	STD		0	0	0	0	0

| | | |

7/1/2007	SOUTH BEI	IN	46616	46	6/8/2004	58000	Z		38	38	86.77	8/1/2007	C	Y	WHOLESAL	86.9	50400	9/1/2004	2	WHOLESAL	709	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	BAY CITY	MI	48706	29	6/28/2004	0	Z		38	38	76.68	8/1/2007	C	Y	WHOLESAL	76.82	115897.15	9/1/2004	2	WHOLESAL	627	0	3Y	36	6/1/2007		3	0	0	0	0	0
7/1/2006	SAHUARITA	AZ	85629	42	6/29/2004	201919	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	181727	9/1/2004	2	WHOLESAL	590	0	2Y	24	6/1/2006	STD		1	0	0	0	0
7/1/2007	CONWAY	SC	29527	39	6/25/2004	90000	Z		36	36	84.67	8/1/2007	C	N	WHOLESAL	95	76500	9/1/2004	2	WHOLESAL	645	9000	3Y					0	0	0	0	0
	PLUMSTEA	PA	18901	34	6/22/2004	275000	S				74.9		C	Y	WHOLESAL	75	206250	9/1/2004	0	WHOLESAL	565	0	FX	36	6/1/2007		9	0	0	0	0	0
7/1/2006	OMAHA	NE	68137	37	6/25/2004	149950	S		24	24	79.83	8/1/2006	C	Y	WHOLESAL	100	119835.94	9/1/2004	2	WHOLESAL	633	29990	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SAN JOSE	CA	95121	39	6/30/2004	0	S		24	24	84.89	8/1/2006	J	Y	WHOLESAL	85	493000	9/1/2004	2	WHOLESAL	581	0	2Y	24	6/1/2006	STD		2	0	0	0	0
	BOW	WA	98232	24	6/14/2004	0	Z				84.88		C	N	WHOLESAL	85	176677.71	9/1/2004	0	WHOLESAL	692	0	FX					0	0	0	0	0
7/1/2007	MONTGOM	MD	20886	49	6/22/2004	0	S		36	36	84.86	8/1/2007	C	N	WHOLESAL	95	265800.6	9/1/2004	2	WHOLESAL	655	0	3Y					0	0	0	0	0
7/1/2006	SAN JOSE	CA	95111	43	6/9/2004	472000	S		24	24	79.83	8/1/2006	J	Y	WHOLESAL	100	377202	9/1/2004	2	WHOLESAL	688	94400	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MORENO V	CA	92555	13	6/17/2004	274940	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	80	219952	9/1/2004	2	WHOLESAL	709	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LYNN	MA	1902	35	6/28/2004	230000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	183838.86	9/1/2004	2	WHOLESAL	630	48000	2Y	24	6/1/2006		2	0	0	0	0	0
7/1/2006	WHITESTO	IN	46075	48	6/8/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	112433.92	9/1/2004	2	WHOLESAL	582	0	2Y	12	6/1/2005	STD		1	0	0	0	0
	ATHOL	MA	1331	23	6/15/2004	0	S				84.88		C	Y	WHOLESAL	85	136000	9/1/2004	0	WHOLESAL	580	0	FX	36	6/1/2007		2	0	0	0	0	0
7/1/2007	JEANNETTI	PA	15644	45	6/18/2004	0	S		36	36	94.86	8/1/2007	C	Y	WHOLESAL	95	141550	9/1/2004	2	WHOLESAL	674	0	3Y	36	6/1/2007		9	0	0	0	0	0
7/1/2006	RICHMONE	CA	94804	37	6/30/2004	0	S		24	24	91.81	8/1/2006	C	Y	WHOLESAL	91.94	284802.87	9/1/2004	2	WHOLESAL	638	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	RICHMONE	TX	77469	32	6/10/2004	0	Z				78.92		C	N	WHOLESAL	80	113600	9/1/2004	0	WHOLESAL	525	0	FX					1	0	0	0	0
	FLEETWOC	NC	28626	44	6/28/2004	0	Z				84.89		C	N	WHOLESAL	85	81631.78	9/1/2004	0	WHOLESAL	598	0	FX					0	0	0	0	0
7/1/2007	KISSIMMEE	FL	34747	35	6/17/2004	100990	S		36	36	94.85	8/1/2007	C	Y	WHOLESAL	84.96	95900	9/1/2004	2	WHOLESAL	635	0	3Y	12	6/1/2005	STD		0	0	0	0	0
7/1/2007	INDIANAPC	IN	46208	34	6/17/2004	110000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAL	90	99000	9/1/2004	2	WHOLESAL	658	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	FT. PIERCE	FL	34951	21	6/9/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	215707.69	9/1/2004	2	WHOLESAL	747	0	2Y	24	6/1/2006	STD		1	0	0	0	0
7/1/2006	SOUTH BEI	IN	46628	44	6/8/2004	62000	S		24	24	84.92	8/1/2006	C	Y	WHOLESAL	85	52700	9/1/2004	2	WHOLESAL	550	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	HOUSTON	TX	77015	39	6/8/2004	93000	S		24	24	99.9	8/1/2006	C	Y	WHOLESAL	100	93000	9/1/2004	2	WHOLESAL	734	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	THORNTON	CO	80229	47	6/25/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAL	95	183350	9/1/2004	2	WHOLESAL	629	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	HOUSTON	TX	77033	46	6/16/2004	0	S		36	36	84.92	8/1/2007	C	Y	WHOLESAL	85	93750	9/1/2004	2	WHOLESAL	570	0	3Y	36	6/1/2007	STD		3	0	0	0	0
8/1/2006	BAYTOWN	TX	77521	25	7/9/2004	112900	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	101610	9/1/2004	2	WHOLESAL	585	0	2Y	24	7/1/2008	STD		1	0	0	0	0
	CLEVELAN	OH	44110	39	6/18/2004	0	Z				89.87		C	N	WHOLESAL	90	75546.84	9/1/2004	0	WHOLESAL	555	0	FX					0	0	0	0	0
7/1/2006	PAOLI	IN	47454	45	6/25/2004	0	Z		24	24	84.91	8/1/2006	C	Y	WHOLESAL	85	60350	9/1/2004	2	WHOLESAL	549	0	2Y	24	6/1/2006	STD		3	0	0	0	0
7/1/2006	PELHAM	AL	35124	45	6/11/2004	132000	S		24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	105600	9/1/2004	2	WHOLESAL	663	26400	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	LANSING	MI	48910	44	7/15/2004	179900	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	143920	9/1/2004	2	WHOLESAL	628	35980	2Y	24	7/1/2006		3	0	0	0	0	0
7/1/2006	SANTA ANA	CA	92707	47	6/10/2004	0	S		24	24	88.44	8/1/2006	C	Y	WHOLESAL	88.64	292179.62	9/1/2004	2	WHOLESAL	712	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MANTECA	CA	95337	36	6/17/2004	0	S		24	24	84.84	8/1/2006	C	Y	WHOLESAL	85	322689.96	9/1/2004	2	WHOLESAL	588	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SACRAMEN	CA	95627	32	6/29/2004	250000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	200000	9/1/2004	2	WHOLESAL	689	50000	2Y	24	6/1/2006	STD		0	0	0	0	0
	POCATELL	ID	83204	28	6/29/2004	68500	S				89.88		C	Y	WHOLESAL	90	61160.97	9/1/2004	0	WHOLESAL	711	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	SACRAMEN	CA	95822	51	6/16/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAL	75	142416.3	9/1/2004	2	WHOLESAL	500	0	2Y	24	6/1/2006	STD		0	2	0	0	0
7/1/2007	SAINT CLA	MI	48082	39	6/30/2004	135000	S		36	36	79.93	8/1/2007	C	Y	WHOLESAL	94.15	107950.67	9/1/2004	2	WHOLESAL	545	19100	3Y	36	6/1/2007		3	0	0	0	0	0
	FRESNO	CA	93721	5	6/22/2004	0	Z				89.88		C	Y	WHOLESAL	90	121417.84	9/1/2004	0	WHOLESAL	679	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	WEST SAC	CA	95605	33	6/11/2004	0	S		24	24	94.82	8/1/2006	C	Y	WHOLESAL	95	185079.25	9/1/2004	2	WHOLESAL	674	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	CLARKSTO	GA	30021	36	6/14/2004	0	S		36	36	89.85	8/1/2007	C	N	WHOLESAL	90	113400	9/1/2004	2	WHOLESAL	657	0	3Y					0	0	0	0	0
7/1/2006	EMMITSBU	MD	21727	42	6/18/2004	315000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	283057.24	9/1/2004	2	WHOLESAL	600	0	2Y					0	0	0	0	0
	NORTH VEI	IN	47265	50	6/18/2004	0	Z				83.93		C	Y	WHOLESAL	84.07	76500	9/1/2004	0	WHOLESAL	731	0	FX	36	6/1/2007	STD		0	0	0	0	0
8/1/2006	EAST PEOI	IL	61611	34	7/16/2004	0	Z		24	24	79.96	9/1/2006	C	N	WHOLESAL	80	65600	9/1/2004	2	WHOLESAL	539	0	2Y					0	0	1	0	0
7/1/2007	SPRINGFIE	IL	62704	37	6/18/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	54863.08	9/1/2004	2	WHOLESAL	598	0	3Y					0	0	0	0	0
	NEW ORLE	LA	70124	48	6/28/2004	0	S				83.04		C	Y	WHOLESAL	83.16	246818.51	9/1/2004	0	WHOLESAL	569	0	FX	36	6/1/2007		4	0	0	0	0	0
7/1/2006	ESCONDID	CA	92027	45	6/29/2004	277500	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	246832.58	9/1/2004	2	WHOLESAL	602	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SIDNEY	OH	45365	50	6/18/2004	135000	Z		24	24	89.91	8/1/2006	C	Y	WHOLESAL	95	121437.67	9/1/2004	2	WHOLESAL	570	6750	2Y	36	6/1/2007		8	0	0	0	0	0
7/1/2006	ENGLEWO	FL	34224	47	6/17/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	120624.59	9/1/2004	2	WHOLESAL	522	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	OMAHA	NE	68107	42	6/8/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	75952.45	9/1/2004	2	WHOLESAL	642	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	ORLANDO	FL	32825	22	6/25/2004	125000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	112433.23	9/1/2004	2	WHOLESAL	681	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	VICTORVIL	CA	92392	12	6/28/2004	0	Z		24	24	79.43	8/1/2006	C	Y	WHOLESAL	79.59	195000	9/1/2004	2	WHOLESAL	632	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	PHOENIX	AZ	85021	43	6/10/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAL	95	103550	9/1/2004	2	WHOLESAL	651	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	ROUND LA	IL	60073	42	6/25/2004	204500	S		36	36	89.86	8/1/2007	C	N	WHOLESAL	90	183928.99	9/1/2004	2	WHOLESAL	658	0	3Y					0	0	0	0	0
7/1/2006	NEWARK	DE	19713	31	6/28/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	156750	9/1/2004	2	WHOLESAL	611	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	FORT LAUI	FL	33311	33	6/18/2004	75000	S		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	67500	9/1/2004	2	WHOLESAL	661	0	2Y					0	0	0	0	0
7/1/2006	BIRMINGH	AL	35210	17	6/16/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	94933.62	9/1/2004	2	WHOLESAL	681	0	2Y	24	6/1/2006	STD		0	0	0	0	0
	EAST HADI	CT	6415	43	6/15/2004	0	Z				78.74		C	Y	WHOLESAL	78.89	141834.68	9/1/2004	0	WHOLESAL	632	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	MIDDLEBUI	CT	6762	47	6/17/2004	0	S		36	36	89.84	8/1/2007	C	Y	WHOLESAL	90	256268.12	9/1/2004	2	WHOLESAL	672	0	3Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MIAMI	FL	33033	22	6/15/2004	204900	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	184410	9/1/2004	2	WHOLESAL	553	0	2Y					0	0	0	0	0
	CLEVELAN	OH	44105	49	6/15/2004	0	Z				94.87		C	N	WHOLESAL	95	78850	9/1/2004	0	WHOLESAL	565	0	FX					0	0	0	0	0
7/1/2007	COMPTON	CA	90221	45	6/16/2004	180000	Z		36	36	94.9	8/1/2007	C	Y	WHOLESAL	95	170911.34	9/1/2004	2	WHOLESAL	572	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MELBOURI	FL	32901	47	6/29/2004	102000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	91729.8	9/1/2004	2	WHOLESAL	602	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89120	39	6/25/2004	139900	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	111838.1	9/1/2004	2	WHOLESAL	677	27980	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MIRAMAR	FL	33029	34	6/21/2004	245000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	196000	9/1/2004	2	WHOLESAL	673	49000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MIAMI	FL	33193	48	6/30/2004	202400	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	161478.86	9/1/2004	2	WHOLESAL	632	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	LARGO	FL	33777	49	6/25/2004	123955	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	111479.46	9/1/2004	2	WHOLESAL	745	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	CHATTANO	TN	37411	36	6/30/2004	63500	Z		24	24	89.16	8/1/2006	C	Y	WHOLESAL	89.29	56700	9/1/2004	2	WHOLESAL	648	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	DETROIT	MI	48219	37	6/23/2004	0	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	573	0	2Y	24	6/1/2006		3	0	1	0	0	0
7/1/2006	HARRISON	MI	48625	35	6/28/2004	0	Z		24	24	79.51	8/1/2006	C	Y	WHOLESAL	79.61	81949.29	9/1/2004	2	WHOLESAL	563	0	2Y	24	6/1/2006		3	0	0	0	0	0
7/1/2006	CHICAGO	IL	60656	38	6/25/2004	172000	S		24	24	94.85	8/1/2006	C	N	WHOLESAL	95	163269.97	9/1/2004	2	WHOLESAL	714	0	2Y					0	0	0	0	0
7/1/2006	ROCKFORI	IL	61108	19	6/25/2004	95550	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	95	85995	9/1/2004	2	WHOLESAL	688	4775	2Y					0	0	0	0	0
7/1/2007	MIAMI	FL	33188	43	6/9/2004	154400	Z		36	36	89.88	8/1/2007	C	Y	WHOLESAL	90	138865.81	9/1/2004	2	WHOLESAL	654	0	3Y	36	6/1/2007	STD		0	0	0	0	0
	NORTH PO	FL	34286	55	6/29/2004	0	S				53.33		C	Y	WHOLESAL	53.41	156371.72	9/1/2004	0	WHOLESAL	620	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	NORTHFIEI	OH	44067	32	6/25/2004	0	Z		24	24	89.82	8/1/2006	C	Y	WHOLESAL	90	161841.78	9/1/2004	2	WHOLESAL	643	0	2Y	24	6/1/2006		8	0	0	0	0	0
7/1/2006	HOMESTEA	FL	33030	32	6/30/2004	148000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	133200	9/1/2004	2	WHOLESAL	702	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	POCATELL	ID	83204	29	6/28/2004	87500	S				89.88		C	Y	WHOLESAL	90	78699.78	9/1/2004	0	WHOLESAL	711	0	FX	36	6/1/2007	STD		0	0	0	0	0
	POCATELL	ID	83201	28	6/28/2004	78900	S				89.88		C	Y	WHOLESAL	90	71864.14	9/1/2004	0	WHOLESAL	711	0	FX	36	6/1/2007	STD		0	0	0	0	0
	PALMDALE	CA	93552	18	6/15/2004	298000	Z				89.86		C	Y	WHOLESAL	90	268200	9/1/2004	0	WHOLESAL	672	0	FX	36	6/1/2007	STD		0	0	0	0	0

| | | |

7/1/2007	MIDDLETO	CT	6457	45	6/25/2004	220000	S		36	36	89.85	8/1/2007	C	Y	WHOLESAI	90	197831.18	9/1/2004	2	WHOLESAI	642	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	TRINITY	NC	27370	49	6/22/2004	95000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	85447.12	9/1/2004	2	WHOLESAI	649	0	3Y					0	0	0	0
7/1/2007	CHICAGO	IL	60609	39	6/11/2004	374900	S		36	36	94.89	8/1/2007	J	N	WHOLESAI	95	356155	9/1/2004	2	WHOLESAI	613	0	3Y					0	0	0	0
7/1/2006	CHICAGO	IL	60630	47	6/23/2004	317000	S		24	24	94.89	8/1/2006	C	N	WHOLESAI	95	301150	9/1/2004	2	WHOLESAI	637	0	2Y					0	0	0	0
7/1/2006	GRANITE C	IL	62040	43	6/15/2004	84000	S		24	24	79.89	8/1/2006	C	N	WHOLESAI	95	67200	9/1/2004	2	WHOLESAI	596	12600	2Y					0	0	0	0
7/1/2007	ODESSA	FL	33556	24	6/0/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	179881.65	9/1/2004	2	WHOLESAI	767	0	3Y					0	0	0	0
7/1/2006	MERIDEN	CT	6450	38	6/5/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	112500	9/1/2004	2	WHOLESAI	628	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	WATERFOI	MI	48327	39	7/8/2004	0	S		24	24	79.7	9/1/2006	C	Y	WHOLESAI	79.78	201000	9/1/2004	2	WHOLESAI	602	0	2Y	24	7/1/2006		3	0	0	0	0
7/1/2006	WASHINGT	IL	61571	50	6/29/2004	0	Z		24	24	84.89	8/1/2006	C	N	WHOLESAI	85	76452.69	9/1/2004	2	WHOLESAI	522	0	2Y					0	1	0	0
7/1/2006	BILOXI	MS	39532	42	6/22/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	194821.95	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2006		4	0	0	0	0
7/1/2006	HILLSBOR(	OH	45133	29	6/28/2004	0	Z		24	24	74.67	8/1/2006	C	Y	WHOLESAI	75	89923.28	9/1/2004	2	WHOLESAI	585	0	2Y	24	6/1/2006		8	0	0	0	0
	LOS ANGEI	CA	91331	29	7/13/2004	0	S				89.93		C	Y	WHOLESAI	90	191700	9/1/2004	0	WHOLESAI	574	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2007	ATHENS	GA	30605	34	6/25/2004	62000	S		36	36	84.91	8/1/2007	C	Y	WHOLESAI	95	52700	9/1/2004	2	WHOLESAI	552	6200	3Y	24	6/1/2006		15	0	0	0	0
7/1/2006	WESTBUR	NY	11590	28	6/28/2004	0	S		24	24	87.25	8/1/2006	C	N	WHOLESAI	87.38	277000	9/1/2004	2	WHOLESAI	587	0	2Y					0	0	0	0
7/1/2006	CRETE	IL	60417	38	6/30/2004	185000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	148400.15	9/1/2004	2	WHOLESAI	593	0	2Y					0	0	0	0
	PHOENIX	AZ	85037	49	6/30/2004	0	S				89.6		C	Y	WHOLESAI	90.18	124450	9/1/2004	0	WHOLESAI	621	0	FX	36	6/1/2007	STD		0	0	0	0
	CLEVELAN	OH	44103	30	6/10/2004	79000	S				94.85		C	N	WHOLESAI	95	74931.53	9/1/2004	0	WHOLESAI	661	0	FX					0	0	0	0
7/1/2006	SPRING	TX	77373	27	6/14/2004	85000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	80750	9/1/2004	2	WHOLESAI	524	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	JOPLIN	MO	64804	36	6/25/2004	0	Z		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	82170	9/1/2004	2	WHOLESAI	526	0	2Y	24	6/1/2006	SB		0	0	0	0
6/1/2006	ARLINGTOI	TX	76014	49	6/7/2004	90900	S		24	24	94.85	7/1/2006	C	Y	WHOLESAI	95	86262.25	9/1/2004	2	WHOLESAI	615	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	PHILADELF	PA	19153	25	6/24/2004	65900	S		24	24	94.79	8/1/2006	C	Y	WHOLESAI	95	62520.2	9/1/2004	2	WHOLESAI	724	0	2Y	36	6/1/2007		9	0	0	0	0
7/1/2006	THORNTOI	CO	80229	38	6/15/2004	0	L		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	155571.1	9/1/2004	2	WHOLESAI	656	0	2Y	36	6/1/2007	STD		0	0	0	0
	SPRINGFIE	IL	62702	38	6/29/2004	0	L				88.71		C	N	WHOLESAI	88.82	67460.35	9/1/2004	0	WHOLESAI	610	0	FX					0	0	0	0
7/1/2006	BERWYN	IL	60402	46	6/16/2004	0	Z		24	24	89.9	8/1/2006	C	N	WHOLESAI	90	198000	9/1/2004	2	WHOLESAI	546	0	2Y					1	0	0	0
7/1/2006	INDIANAPC	IN	46201	45	6/22/2004	80000	S		24	24	84.91	8/1/2006	C	Y	WHOLESAI	95	68000	9/1/2004	2	WHOLESAI	561	8000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HARVEY	LA	70058	48	6/8/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	113333.04	9/1/2004	2	WHOLESAI	549	0	2Y	24	6/1/2006		4	3	0	0	0
7/1/2007	ARLINGTOI	TX	76018	38	6/21/2004	0	L		36	36	74.91	8/1/2007	C	N	WHOLESAI	75	84000	9/1/2004	2	WHOLESAI	543	0	3Y					0	0	1	0
7/1/2006	SHELBY TC	MI	48315	42	6/9/2004	0	S		24	24	94.86	8/1/2006	J	Y	WHOLESAI	95	389500	9/1/2004	2	WHOLESAI	709	0	2Y	24	6/1/2006		3	0	0	0	0
7/1/2007	INDIANAPC	IN	46205	31	6/16/2004	120000	Z		36	36	89.84	8/1/2007	C	Y	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	738	0	3Y	36	6/1/2007	STD		0	0	0	0
	PERRIS	CA	92571	31	6/30/2004	0	S				84.77		C	Y	WHOLESAI	84.88	132885.49	9/1/2004	0	WHOLESAI	563	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	TORRANCE	CA	90501	51	6/18/2004	0	S		24	24	83.54	8/1/2006	C	Y	WHOLESAI	83.82	424711.93	9/1/2004	2	WHOLESAI	565	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CHICAGO	IL	60817	43	6/9/2004	285000	Z		24	24	84.85	8/1/2006	C	N	WHOLESAI	85	225024.91	9/1/2004	2	WHOLESAI	668	0	2Y					0	0	0	0
7/1/2007	BARDSTOV	KY	40004	42	6/16/2004	0	Z		36	36	74.91	8/1/2007	C	Y	WHOLESAI	75	94500	9/1/2004	2	WHOLESAI	518	0	3Y	36	6/1/2007	STD		0	2	0	0
7/1/2006	DALY CITY	CA	94014	37	6/22/2004	0	S		24	24	78.9	8/1/2006	J	Y	WHOLESAI	79.03	469598.34	9/1/2004	2	WHOLESAI	552	0	2Y	24	6/1/2006	STD		3	0	0	0
7/1/2006	KELSO	WA	98626	39	6/30/2004	75000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	95	67500	9/1/2004	2	WHOLESAI	604	3750	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	SACRAMEI	CA	95823	47	6/21/2004	0	S		36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	284523.41	9/1/2004	2	WHOLESAI	638	0	3Y	36	6/1/2007	STD		1	0	0	0
7/1/2007	GREENWO	IN	46143	45	6/18/2004	190000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	726	0	3Y	36	6/1/2007	STD		0	0	0	0
	CLEVELAN	OH	44120	45	7/2/2004	88000	S				94.85		C	N	WHOLESAI	95	83600	9/1/2004	0	WHOLESAI	697	0	FX					0	0	0	0
7/1/2007	WARRENVI	IL	60555	39	6/21/2004	0	S		36	36	82.71	8/1/2007	C	N	WHOLESAI	82.86	115898.15	9/1/2004	2	WHOLESAI	680	0	3Y					0	0	0	0
7/1/2007	ALSIP	IL	60803	33	6/17/2004	160000	S		36	36	89.86	8/1/2007	C	N	WHOLESAI	90	143889.88	9/1/2004	2	WHOLESAI	650	0	3Y					0	0	0	0
	CLEVELAN	OH	44110	50	6/29/2004	0	Z				79.88		C	N	WHOLESAI	80	76000	9/1/2004	0	WHOLESAI	521	0	FX					1	0	0	0
7/1/2006	BURLINGT(	WA	98233	44	6/30/2004	158000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	127200	9/1/2004	2	WHOLESAI	644	31800	2Y	24	6/1/2006	STD		0	0	0	0
	CENTRAL F	OR	97502	32	6/9/2004	0	Z				84.69		C	Y	WHOLESAI	84.89	152570.99	9/1/2004	0	WHOLESAI	600	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2008	LOUISVILLI	KY	40229	45	6/11/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	75200	9/1/2004	2	WHOLESAI	612	0	2Y	24	6/1/2006	STD		4	0	0	0
	HAIKU	HI	96708	45	6/16/2004	0	S				75.28		C	Y	WHOLESAI	75.38	490000	9/1/2004	0	WHOLESAI	634	0	FX	36	6/1/2007	STD		2	0	0	0
7/1/2006	PHOENIX	AZ	85006	42	6/14/2004	0	S		24	24	82.87	8/1/2006	C	Y	WHOLESAI	83	99600	9/1/2004	2	WHOLESAI	588	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	GLENDALE	AZ	85303	46	6/11/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	199500	9/1/2004	2	WHOLESAI	745	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	RANCHO C	CA	91730	46	6/25/2004	0	S		24	24	74.91	8/1/2008	J	Y	WHOLESAI	75	419740.28	9/1/2004	2	WHOLESAI	535	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2008	FISHERS	IN	46038	29	6/16/2004	0	S		24	24	91.53	8/1/2006	C	Y	WHOLESAI	91.71	187818.15	9/1/2004	2	WHOLESAI	747	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2008	EUGENE	OR	97404	31	6/30/2004	120000	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAI	95	95931	9/1/2004	2	WHOLESAI	622	18000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	OGDEN	UT	84404	42	6/30/2004	113000	L		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	90400	9/1/2004	2	WHOLESAI	681	22600	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	PHOENIX	AZ	85024	33	6/16/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	105696.31	9/1/2004	2	WHOLESAI	517	0	2Y	24	6/1/2006	STD		0	0	1	0
7/1/2008	FRESNO	CA	93722	48	6/23/2004	250000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	199822.68	9/1/2004	2	WHOLESAI	669	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MANTECA	CA	95337	36	6/30/2004	0	Z		24	24	79.85	8/1/2006	J	Y	WHOLESAI	80	351672.4	9/1/2004	2	WHOLESAI	605	0	2Y	36	6/1/2007	STD		2	1	1	0
7/1/2006	GRAHAM	WA	98338	41	6/24/2004	197000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	157449.01	9/1/2004	2	WHOLESAI	672	39400	2Y	24	6/1/2006	STD		0	0	0	0
	BETHEL PA	PA	15102	50	7/12/2004	0	Z				84.62		C	Y	WHOLESAI	84.67	127000	9/1/2004	0	WHOLESAI	534	0	FX	36	7/1/2007		9	0	1	0	0
7/1/2006	RATHDRUI	ID	83858	47	6/30/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	102331.98	9/1/2004	2	WHOLESAI	550	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	CHANDLEF	AZ	85224	27	6/21/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	109568.31	9/1/2004	2	WHOLESAI	597	0	2Y	36	6/1/2007	STD		0	0	0	0
	GRAHAM	WA	98338	41	6/24/2004	197000	S				19.99		C	N	WHOLESAI	100	39397.55	9/1/2004	0	WHOLESAI	672	157600	FX					0	0	0	0
7/1/2007	CHANNAHC	IL	60410	37	6/21/2004	0	S		36	36	94.89	8/1/2007	C	N	WHOLESAI	95	204250	9/1/2004	2	WHOLESAI	604	0	3Y					2	0	0	0
	DOLTON	IL	60419	15	6/23/2004	0	S				94.87		C	N	WHOLESAI	95	131011.85	9/1/2004	0	WHOLESAI	629	0	FX					1	0	0	0
7/1/2006	LOS ANGEI	CA	90047	43	6/28/2004	385000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	345500	9/1/2004	2	WHOLESAI	683	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BROOKLYN	OH	44131	43	6/18/2004	0	S		24	24	68.26	8/1/2006	C	Y	WHOLESAI	69.33	122932.1	9/1/2004	2	WHOLESAI	561	0	2Y	36	6/1/2007		8	0	0	0	0
7/1/2008	SACRAMEI	CA	95823	34	6/23/2004	0	Z		24	24	69.93	8/1/2006	C	Y	WHOLESAI	70	150418.9	9/1/2004	2	WHOLESAI	550	0	2Y	24	6/1/2006	STD		8	9	2	1
7/1/2006	PHOENIX	AZ	85037	44	6/28/2004	0	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	97600	9/1/2004	2	WHOLESAI	650	24400	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	WALKERS\	MD	21793	32	6/29/2004	0	Z		36	36	79.86	8/1/2007	C	N	WHOLESAI	80	119895.66	9/1/2004	2	WHOLESAI	583	0	3Y					1	0	0	0
7/1/2008	HENDERSC	NV	89052	22	6/15/2004	255637	S		24	24	89.39	8/1/2008	C	N	WHOLESAI	89.5	228789	9/1/2004	2	WHOLESAI	653	0	2Y					0	0	0	0
7/1/2008	LANCASTE	CA	93536	28	6/14/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	308750	9/1/2004	2	WHOLESAI	661	0	2Y	24	6/1/2006	STD		0	0	0	0
	FREDERICI	MD	21703	50	6/24/2004	0	Z				84.53		C	N	WHOLESAI	84.69	271000	9/1/2004	0	WHOLESAI	589	0	FX					0	0	0	0
7/1/2008	CARSON C	NV	89701	37	6/29/2004	0	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	143880.79	9/1/2004	2	WHOLESAI	556	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	ZIMMERMA	MN	55398	16	6/24/2004	165000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	95	148407.22	9/1/2004	2	WHOLESAI	789	8250	2Y	24	6/1/2006		13	0	0	0	0
7/1/2006	TULSA	OK	74107	34	6/16/2004	0	S		24	24	88.91	8/1/2006	C	Y	WHOLESAI	90	52200	9/1/2004	2	WHOLESAI	600	0	2Y	12	6/1/2005	STD		2	0	0	0
8/1/2006	DELTONA	FL	32738	28	7/30/2004	0	S		24	24	79.93	8/1/2006	C	Y	WHOLESAI	80	92000	9/1/2004	2	WHOLESAI	650	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2007	PALM COA	FL	32137	49	6/23/2004	138400	S		36	36	79.89	8/1/2007	C	N	WHOLESAI	80	110647.2	9/1/2004	2	WHOLESAI	578	0	3Y					0	0	0	0
7/1/2008	BROCKTOI	MA	2301	34	6/24/2004	272500	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	218000	9/1/2004	2	WHOLESAI	623	54500	2Y	24	6/1/2006		2	0	0	0	0
7/1/2007	MIAMI BEA	FL	33140	49	6/17/2004	190000	L		36	36	84.9	8/1/2007	C	Y	WHOLESAI	85	161404.18	9/1/2004	2	WHOLESAI	567	0	3Y	36	6/1/2007	STD		3	0	0	0
7/1/2008	BROOKFIEI	CT	6804	38	6/29/2004	156000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	148200	9/1/2004	2	WHOLESAI	651	0	2Y	24	6/1/2006	STD		0	0	0	0

| | | |

7/1/2006	CLOVERDA	IN	46120	46	6/14/2004	0	Z	24	24	74.93	8/1/2006	C	Y	WHOLESAL	75	91459.09	9/1/2004	2	WHOLESAL	523	0	2Y	24	6/1/2006	STD		1	0	1	0
7/1/2006	CHARLEST	SC	29414	50	6/25/2004	75000	Z	24	24	89.92	8/1/2006	C	N	WHOLESAL	95	87471.38	9/1/2004	2	WHOLESAL	565	3750	2Y					0	0	0	0
7/1/2006	PLANTATIC	FL	33323	49	6/29/2004	634900	S	24	24	78.11	8/1/2006	J	Y	WHOLESAL	95	496224.84	9/1/2004	2	WHOLESAL	537	103155	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	AMADO	AZ	85645	36	6/11/2004	0	Z	24	24	84.68	8/1/2006	C	Y	WHOLESAL	85	122318.19	9/1/2004	2	WHOLESAL	584	0	2Y	24	6/1/2006	STD		0	0	0	0
	GLENDALE	AZ	85308	28	6/30/2004	147000	S			89.68		C	Y	WHOLESAL	89.8	131914.96	9/1/2004	0	WHOLESAL	634	0	FX	36	6/1/2007	STD		0	0	0	0
	CHICAGO	IL	60608	47	6/29/2004	189000	Z			94.48		C	N	WHOLESAL	95	179055.92	9/1/2004	0	WHOLESAL	813	0	FX					0	0	0	0
7/1/2006	CHICAGO	IL	60630	42	6/24/2004	230000	L	24	24	99.87	8/1/2006	C	N	WHOLESAL	100	230000	9/1/2004	2	WHOLESAL	666	0	2Y					0	0	0	0
7/1/2006	ALLENTOW	PA	18109	23	6/29/2004	0	S	24	24	84.92	8/1/2006	C	Y	WHOLESAL	85	60350	9/1/2004	2	WHOLESAL	592	0	2Y	12	6/1/2005		9	1	0	0	0
7/1/2007	DOUGLASV	GA	30134	36	6/25/2004	0	S	36	36	94.67	8/1/2007	C	N	WHOLESAL	94.81	182375.04	9/1/2004	2	WHOLESAL	690	0	3Y					0	0	0	0
7/1/2007	MILWAUKE	WI	53212	23	6/9/2004	0	Z	36	36	89.88	8/1/2007	C	N	WHOLESAL	90	73800	9/1/2004	2	WHOLESAL	605	0	3Y					1	0	0	0
	DALLAS	TX	75241	6	6/17/2004	78000	S			89.91		C	Y	WHOLESAL	90	70200	9/1/2004	0	WHOLESAL	653	0	FX	36	6/1/2007	STD		1	0	0	0
7/1/2006	ORLANDO	FL	32827	50	6/22/2004	0	L	24	24	84.43	8/1/2006	C	Y	WHOLESAL	84.8	95600	9/1/2004	2	WHOLESAL	603	0	2Y	36	6/1/2007	STD		2	0	0	0
7/1/2006	WILDOMAF	CA	92595	42	6/28/2004	0	Z	24	24	74.89	8/1/2006	C	Y	WHOLESAL	75	151374.68	9/1/2004	2	WHOLESAL	557	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2006	LAS VEGAS	NV	89142	34	6/28/2004	0	S	24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	172782.8	9/1/2004	2	WHOLESAL	842	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2007	LADSON	SC	29456	45	6/23/2004	0	Z	36	36	79.88	8/1/2007	C	N	WHOLESAL	80	95930.88	9/1/2004	2	WHOLESAL	608	0	3Y					0	0	0	0
	DALLAS	TX	75249	46	6/23/2004	106000	S			94.89		C	Y	WHOLESAL	95	100700	9/1/2004	0	WHOLESAL	837	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	SAINT CLO	MN	56301	49	6/16/2004	176000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAL	95	158303.04	9/1/2004	2	WHOLESAL	899	8800	2Y	24	6/1/2006		13	0	0	0	0
	PORT SAIN	FL	34953	34	6/14/2004	0	S			94.85		C	Y	WHOLESAL	95	142367.72	9/1/2004	0	WHOLESAL	885	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	BIRMINGHA	AL	35215	40	6/30/2004	0	Z	24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	145700.16	9/1/2004	2	WHOLESAL	514	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	90003	49	6/25/2004	0	S	24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	270000	9/1/2004	2	WHOLESAL	620	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	PHOENIX	AZ	85019	25	6/25/2004	0	S	24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	104400	9/1/2004	2	WHOLESAL	561	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	FORT LAUI	FL	33312	44	6/29/2004	0	Z	36	36	89.18	8/1/2007	C	Y	WHOLESAL	89.23	125953.58	9/1/2004	2	WHOLESAL	531	0	3Y	36	6/1/2007	STD		0	0	4	0
7/1/2007	CASSELBE	FL	32707	35	6/22/2004	0	S	36	36	94.85	8/1/2007	C	Y	WHOLESAL	95	144285.09	9/1/2004	2	WHOLESAL	863	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	MILILANI	HI	96789	41	6/23/2004	0	Z	24	24	79.84	8/1/2006	C	N	WHOLESAL	80	348000	9/1/2004	2	WHOLESAL	630	0	2Y					0	0	0	0
7/1/2007	HIALEAH	FL	33018	36	6/28/2004	190000	S	36	36	79.84	8/1/2007	C	Y	WHOLESAL	100	151851.55	9/1/2004	2	WHOLESAL	743	38000	3Y	36	6/1/2007	STD		0	0	0	0
	LOS ANGEI	CA	90011	44	6/21/2004	0	S			94.83		C	Y	WHOLESAL	95	284744.84	9/1/2004	0	WHOLESAL	707	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	WEBSTER	MA	1570	31	6/14/2004	0	Z	24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	148000	9/1/2004	2	WHOLESAL	586	0	2Y	24	6/1/2006		2	0	0	0	0
7/1/2006	PALM SPRI	FL	33461	49	6/11/2004	119500	S	24	24	89.88	8/1/2006	C	Y	WHOLESAL	89.98	107525	9/1/2004	2	WHOLESAL	573	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HOLLISTER	CA	95023	50	6/14/2004	0	Z	24	24	89.79	8/1/2006	J	Y	WHOLESAL	90	386556.1	9/1/2004	2	WHOLESAL	667	0	2Y	36	6/1/2007	STD		0	0	0	0
	DECATUR	GA	30032	35	6/24/2004	150000	Z			89.9		C	Y	WHOLESAL	90	135000	9/1/2004	0	WHOLESAL	602	0	FX	24	6/1/2008		15	0	0	0	0
7/1/2006	LAKE ELSI	CA	92530	49	6/30/2004	0	Z	24	24	77.22	8/1/2006	C	Y	WHOLESAL	77.32	149908.19	9/1/2004	2	WHOLESAL	518	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2007	NAPLES	FL	34120	39	6/24/2004	173000	S	36	36	89.85	8/1/2007	C	Y	WHOLESAL	90	155700	9/1/2004	2	WHOLESAL	717	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2008	TUCSON	AZ	85746	29	6/21/2004	0	S	24	24	94.87	8/1/2008	C	Y	WHOLESAL	95	125314.13	9/1/2004	2	WHOLESAL	505	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	MUSKEGON	MI	49441	39	6/30/2004	235000	S	24	24	79.85	8/1/2008	C	Y	WHOLESAL	100	187828.38	9/1/2004	2	WHOLESAL	668	47000	2Y	24	6/1/2008		3	0	0	0	0
7/1/2006	RIVERVIEW	FL	33569	31	6/18/2004	170571	S	24	24	89.87	8/1/2006	C	Y	WHOLESAL	89.99	153395.12	9/1/2004	2	WHOLESAL	813	0	2Y	24	6/1/2006	STD		0	0	0	0
	GRESHAM	SC	29546	49	6/29/2004	80000	Z			84.94		C	N	WHOLESAL	85	52000	9/1/2004	0	WHOLESAL	562	0	FX					0	0	0	0
7/1/2007	NORCROSS	GA	30093	47	6/18/2004	0	S	36	36	89.91	8/1/2007	C	N	WHOLESAL	90	197900.09	9/1/2004	2	WHOLESAL	574	0	3Y					1	0	0	0
7/1/2007	REGO PAR	NY	11374	42	6/24/2004	490000	S	36	36	94.88	8/1/2007	J	N	WHOLESAL	95	465500	9/1/2004	2	WHOLESAL	741	0	3Y					0	0	0	0
7/1/2006	MIAMI	FL	33161	38	6/10/2004	85000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	787	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CORONA	CA	92882	40	6/10/2004	0	S	24	24	79.84	8/1/2006	C	Y	WHOLESAL	80	199802.79	9/1/2004	2	WHOLESAL	730	0	2Y	24	6/1/2006	STD		0	0	0	0
	KANSAS CI	MO	64152	50	6/22/2004	0	Z			84.91		C	Y	WHOLESAL	85	152920.67	9/1/2004	0	WHOLESAL	528	0	FX	12	6/1/2005	5A		0	0	0	0
	NORTH PR	RI	2904	38	6/18/2004	77000	S			94.89		C	Y	WHOLESAL	95	73107.91	9/1/2004	0	WHOLESAL	861	0	FX	12	6/1/2005	10A		0	0	0	0
7/1/2007	JACKSONV	FL	32211	37	6/30/2004	0	Z	36	36	84.88	8/1/2007	C	Y	WHOLESAL	85	112118.38	9/1/2004	2	WHOLESAL	598	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	PALMDALE	CA	93550	36	6/30/2004	235000	S	24	24	89.84	8/1/2006	C	Y	WHOLESAL	90	211500	9/1/2004	2	WHOLESAL	594	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SAINT PET	FL	33703	29	6/23/2004	0	S	24	24	99.86	8/1/2006	C	Y	WHOLESAL	90	187200	9/1/2004	2	WHOLESAL	672	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2008	CHICAGO	IL	60623	26	7/14/2004	0	Z	24	24	59.97	9/1/2006	C	N	WHOLESAL	60	180000	9/1/2004	2	WHOLESAL	512	0	2Y					4	2	0	0
	CHICAGO	IL	60639	24	6/9/2004	207000	S			19.99		C	N	WHOLESAL	100	41385.86	9/1/2004	0	WHOLESAL	680	165600	FX					0	0	0	0
7/1/2006	BALDWIN F	CA	91706	47	6/17/2004	0	S	24	24	84.83	8/1/2006	C	Y	WHOLESAL	84.98	169330.34	9/1/2004	2	WHOLESAL	593	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CLINTON	MD	20735	22	6/18/2004	247000	S	24	24	84.89	8/1/2006	C	N	WHOLESAL	85	207315	9/1/2004	2	WHOLESAL	687	0	2Y					0	0	0	0
7/1/2006	ORANGE	NJ	7050	25	6/9/2004	230000	S	24	24	89.91	8/1/2006	C	N	WHOLESAL	90	207000	9/1/2004	2	WHOLESAL	611	0	2Y					0	0	0	0
7/1/2007	TARBORO	NC	27886	35	6/25/2004	0	S	36	36	89.9	8/1/2007	C	N	WHOLESAL	90	130500	9/1/2004	2	WHOLESAL	595	0	3Y					0	0	0	0
7/1/2006	TUCSON	AZ	85748	46	6/15/2004	0	Z	24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	80933.5	9/1/2004	2	WHOLESAL	562	0	2Y	24	6/1/2006	STD		3	0	0	0
7/1/2007	LAWRENCI	GA	30043	44	6/15/2004	0	Z	36	36	80.51	8/1/2007	C	N	WHOLESAL	80.65	150000	9/1/2004	2	WHOLESAL	554	0	3Y					0	0	0	0
7/1/2006	COLUMBUS	OH	43206	34	6/14/2004	0	Z	24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	82450	9/1/2004	2	WHOLESAL	525	0	2Y	36	6/1/2007		8	1	0	0	0
7/1/2008	BAKERSFIE	CA	93309	45	6/17/2004	60000	L	24	24	89.88	8/1/2006	C	N	WHOLESAL	90	53985.21	9/1/2004	2	WHOLESAL	654	0	2Y					0	0	0	0
7/1/2006	PHOENIX	AZ	85031	43	6/23/2004	0	S	24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	100260	9/1/2004	2	WHOLESAL	575	0	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2007	MANTEO	NC	27954	43	6/30/2004	0	Z	36	36	84.89	8/1/2007	C	N	WHOLESAL	85	125290.87	9/1/2004	2	WHOLESAL	595	0	3Y					0	0	0	0
7/1/2006	ITASCA	IL	60143	49	6/18/2004	132000	Z	24	24	78.98	8/1/2006	C	N	WHOLESAL	79.09	104400	9/1/2004	2	WHOLESAL	579	0	2Y					0	0	0	0
7/1/2008	PALM COA	FL	32164	33	6/28/2004	143404	S	24	24	89.05	8/1/2006	C	Y	WHOLESAL	89.19	127797.23	9/1/2004	2	WHOLESAL	624	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	LOS ANGEI	CA	90029	35	6/18/2004	0	Z	24	24	85.51	8/1/2008	C	Y	WHOLESAL	63.66	324640.9	9/1/2004	2	WHOLESAL	642	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	ROCKFORI	IL	61114	47	6/21/2004	135000	S	36	36	94.89	8/1/2007	C	N	WHOLESAL	95	128250	9/1/2004	2	WHOLESAL	647	0	3Y					0	0	0	0
7/1/2006	LANGLOIS	OR	97450	43	6/22/2004	390000	S	24	24	94.9	8/1/2006	J	Y	FLOW	95	370303.85	9/1/2004	2	CORRESPC	605	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BAKERSFIE	CA	93312	46	6/22/2004	0	S	24	24	80.92	8/1/2006	C	Y	WHOLESAL	81.08	149853.22	9/1/2004	2	WHOLESAL	682	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MARS	PA	16046	48	6/22/2004	0	Z	24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	103891.41	9/1/2004	2	WHOLESAL	748	0	2Y	36	6/1/2007		9	0	0	0	0
7/1/2008	CORONA	CA	92882	42	6/23/2004	431000	S	24	24	79.83	8/1/2006	J	Y	WHOLESAL	100	344800	9/1/2004	2	WHOLESAL	766	86200	2Y	24	6/1/2006	STD		0	0	0	0
	CLEVELAN	OH	44108	46	6/16/2004	0	S			74.92		C	N	WHOLESAL	75	67875	9/1/2004	0	WHOLESAL	531	0	FX					2	0	0	0
7/1/2006	BRIDGEPO	CT	6606	46	6/21/2004	0	S	24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	189000	9/1/2004	2	WHOLESAL	630	0	2Y	24	6/1/2006	STD		0	0	0	0
	NATCHITOC	LA	71457	20	6/30/2004	101000	Z			74.92		C	Y	WHOLESAL	75	75750	9/1/2004	0	WHOLESAL	549	0	FX	36	6/1/2007		4	0	0	0	0
7/1/2007	IOWA CITY	IA	52240	20	6/30/2004	0	S	36	36	89.88	8/1/2007	C	N	WHOLESAL	90	134909.41	9/1/2004	2	WHOLESAL	633	0	3Y					0	0	0	0
7/1/2008	LINCOLN	CA	95648	40	6/21/2004	320000	S	24	24	94.84	8/1/2006	C	Y	WHOLESAL	95	304000	9/1/2004	2	WHOLESAL	731	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CLEVELAN	OH	44128	28	6/15/2004	87000	S	24	24	89.88	8/1/2006	C	Y	WHOLESAL	95	78300	9/1/2004	2	WHOLESAL	634	4350	2Y	24	6/1/2006		8	0	0	0	0
7/1/2006	SAN DIEGC	CA	92105	45	6/21/2004	0	S	24	24	77.03	8/1/2006	C	Y	WHOLESAL	77.12	428000	9/1/2004	2	WHOLESAL	557	0	2Y	36	6/1/2007	STD		2	0	0	0
8/1/2006	OTSEGO	MI	49078	49	7/30/2004	0	Z	24	24	84.94	9/1/2006	C	Y	FLOW	85	101150	9/1/2004	2	CORRESPC	528	0	2Y	36	7/1/2007		3	2	0	0	0
7/1/2006	BAKERSFIE	CA	93305	33	6/25/2004	185000	S	24	24	89.92	8/1/2006	C	Y	WHOLESAL	90	166500	9/1/2004	2	WHOLESAL	599	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2007	ROCKFORI	IL	61103	30	6/15/2004	0	S	36	36	79.91	8/1/2007	C	N	WHOLESAL	80	76000	9/1/2004	2	WHOLESAL	632	0	3Y					0	0	0	0
7/1/2006	TUCSON	AZ	85712	25	6/18/2004	102000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	81540.04	9/1/2004	2	WHOLESAL	628	20400	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60629	45	6/16/2004	0	S	36	36	94.89	8/1/2007	C	N	WHOLESAL	95	237500	9/1/2004	2	WHOLESAL	608	0	3Y					0	0	0	0

| | | |

| | | |

7/1/2006	DEARBORN	MI	48126	40	6/25/2004	0	S		24	24	84.69	8/1/2006	C	Y	WHOLESAL	84.81	114414.27	9/1/2004	2	WHOLESAL	584	0	2Y		24	6/1/2006		3	0	0	0	0	0
7/1/2006	PALMDALE	CA	93550	39	6/10/2004	0	S		24	24	84.83	8/1/2006	C	Y	WHOLESAL	85	230974.21	9/1/2004	2	WHOLESAL	677	0	2Y		24	6/1/2006	STD		0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89129	32	7/1/2004	0	Z		24	24	78.38	9/1/2006	C	Y	WHOLESAL	78.43	200000	9/1/2004	2	WHOLESAL	604	0	2Y		24	7/1/2006	STD		0	0	0	0	0
7/1/2007	OKLAHOMA	OK	73111	23	6/18/2004	0	S		36	36	79.26	8/1/2007	C	Y	WHOLESAL	79.37	49966.44	9/1/2004	2	WHOLESAL	577	0	3Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	GRAND RA	MI	49509	35	6/30/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAL	75	78750	9/1/2004	2	WHOLESAL	536	0	2Y		36	6/1/2007		3	3	1	1	0	0
7/1/2006	PHOENIX	AZ	85021	44	6/29/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	125907.42	9/1/2004	2	WHOLESAL	617	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2007	LAKEWOOD	IL	60050	45	6/15/2004	0	S		36	36	94.87	8/1/2007	C	N	WHOLESAL	95	180375.15	9/1/2004	2	WHOLESAL	654	0	3Y						0	0	0	0	0
7/1/2006	NEW BRIT	CT	6053	28	6/15/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	733	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MIRAMAR	FL	33023	29	6/21/2004	0	L		24	24	74.92	8/1/2006	C	Y	WHOLESAL	75	101250	9/1/2004	2	WHOLESAL	545	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2007	DES MOINE	IA	50317	32	6/16/2004	0	Z		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	121412.92	9/1/2004	2	WHOLESAL	595	0	3Y						1	0	0	0	0
7/1/2006	FORT LAUI	FL	33312	23	6/22/2004	0	S		24	24	87.62	8/1/2006	C	Y	WHOLESAL	87.76	128899.37	9/1/2004	2	WHOLESAL	841	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CHICOPEE	MA	1020	43	6/28/2004	230000	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	183828.75	9/1/2004	2	WHOLESAL	692	46000	2Y		24	6/1/2006		2	0	0	0	0	0
	WHITE PLA	MD	20695	38	7/31/2004	0	S				81.94		C	N	WHOLESAL	82	225500	9/1/2004	0	WHOLESAL	831	0	FX						0	0	0	0	0
7/1/2006	POMPANO	FL	33065	44	6/18/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAL	100	83913.12	9/1/2004	2	WHOLESAL	660	21000	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2007	SPRINGFIE	IL	62703	32	6/30/2004	0	S		36	36	89.86	8/1/2007	C	N	WHOLESAL	90	98923.53	9/1/2004	2	WHOLESAL	644	0	3Y						0	0	0	0	0
7/1/2006	CHICAGO	IL	60629	41	6/15/2004	183500	S		24	24	79.86	8/1/2006	C	N	WHOLESAL	100	146671.11	9/1/2004	2	WHOLESAL	652	36700	2Y						0	0	0	0	0
7/1/2006	DELTONA	FL	32738	30	6/22/2004	240000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	183882.66	9/1/2004	2	WHOLESAL	611	0	2Y		24	6/1/2006	STD		0	0	0	0	0
	LEAGUE CI	TX	77573	24	6/25/2004	0	Z				68.84		C	Y	WHOLESAL	69.24	75253.97	9/1/2004	0	WHOLESAL	609	0	FX		36	6/1/2007	STD		0	0	0	0	0
	ELGIN	TX	78621	41	6/29/2004	0	Z				79.78		C	N	WHOLESAL	80	88000	9/1/2004	0	WHOLESAL	526	0	FX						3	1	0	0	0
7/1/2006	ROCKFORD	IL	61103	23	6/25/2004	0	S		24	24	88.91	8/1/2006	C	N	WHOLESAL	89	71200	9/1/2004	2	WHOLESAL	630	0	2Y						3	0	0	0	0
7/1/2007	FORT WAS	MD	20744	40	6/28/2004	0	Z		36	36	81.71	8/1/2007	C	N	WHOLESAL	81.82	197866.87	9/1/2004	2	WHOLESAL	560	0	3Y						1	0	0	0	0
7/1/2006	PALM BAY	FL	32907	39	6/29/2004	0	Z		24	24	48.16	8/1/2006	C	Y	WHOLESAL	48.26	60935.7	9/1/2004	2	WHOLESAL	624	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CANTON	OH	44708	36	6/15/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	132191.55	9/1/2004	2	WHOLESAL	647	0	2Y		36	6/1/2007		8	0	0	0	0	0
7/1/2006	OKLAHOMA	OK	73107	50	6/30/2004	78500	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	70611.41	9/1/2004	2	WHOLESAL	707	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MINNEAPO	MN	55404	43	6/10/2004	365000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	328287.75	9/1/2004	2	WHOLESAL	607	0	2Y		36	6/1/2007		13	0	0	0	0	0
7/1/2006	CHICAGO	IL	60629	31	6/30/2004	0	S		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	198000	9/1/2004	2	WHOLESAL	638	0	2Y						0	0	0	0	0
	ALLENTOW	PA	18102	48	6/22/2004	0	Z				94.88		C	Y	WHOLESAL	95	68355.48	9/1/2004	0	WHOLESAL	672	0	FX		36	6/1/2007		9	0	0	0	0	0
7/1/2006	MEDIA	PA	19063	37	6/15/2004	0	S		24	24	84.88	8/1/2006	J	Y	WHOLESAL	85	390724.03	9/1/2004	2	WHOLESAL	565	0	2Y		24	6/1/2006		9	0	0	0	0	0
7/1/2006	RUSSELLV	TN	37860	38	6/28/2004	0	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	68000	9/1/2004	2	WHOLESAL	627	0	2Y		24	6/1/2006	STD		0	0	0	0	0
	CINCINNAT	OH	45212	28	6/28/2004	0	L				77.43		C	Y	WHOLESAL	77.58	127880.88	9/1/2004	0	WHOLESAL	554	0	FX		36	6/1/2007		8	0	0	0	0	0
7/1/2007	CAIRO	NY	12405	41	6/29/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	160090.3	9/1/2004	2	WHOLESAL	672	0	3Y						0	0	0	0	0
7/1/2007	CAHOKIA	IL	62206	35	6/25/2004	70000	S		36	36	89.9	8/1/2007	C	N	WHOLESAL	90	63000	9/1/2004	2	WHOLESAL	821	0	3Y						0	0	0	0	0
7/1/2007	MARGATE	FL	33063	35	6/14/2004	207000	S		36	36	89.85	8/1/2007	C	Y	WHOLESAL	90	186141.16	9/1/2004	2	WHOLESAL	612	0	3Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	CHICAGO	IL	60628	46	6/22/2004	120000	S		24	24	94.89	8/1/2006	C	N	WHOLESAL	95	114000	9/1/2004	2	WHOLESAL	640	0	2Y						0	0	0	0	0
7/1/2007	WALLINGF	CT	6492	39	6/17/2004	0	S		36	36	89.89	8/1/2007	J	Y	WHOLESAL	90	449732.94	9/1/2004	2	WHOLESAL	559	0	3Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	HENDERSO	NV	89015	46	6/21/2004	0	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	80	167646.64	9/1/2004	2	WHOLESAL	696	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89142	40	6/22/2004	248675	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	223807	9/1/2004	2	WHOLESAL	607	0	2Y						0	0	0	0	0
7/1/2007	AVENTURA	FL	33160	47	6/22/2004	94000	S		36	36	89.89	8/1/2007	C	Y	WHOLESAL	90	84549.27	9/1/2004	2	WHOLESAL	559	0	3Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	LAKEWOOI	OH	44107	48	6/29/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	143889.88	9/1/2004	2	WHOLESAL	612	0	2Y		36	6/1/2007		8	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85031	41	6/25/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	83200	9/1/2004	2	WHOLESAL	571	0	2Y		24	6/1/2006	STD		0	0	0	0	0
8/1/2006	KAAWA	HI	96730	37	7/14/2004	395000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	95	316000	9/1/2004	2	WHOLESAL	642	59250	2Y		24	7/1/2006	STD		0	0	0	0	0
	STATESBO	GA	30458	45	6/29/2004	0	Z				89.92		C	N	WHOLESAL	70	101500	9/1/2004	0	WHOLESAL	566	0	FX						0	0	0	0	0
7/1/2007	SCOTTSVIL	NY	14546	36	6/23/2004	129900	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	116910	9/1/2004	2	WHOLESAL	570	0	3Y						0	0	0	0	0
7/1/2006	HIGHLAND	MI	48203	30	6/16/2004	0	Z		24	24	89.76	8/1/2006	C	Y	WHOLESAL	89.88	66459.81	9/1/2004	2	WHOLESAL	573	0	2Y		24	6/1/2006		3	0	0	0	0	0
7/1/2007	CHICAGO	IL	60609	24	6/30/2004	0	S		36	36	89.87	8/1/2007	C	N	WHOLESAL	90	150189.56	9/1/2004	2	WHOLESAL	762	0	3Y						0	0	0	0	0
7/1/2007	SPENCERP	NY	14559	21	6/22/2004	0	Z		36	36	79.91	8/1/2007	C	N	WHOLESAL	80	108000	9/1/2004	2	WHOLESAL	511	0	3Y						2	1	0	0	0
	MARRERO	LA	70072	43	6/25/2004	0	S				89.89		C	Y	WHOLESAL	90	89947.68	9/1/2004	0	WHOLESAL	550	0	FX		36	6/1/2007		4	0	0	0	0	0
	SPRINGVIL	UT	84663	39	6/11/2004	162000	S				19.99		C	N	WHOLESAL	100	32388.44	9/1/2004	0	WHOLESAL	692	129600	FX						0	0	0	0	0
7/1/2007	MIAMI	FL	33174	44	6/18/2004	309000	Z		36	36	79.82	8/1/2007	C	Y	WHOLESAL	100	247200	9/1/2004	2	WHOLESAL	610	61800	3Y		36	6/1/2007	STD		0	0	0	0	0
8/1/2006	YAKIMA	WA	98902	30	7/30/2004	130870	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	104696	9/1/2004	2	WHOLESAL	707	26174	2Y		24	7/1/2006	STD		0	0	0	0	0
	YAKIMA	WA	98902	30	7/30/2004	130870	S				19.99		C	N	WHOLESAL	100	26174	9/1/2004	0	WHOLESAL	707	104696	FX						0	0	0	0	0
7/1/2007	LYNBROOK	NY	11563	40	6/30/2004	397500	S		36	36	89.65	8/1/2007	C	N	WHOLESAL	90	357750	9/1/2004	2	WHOLESAL	682	0	3Y						0	0	0	0	0
7/1/2006	OCALA	FL	34474	37	6/15/2004	151900	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	136710	9/1/2004	2	WHOLESAL	632	0	2Y		24	6/1/2006	STD		0	0	0	0	0
	ATLANTA	GA	30312	45	6/16/2004	0	S				52.71		C	N	WHOLESAL	52.8	131888.55	9/1/2004	0	WHOLESAL	608	0	FX						0	0	0	0	0
7/1/2006	GOODYEAI	AZ	85338	38	6/24/2004	0	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	119631.12	9/1/2004	2	WHOLESAL	541	0	2Y		24	6/1/2006	STD		0	0	0	0	0
	LEAGUE CI	TX	77573	30	6/24/2004	128000	Z				84.92		C	Y	WHOLESAL	85	108747.93	9/1/2004	0	WHOLESAL	518	0	FX		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	SPANISH F	UT	84660	40	6/10/2004	130000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	103816.86	9/1/2004	2	WHOLESAL	655	26000	2Y		24	6/1/2006	STD		0	0	0	0	0
	DETROIT	MI	48227	37	6/24/2004	0	Z				89.85		C	N	WHOLESAL	90	90000	9/1/2004	0	WHOLESAL	828	0	FX						0	0	0	0	0
7/1/2006	MARION	IA	52302	30	6/28/2004	57000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	51267.29	9/1/2004	2	WHOLESAL	739	0	2Y						0	0	0	0	0
7/1/2007	OLATHE	KS	66062	40	6/15/2004	0	S		36	36	94.86	8/1/2007	J	N	WHOLESAL	95	429400	9/1/2004	2	WHOLESAL	656	0	3Y						0	0	0	0	0
7/1/2007	PALATINE	IL	60074	40	6/23/2004	167500	Z		36	36	79.86	8/1/2007	C	N	WHOLESAL	100	132287.12	9/1/2004	2	WHOLESAL	703	33100	3Y						0	0	0	0	0
	ROCKFORI	IL	61103	40	6/14/2004	0	S				94.87		C	N	WHOLESAL	95	82650	9/1/2004	0	WHOLESAL	639	0	FX						0	0	0	0	0
8/1/2006	CORONA	CA	92881	41	7/7/2004	0	S		24	24	94.93	9/1/2006	J	Y	WHOLESAL	95	451250	9/1/2004	2	WHOLESAL	603	0	2Y		36	7/1/2007	STD		0	0	0	0	0
7/1/2006	LAMAR	MO	64759	37	6/10/2004	77000	S		24	24	94.9	8/1/2006	C	Y	WHOLESAL	95	73150	9/1/2004	2	WHOLESAL	618	0	2Y		24	6/1/2006	SB		0	0	0	0	0
7/1/2006	TAMPA	FL	33607	53	6/30/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAL	75	99000	9/1/2004	2	WHOLESAL	539	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LEVITTOWI	PA	19057	33	6/16/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	190800	9/1/2004	2	WHOLESAL	626	0	2Y		24	6/1/2006		8	1	0	0	0	0
	CORONA	CA	92879	40	6/18/2004	0	S				94.84		J	Y	WHOLESAL	95	458850	9/1/2004	0	WHOLESAL	696	0	FX		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	WATAUGA	TX	76148	36	6/10/2004	91900	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	82662.41	9/1/2004	2	WHOLESAL	589	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	RANCHO C	CA	91739	34	6/15/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAL	75	210750	9/1/2004	2	WHOLESAL	540	0	2Y		24	6/1/2006	STD		0	0	1	0	0
7/1/2007	SAGINAW	MI	48602	47	6/21/2004	0	Z		36	36	74.92	8/1/2007	C	Y	WHOLESAL	75	50972.71	9/1/2004	2	WHOLESAL	535	0	3Y		36	6/1/2007		3	3	3	0	0	0
	FAYETTEVI	NC	28301	19	6/22/2004	0	Z				89.91		C	Y	WHOLESAL	90	54000	9/1/2004	0	WHOLESAL	614	0	FX		24	6/1/2006		21	1	0	0	0	0
7/1/2006	MONTICELI	MN	55362	40	6/28/2004	0	Z		24	24	89.95	8/1/2006	C	Y	WHOLESAL	70	132956.55	9/1/2004	2	WHOLESAL	504	0	2Y		36	6/1/2007		13	0	0	0	0	1
7/1/2007	SILVER SPI	MD	20906	46	6/25/2004	0	S		36	36	84.78	8/1/2007	C	N	WHOLESAL	84.85	139925.88	9/1/2004	2	WHOLESAL	554	0	3Y						0	0	0	0	0
7/1/2006	AURORA	IL	60506	36	6/22/2004	0	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	211357.8	9/1/2004	2	WHOLESAL	598	0	2Y						0	0	0	0	0
	MINNEAPO	MN	55405	45	6/18/2004	0	S				54.67		C	Y	WHOLESAL	54.99	74018.58	9/1/2004	0	WHOLESAL	600	0	FX		36	6/1/2007		13	0	0	0	0	0
	LAKE JACK	TX	77566	41	6/30/2004	79000	S				89.88		C	Y	WHOLESAL	90	71100	9/1/2004	0	WHOLESAL	710	0	FX		36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MASON	MI	48854	30	6/18/2004	0	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	80682.49	9/1/2004	2	WHOLESAL	611	0	2Y		36	6/1/2007		3	0	0	0	0	0

| | | |

| | | |

| | | |

	LAUDERHI	FL	33313	39	6/10/2004	280000	Z				69.92		C	Y	WHOLESAI	70	196000	9/1/2004	0	WHOLESAI	513	0	FX	38	6/1/2007	STD		0	0	0	0					
	HOUSTON	TX	77053	32	7/8/2004	0	Z				73.62		C	N	WHOLESAI	73.68	70000	9/1/2004	0	WHOLESAI	591	0	FX					0	0	0	0					
7/1/2007	ORLANDO	FL	32807	43	6/30/2004	0	Z	36	36	84.84	8/1/2007	C	Y	WHOLESAI	85	101052.15	9/1/2004	2	WHOLESAI	672	0	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2006	DAVIE	FL	33328	39	6/15/2004	414000	Z	24	24	79.82	8/1/2006	C	Y	WHOLESAI	100	331200	9/1/2004	2	WHOLESAI	615	82800	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	KISSIMMEE	FL	34759	27	6/16/2004	0	Z	24	24	74.94	8/1/2006	C	Y	WHOLESAI	75	127500	9/1/2004	2	WHOLESAI	519	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	WEST BAB	NY	11704	38	6/22/2004	0	Z	24	24	77.54	8/1/2006	C	N	WHOLESAI	77.69	295862.11	9/1/2004	2	WHOLESAI	649	0	2Y					0	0	1	0					
7/1/2006	BELVIDERE	IL	61008	36	6/11/2004	155000	S	24	24	84.89	8/1/2006	C	N	WHOLESAI	95	147182.81	9/1/2004	2	WHOLESAI	678	0	2Y					0	0	0	0					
7/1/2007	SPRING HI	TN	37174	43	6/17/2004	157100	S	36	36	84.86	8/1/2007	C	Y	WHOLESAI	95	149138.6	9/1/2004	2	WHOLESAI	670	0	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2006	PHOENIX	AZ	85042	33	6/24/2004	0	Z	24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	85417.29	9/1/2004	2	WHOLESAI	646	0	2Y	36	6/1/2007	STD		1	0	0	0					
	SAINT PETI	FL	33711	25	6/25/2004	0	Z				89.9		C	Y	WHOLESAI	90	65663.54	9/1/2004	0	WHOLESAI	606	0	FX	36	6/1/2007	STD		0	0	0	0					
7/1/2006	HOLLYWOO	FL	33024	35	6/29/2004	0	S	24	24	89.33	8/1/2006	C	Y	WHOLESAI	89.47	169867.38	9/1/2004	2	WHOLESAI	652	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	KANSAS CI	MO	64126	28	6/18/2004	56000	S	24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	50400	9/1/2004	2	WHOLESAI	642	0	2Y	24	6/1/2006	5B		0	0	0	0					
7/1/2006	COON RAP	MN	55448	48	6/18/2004	0	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	179882.85	9/1/2004	2	WHOLESAI	573	0	2Y	36	6/1/2007		13	0	0	0	0					
7/1/2007	INDIANAPC	IN	46218	20	6/14/2004	70000	S	36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	63000	9/1/2004	2	WHOLESAI	731	0	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2007	GERMANT	MD	20874	44	6/23/2004	252000	S	36	36	79.86	8/1/2007	C	N	WHOLESAI	100	201424.71	9/1/2004	2	WHOLESAI	703	50400	3Y					0	0	0	0					
7/1/2006	FLORISSAI	MO	63033	46	6/17/2004	114900	Z	24	24	84.9	8/1/2006	C	Y	WHOLESAI	95	97605.83	9/1/2004	2	WHOLESAI	543	11490	2Y	24	6/1/2006	5B		0	0	0	0					
7/1/2007	WINTERVIL	NC	28590	23	6/10/2004	82000	Z	36	36	79.9	8/1/2007	C	Y	WHOLESAI	80	65600	9/1/2004	2	WHOLESAI	631	0	3Y	24	6/1/2006		21	0	0	0	0					
7/1/2006	KANSAS CI	MO	64126	28	6/25/2004	64000	S	24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	57600	9/1/2004	2	WHOLESAI	642	0	2Y	24	6/1/2006	5B		0	0	0	0					
8/1/2006	HORN LAKI	MS	38637	42	7/7/2004	98000	S	24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	93100	9/1/2004	2	WHOLESAI	633	0	2Y	24	7/1/2006		4	0	0	0	0					
8/1/2007	ATLANTA	GA	30311	41	7/15/2004	249000	S	36	36	89.94	9/1/2007	C	N	WHOLESAI	95	224100	9/1/2004	2	WHOLESAI	594	12450	3Y					0	0	0	0					
	DETROIT	MI	48206	21	6/15/2004	76000	S				89.91		C	Y	WHOLESAI	95	68400	9/1/2004	0	WHOLESAI	659	3800	FX	36	6/1/2007		3	0	0	0	0					
8/1/2007	FAIRHOPE	AL	36532	37	7/14/2004	0	Z	36	36	84.95	9/1/2007	C	Y	WHOLESAI	85	178500	9/1/2004	2	WHOLESAI	561	0	3Y	36	7/1/2007	STD		1	0	0	0					
7/1/2006	DENVER	CO	80204	39	6/15/2004	0	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	162000	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	PHOENIX	AZ	85009	35	6/17/2004	134000	S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	107103.09	9/1/2004	2	WHOLESAI	692	26800	2Y	24	6/1/2006	STD		0	0	0	0					
8/1/2006	OAK LAWN	IL	60453	47	7/19/2004	0	Z	24	24	94.94	9/1/2006	C	N	WHOLESAI	95	176600	9/1/2004	2	WHOLESAI	558	0	2Y					1	0	0	0					
	MILWAUKE	WI	53216	45	6/28/2004	168500	Z				19.98		C	N	WHOLESAI	100	33700	9/1/2004	0	WHOLESAI	654	134800	FX					0	0	0	0					
7/1/2006	NORTH AU	IL	60542	37	6/21/2004	0	S	24	24	94.17	8/1/2006	C	N	WHOLESAI	94.28	255345.21	9/1/2004	2	WHOLESAI	606	0	2Y					0	0	0	0					
7/1/2006	SALT LAKE	UT	84123	40	6/11/2004	193000	S	24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	154400	9/1/2004	2	WHOLESAI	691	38600	2Y	24	6/1/2006	STD		0	0	0	0					
8/1/2006	HIALEAH	FL	33018	44	7/14/2004	178000	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	160200	9/1/2004	2	WHOLESAI	551	0	2Y	24	7/1/2006	STD		0	0	0	0					
7/1/2006	DES PLAIN	IL	60016	23	6/17/2004	106500	Z	24	24	79.85	8/1/2006	C	N	WHOLESAI	100	86718.43	9/1/2004	2	WHOLESAI	745	21700	2Y					0	0	0	0					
7/1/2006	PUEBLO	CO	81001	39	6/22/2004	0	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	112140	9/1/2004	2	WHOLESAI	693	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2007	MARKHAM	IL	60428	27	6/28/2004	67000	S	36	36	79.9	8/1/2007	C	N	WHOLESAI	80	53568.18	9/1/2004	2	WHOLESAI	584	0	3Y					0	0	0	0					
7/1/2006	TUCSON	AZ	85746	34	6/17/2004	100000	S	24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	89550.83	9/1/2004	2	WHOLESAI	555	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	MIAMI	FL	33179	48	6/22/2004	235000	S	24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	199750	9/1/2004	2	WHOLESAI	564	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	TWENTYNI	CA	92277	32	6/22/2004	130000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	636	0	2Y	24	6/1/2006	STD		0	0	0	0					
	SAINT PETI	FL	33711	29	6/25/2004	0	Z				89.9		C	Y	WHOLESAI	90	76457.55	9/1/2004	0	WHOLESAI	606	0	FX	36	6/1/2007	STD		0	0	0	0					
	ATHENS	TN	37303	45	6/22/2004	0	S				87.45		C	Y	WHOLESAI	87.55	96246.29	9/1/2004	0	WHOLESAI	616	0	FX	36	6/1/2007	STD		0	0	0	0					
7/1/2006	MEMPHIS	TN	38114	40	6/8/2004	57500	S	24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	54590.68	9/1/2004	2	WHOLESAI	622	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	PHOENIX	AZ	85019	38	6/15/2004	0	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	598	0	2Y	36	6/1/2007	STD		0	0	0	0					
7/1/2007	COUNCIL B	IA	51501	43	6/18/2004	99900	S	36	36	94.9	8/1/2007	C	N	WHOLESAI	95	94854.23	9/1/2004	2	WHOLESAI	606	0	3Y					0	0	0	0					
7/1/2006	ATLANTA	GA	30310	16	6/22/2004	225000	S	24	24	89.9	8/1/2006	C	Y	WHOLESAI	95	202500	9/1/2004	2	WHOLESAI	602	11250	2Y	24	6/1/2006		15	0	0	0	0					
7/1/2006	JACKSONV	FL	32222	40	6/15/2004	145000	S	24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	115902.06	9/1/2004	2	WHOLESAI	651	29000	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2007	ROCKFORI	IL	61103	46	6/30/2004	0	Z	36	36	89.03	8/1/2007	C	N	WHOLESAI	80.13	82000	9/1/2004	2	WHOLESAI	548	0	3Y					0	0	0	0					
7/1/2006	PENNSAUK	NJ	08110	49	6/22/2004	77500	Z	24	24	89.84	8/1/2006	C	N	WHOLESAI	90	69689.94	9/1/2004	2	WHOLESAI	667	0	2Y					0	0	0	0					
8/1/2006	EAST WEN	WA	98802	26	7/7/2004	0	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	137700	9/1/2004	2	WHOLESAI	583	0	2Y	24	7/1/2006	STD		0	0	0	0					
7/1/2007	COVINGTO	WA	98042	44	6/22/2004	0	S	36	36	94.62	8/1/2007	C	Y	WHOLESAI	95	169816.21	9/1/2004	2	WHOLESAI	700	0	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2006	CAPE GIRA	MO	63701	19	6/21/2004	87900	S	24	24	89.9	8/1/2006	C	Y	WHOLESAI	95	79110	9/1/2004	2	WHOLESAI	654	4395	2Y	12	6/1/2005	5B		0	0	0	0					
7/1/2007	LAUDERDA	FL	33319	28	6/8/2004	179000	Z	36	36	79.85	8/1/2007	C	Y	WHOLESAI	100	143069.28	9/1/2004	2	WHOLESAI	760	35800	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2006	HUGO	MN	55038	28	6/11/2004	205000	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	184374.93	9/1/2004	2	WHOLESAI	714	0	2Y	36	6/1/2007		13	0	0	0	0					
7/1/2007	BROOKLYN	NY	11238	35	6/22/2004	0	S	36	36	84.86	8/1/2007	C	N	WHOLESAI	85	390686.86	9/1/2004	2	WHOLESAI	604	0	3Y					1	0	0	0					
7/1/2006	AMITYVILL	NY	11701	26	6/23/2004	0	L	24	24	89.85	8/1/2006	C	N	WHOLESAI	90	234000	9/1/2004	2	WHOLESAI	609	0	2Y					1	0	0	0					
7/1/2006	LOS ANGEI	CA	90003	25	6/25/2004	285000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	256500	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2007	RIDGECRE	CA	93555	50	6/30/2004	0	Z	36	36	84.58	8/1/2007	C	Y	WHOLESAI	84.74	80427.93	9/1/2004	2	WHOLESAI	522	0	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2006	SANTA PAI	CA	93060	44	6/30/2004	310000	S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	247775.8	9/1/2004	2	WHOLESAI	687	62000	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	SANTA ANA	CA	92701	44	6/17/2004	225000	Z	24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	180000	9/1/2004	2	WHOLESAI	611	45000	2Y	24	6/1/2006	STD		0	0	0	0					
8/1/2006	JACKSONV	FL	32206	48	7/12/2004	0	S	24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	247500	9/1/2004	2	WHOLESAI	558	0	2Y	36	7/1/2007	STD		2	0	0	0					
	SANTA ANA	CA	92701	44	6/21/2004	225000	Z				19.99		C	N	WHOLESAI	100	44985.61	9/1/2004	0	WHOLESAI	611	180000	FX					0	0	0	0					
	GAINESVIL	FL	32641	29	6/30/2004	0	S				87.63		C	Y	WHOLESAI	87.72	49973.8	9/1/2004	0	WHOLESAI	628	0	FX	36	6/1/2007	STD		0	0	0	0					
7/1/2007	ARROYO G	CA	93420	55	6/14/2004	0	S	36	36	74.8	8/1/2007	J	Y	WHOLESAI	74.96	487475.82	9/1/2004	2	WHOLESAI	681	0	3Y	36	6/1/2007	STD		0	0	0	0					
7/1/2008	LINCOLN	NE	68510	37	6/25/2004	0	S	24	24	94.84	8/1/2008	C	Y	WHOLESAI	95	113904.26	9/1/2004	2	WHOLESAI	632	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	PHOENIX	AZ	85009	24	6/24/2004	0	S	24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	94415.39	9/1/2004	2	WHOLESAI	728	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2008	CHICAGO	IL	60641	47	6/28/2004	0	S	24	24	79.69	8/1/2006	C	N	WHOLESAI	80	287810.64	9/1/2004	2	WHOLESAI	629	0	2Y					0	0	0	0					
8/1/2006	MEMPHIS	TN	38141	15	7/30/2004	71000	S	24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	63900	9/1/2004	2	WHOLESAI	669	0	2Y	24	7/1/2006	STD		0	0	0	0					
7/1/2008	GRANITE C	IL	62040	38	6/25/2004	0	S	24	24	89.9	8/1/2006	C	N	WHOLESAI	90	64762.71	9/1/2004	2	WHOLESAI	569	0	2Y					0	0	0	0					
7/1/2006	TRAVERSE	MI	49684	35	6/16/2004	0	S	24	24	74.43	8/1/2006	C	Y	WHOLESAI	74.58	113904.69	9/1/2004	2	WHOLESAI	607	0	2Y	36	6/1/2007		3	0	0	0	0					
8/1/2007	RIO RICO	AZ	85648	34	7/28/2004	0	S	36	36	66.65	9/1/2007	C	Y	WHOLESAI	66.86	70200	9/1/2004	2	WHOLESAI	561	0	3Y	36	7/1/2007	STD		0	0	0	0					
	PORTLANI	ME	4103	31	7/7/2004	0	S				84.23		C	N	WHOLESAI	84.76	177437.93	9/1/2004	0	WHOLESAI	626	0	FX					1	0	0	0					
8/1/2006	HAGER CIT	WI	54014	48	7/19/2004	0	Z	24	24	87.33	9/1/2006	C	N	WHOLESAI	87.38	90000	9/1/2004	2	WHOLESAI	553	0	2Y					0	0	0	0					
7/1/2007	SACRAMEI	CA	95823	48	8/28/2004	0	Z	36	36	84.86	8/1/2007	C	Y	WHOLESAI	85	229500	9/1/2004	2	WHOLESAI	551	0	3Y	36	6/1/2007	STD		1	0	0	0					
8/1/2006	MIAMI	FL	33179	45	7/8/2004	230000	S	24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	184000	9/1/2004	2	WHOLESAI	715	46000	2Y	24	7/1/2006	STD		0	0	0	0					
7/1/2006	RHINELAN	WI	54501	17	6/10/2004	125000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	112500	9/1/2004	2	WHOLESAI	671	0	2Y	24	6/1/2006		11	0	0	0	0					
7/1/2007	COLLEGE I	GA	30349	30	6/11/2004	0	Z	36	36	85.83	8/1/2007	C	Y	WHOLESAI	90	118689.43	9/1/2004	2	WHOLESAI	667	0	3Y	24	6/1/2006		15	0	0	0	0					
7/1/2008	RIVERSIDE	CA	92503	48	6/24/2004	0	Z	24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	294120.65	9/1/2004	2	WHOLESAI	602	0	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	MAGGIE VI	NC	28751	42	6/23/2004	145000	S	24	24	89.54	8/1/2006	C	N	WHOLESAI	89.66	130000	9/1/2004	2	WHOLESAI	580	0	2Y					0	0	0	0					
7/1/2006	TUCSON	AZ	85750	30	6/30/2004	149000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	119110.64	9/1/2004	2	WHOLESAI	658	29800	2Y	24	6/1/2006	STD		0	0	0	0					
7/1/2006	MIAMI	FL	33193	44	7/6/2004	0	S	24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	129200	9/1/2004	2	WHOLESAI	613	0	2Y	24	7/1/2006	STD		0	0	0	0					
7/1/2006	ESCONDID	CA	92025	41	6/29/2004	0	S	24	24	94.89	8/1/2006	J	N	WHOLESAI	95	441490.53	9/1/2004	2	WHOLESAI	635	0	2Y					1	0	0	0					

7/1/2006	NEW BERL	WI	53151	42	6/9/2004	321800	S		24	24	94.88	8/1/2006	C	N	WHOLESAI	95	305519	9/1/2004	2	WHOLESAI	601	0	2Y					0	0	0	0
7/1/2006	QUAKERTC	PA	18951	36	6/24/2004	0	S		24	24	76.58	8/1/2006	C	Y	WHOLESAI	76.71	268257.27	9/1/2004	2	WHOLESAI	636	0	2Y	24	6/1/2006	9		0	0	0	0
7/1/2006	SANTA ROS	CA	95401	45	6/28/2004	350000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	332294.38	9/1/2004	2	WHOLESAI	674	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CATHEDRA	CA	92234	37	6/21/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	280287.62	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	PATERSON	NJ	7501	27	6/10/2004	290000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	261000	9/1/2004	2	WHOLESAI	721	0	3Y					0	0	0	0
7/1/2006	WEST VALL	UT	84120	25	6/18/2004	130000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	123500	9/1/2004	2	WHOLESAI	636	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	DANDRIDG	TN	37725	44	6/25/2004	115000	Z		24	24	79.68	8/1/2006	C	Y	WHOLESAI	95	92000	9/1/2004	2	WHOLESAI	612	17250	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ELK GROVI	CA	95758	38	6/22/2004	352000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	281600	9/1/2004	2	WHOLESAI	740	70400	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SAN BRUN	CA	94066	37	6/23/2004	0	S		24	24	74.9	8/1/2006	J	Y	WHOLESAI	75	412500	9/1/2004	2	WHOLESAI	550	0	2Y	24	6/1/2006	STD		0	3	0	0
7/1/2006	SEYMOUR	IN	47274	17	6/18/2004	0	Z		24	24	79.84	8/1/2008	C	Y	WHOLESAI	80	59524.98	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2008	STD		4	0	0	0
7/1/2007	NUEVO	CA	92567	28	6/22/2004	0	Z		36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	178500	9/1/2004	2	WHOLESAI	565	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	NIAGARA F	NY	14304	31	6/29/2004	0	S		36	36	89.91	8/1/2007	C	N	WHOLESAI	90	71963.44	9/1/2004	2	WHOLESAI	577	0	3Y					3	0	0	0
7/1/2006	BELEN	NM	87002	31	6/11/2004	165000	Z		24	24	89.85	8/1/2006	C	N	WHOLESAI	90	146377.08	9/1/2004	2	WHOLESAI	655	0	2Y					1	0	0	0
7/1/2006	ST. LOUIS	MN	55428	46	6/15/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	212253.08	9/1/2004	2	WHOLESAI	581	0	2Y	24	6/1/2006		13	1	0	0	0
7/1/2006	MIAMI	FL	33015	49	6/16/2004	0	Z		24	24	83.45	8/1/2006	C	Y	WHOLESAI	83.61	204000	9/1/2004	2	WHOLESAI	552	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BATON RO	LA	70805	38	6/30/2004	0	Z		24	24	80.56	8/1/2006	C	Y	WHOLESAI	80.65	50000	9/1/2004	2	WHOLESAI	544	0	2Y	24	6/1/2006		4	0	0	0	0
7/1/2006	GILBERT	AZ	85298	44	6/21/2004	0	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	159868.84	9/1/2004	2	WHOLESAI	695	40000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	FRESNO	CA	93722	46	6/26/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	233861.13	9/1/2004	2	WHOLESAI	582	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60612	41	6/15/2004	0	S		36	36	84.86	8/1/2007	C	N	WHOLESAI	85	229315.56	9/1/2004	2	WHOLESAI	749	0	3Y					0	0	0	0
7/1/2006	MANSFIELI	TX	76063	41	6/18/2004	205000	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	194750	9/1/2004	2	WHOLESAI	661	0	2Y	24	6/1/2006	STD		3	0	0	0
8/1/2007	PHOENIX	AZ	85035	46	7/9/2004	0	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	110700	9/1/2004	2	WHOLESAI	564	0	3Y	36	7/1/2007	STD		0	0	0	0
7/1/2006	PORTLANC	MI	48875	38	6/23/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	122473.43	9/1/2004	2	WHOLESAI	631	0	2Y	36	6/1/2007		3	1	0	0	0
7/1/2006	PARIS	KY	40361	15	6/24/2004	75000	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	67500	9/1/2004	2	WHOLESAI	559	0	2Y	24	6/1/2006	STD		1	0	0	0
	EAST LIVEI	OH	43920	24	6/21/2004	0	S				89.66		C	Y	WHOLESAI	89.91	104152.55	9/1/2004	0	WHOLESAI	574	0	FX	36	6/1/2007		8	0	0	0	0
7/1/2006	PEORIA	AZ	85345	27	6/18/2004	111000	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAI	100	88700.98	9/1/2004	2	WHOLESAI	718	22200	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAKE WOR	FL	33460	48	6/21/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	152869.62	9/1/2004	2	WHOLESAI	603	0	2Y	36	6/1/2007	STD		1	0	0	0
	APOPKA	FL	32703	45	6/29/2004	0	Z				78.44		C	Y	WHOLESAI	76.56	128897.34	9/1/2004	0	WHOLESAI	649	0	FX	24	6/1/2006	STD		0	0	0	0
7/1/2006	MIAMI	FL	33174	50	6/16/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	233849.25	9/1/2004	2	WHOLESAI	597	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	BALTIMORI	MD	21231	29	6/23/2004	0	S		36	36	84.9	8/1/2007	C	N	WHOLESAI	85	136000	9/1/2004	2	WHOLESAI	612	0	3Y					0	0	0	0
7/1/2006	GARY	IN	46408	45	6/22/2004	59000	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	50115.65	9/1/2004	2	WHOLESAI	637	5900	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60628	27	6/29/2004	0	S		36	36	74.94	8/1/2007	C	N	WHOLESAI	75	90000	9/1/2004	2	WHOLESAI	520	0	3Y					3	0	0	0
	PHILADELF	PA	19119	48	6/25/2004	265000	S				94.89		C	Y	WHOLESAI	95	251293.91	9/1/2004	0	WHOLESAI	702	0	FX	24	6/1/2006		9	0	0	0	0
7/1/2007	BROOKLYN	NY	11212	48	6/24/2004	240000	Z		36	36	83.19	8/1/2007	C	N	WHOLESAI	83.33	199826.11	9/1/2004	2	WHOLESAI	600	0	3Y					0	0	0	0
8/1/2006	MIAMI	FL	33056	56	7/23/2004	0	Z		24	24	89.96	9/1/2006	C	Y	WHOLESAI	90	144000	9/1/2004	2	WHOLESAI	563	0	2Y	24	7/1/2006	STD		0	1	0	0
7/1/2007	CLEVELAN	TN	37312	35	6/14/2004	0	Z		36	36	89.91	8/1/2007	C	Y	WHOLESAI	90	130500	9/1/2004	2	WHOLESAI	575	0	3Y	36	6/1/2007	STD		2	1	0	0
7/1/2006	VICTORVIL	CA	92392	33	6/30/2004	230000	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	183813.29	9/1/2004	2	WHOLESAI	709	46000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	TITUSVILLE	FL	32796	28	6/30/2004	107000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	96300	9/1/2004	2	WHOLESAI	728	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MINNEAPO	MN	55411	23	6/18/2004	0	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	216000	9/1/2004	2	WHOLESAI	628	0	2Y	24	6/1/2006		13	0	0	0	0
7/1/2006	DENVER	CO	80221	39	6/28/2004	0	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	95	154400	9/1/2004	2	WHOLESAI	683	28950	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	INDIANAPC	IN	46235	39	6/11/2004	1280000	L		36	36	94.88	8/1/2007	C	Y	WHOLESAI	95	121600	9/1/2004	2	WHOLESAI	590	0	3Y	36	5/1/2007	STD		0	0	0	0
	NATCHITOI	LA	71457	43	6/23/2004	82000	S				94.82		C	Y	WHOLESAI	95	77800.83	9/1/2004	0	WHOLESAI	659	0	FX	36	6/1/2007		4	0	0	0	0
7/1/2006	GARY	IN	46406	47	6/22/2004	68500	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	56061.58	9/1/2004	2	WHOLESAI	637	6600	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	GARY	IN	46408	44	6/21/2004	68000	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	57760.42	9/1/2004	2	WHOLESAI	637	6500	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	MECHANIC	MD	20659	50	6/30/2004	0	S		36	36	78.94	8/1/2007	C	N	WHOLESAI	79.05	165988.33	9/1/2004	2	WHOLESAI	603	0	3Y					0	0	0	0
7/1/2006	LAUREL	MD	20723	45	6/28/2004	0	S		24	24	94.89	8/1/2006	C	N	WHOLESAI	95	285950	9/1/2004	2	WHOLESAI	614	0	2Y					2	0	0	0
	MIDWEST (	OK	73110	28	6/17/2004	55750	S				89.9		C	Y	WHOLESAI	90	50145.86	9/1/2004	0	WHOLESAI	741	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	HOUSTON	TX	77092	49	6/16/2004	0	Z		24	24	69.95	8/1/2006	C	N	WHOLESAI	70	62626.91	9/1/2004	2	WHOLESAI	570	0	2Y					0	1	0	0
7/1/2006	BISHOPVIL	SC	29010	41	6/28/2004	0	Z		24	24	69.9	8/1/2006	C	N	WHOLESAI	70	55260.57	9/1/2004	2	WHOLESAI	599	0	2Y					0	0	0	0
7/1/2006	GALVESTO	TX	77550	48	6/14/2004	63000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	50369.78	9/1/2004	2	WHOLESAI	589	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MONROE	NC	28112	47	6/25/2004	0	L		24	24	94.87	8/1/2006	C	N	WHOLESAI	95	123413.9	9/1/2004	2	WHOLESAI	654	0	2Y					0	0	0	0
8/1/2006	PLANO	IL	60545	42	7/21/2004	237000	Z		24	24	89.91	9/1/2006	C	N	WHOLESAI	90	213300	9/1/2004	2	WHOLESAI	583	0	2Y					1	0	0	0
	WEST HEM	NY	11552	47	6/15/2004	0	S				84.58		J	Y	WHOLESAI	84.71	359732	9/1/2004	0	WHOLESAI	555	0	FX	12	6/1/2005		6	0	0	0	0
7/1/2007	OPA LOCK	FL	33055	27	6/23/2004	168000	S		36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	151200	9/1/2004	2	WHOLESAI	675	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	CONCORD	NC	28025	45	6/21/2004	0	Z		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	139400.21	9/1/2004	2	WHOLESAI	579	0	3Y					0	0	0	0
7/1/2006	PEQUABUC	CT	6791	27	6/21/2004	0	Z		24	24	69.87	8/1/2006	C	Y	WHOLESAI	70	108401.91	9/1/2004	2	WHOLESAI	651	0	2Y	24	6/1/2006	STD		2	0	0	0
8/1/2007	FREEPORT	NY	11520	41	7/6/2004	360000	S		36	36	84.92	9/1/2007	C	N	WHOLESAI	85	306000	9/1/2004	2	WHOLESAI	679	0	3Y					0	0	0	0
7/1/2006	LIBERTYVIL	IL	60048	47	6/23/2004	0	Z		24	24	74.92	8/1/2006	C	N	WHOLESAI	75	140097.62	9/1/2004	2	WHOLESAI	529	0	2Y					0	0	1	0
7/1/2006	WILMINGTO	MA	1887	40	6/29/2004	350000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	314782.12	9/1/2004	2	WHOLESAI	707	0	2Y					0	0	0	0
8/1/2006	SALEM	OR	97305	18	7/8/2004	112000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	89600	9/1/2004	2	WHOLESAI	745	22400	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2007	DES MOINE	IA	50317	31	6/22/2004	0	S		36	36	89.85	8/1/2007	C	N	WHOLESAI	90	106110.56	9/1/2004	2	WHOLESAI	685	0	3Y					0	0	0	0
7/1/2006	KANSAS CI	MO	64114	30	6/28/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	67947.48	9/1/2004	2	WHOLESAI	542	0	2Y	36	6/1/2007	5B		0	0	0	0
7/1/2006	ORLANDO	FL	32837	15	6/23/2004	245000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	220315.66	9/1/2004	2	WHOLESAI	674	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	LINCOLN	NE	68524	39	6/30/2004	106255	S		36	36	94.83	8/1/2007	C	Y	WHOLESAI	95	100851.63	9/1/2004	2	WHOLESAI	773	0	3Y	24	6/1/2006	STD		0	0	0	0
	MATTESON	IL	60443	28	6/16/2004	0	S				50.7		C	N	WHOLESAI	50.88	86846.7	9/1/2004	0	WHOLESAI	601	0	FX					2	0	0	0
7/1/2006	DETROIT	MI	48235	35	6/22/2004	87000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	95	78300	9/1/2004	2	WHOLESAI	636	4350	2Y	12	6/1/2005		3	0	0	0	0
7/1/2007	DECATUR	GA	30034	41	6/23/2004	168000	S		36	36	79.87	8/1/2007	C	N	WHOLESAI	100	134400	9/1/2004	2	WHOLESAI	781	33600	3Y					0	0	0	0
7/1/2006	LADY LAKE	FL	32159	43	6/30/2004	0	Z		24	24	84.93	8/1/2006	C	Y	WHOLESAI	85	68250	9/1/2004	2	WHOLESAI	592	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	MARLBORC	MA	1752	41	6/30/2004	160000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	127889.79	9/1/2004	2	WHOLESAI	674	32000	2Y	24	6/1/2006		2	0	0	0	0
8/1/2006	SOUTH BEI	IN	46613	29	6/10/2004	74900	S		24	24	94.84	7/1/2006	C	Y	WHOLESAI	95	71116.13	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ANTELOPE	CA	95843	24	6/21/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	298500	9/1/2004	2	WHOLESAI	511	0	2Y	24	6/1/2008	STD		0	0	1	0
	LOON LAKI	WA	99148	40	6/18/2004	0	Z				74.92		C	Y	WHOLESAI	75	88076.38	9/1/2004	0	WHOLESAI	625	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	LINO LAKE	MN	55014	33	6/18/2004	223000	Z		24	24	83.68	8/1/2006	C	Y	WHOLESAI	83.86	186801.98	9/1/2004	2	WHOLESAI	618	0	2Y	36	6/1/2007		13	0	0	0	0
7/1/2006	EVERETT	WA	98208	48	6/17/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	228000	9/1/2004	2	WHOLESAI	696	0	2Y	24	6/1/2006	STD		1	0	0	0
	DECATUR	GA	30034	41	6/23/2004	168000	S				19.99		C	N	WHOLESAI	100	33600	9/1/2004	0	WHOLESAI	781	134400	FX					0	0	0	0
7/1/2006	KATY	TX	77449	17	6/18/2004	89900	S		24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	85405	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	JACKSONV	FL	32209	35	7/16/2004	80000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	696	0	2Y	24	7/1/2006	STD		0	0	0	0
	MAGGIE VA	NC	28751	44	6/15/2004	0	S				55.75		C	N	WHOLESAI	55.96	121767.22	9/1/2004	0	WHOLESAI	636	0	FX					0	0	0	0

7/1/2006	WEST CHIC	IL	60185	40	6/23/2004	0	S		24	24	84.87	8/1/2006	C	N	WHOLESAI	85	148633.96	9/1/2004	2	WHOLESAI	843	0	2Y					0	0	0	0	0	0	0
7/1/2007	MARGATE	FL	33063	43	6/25/2004	240000	S		36	36	79.88	8/1/2007	C	Y	WHOLESAI	100	192000	9/1/2004	2	WHOLESAI	734	48000	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	ANDOVER	NH	3216	43	6/29/2004	0	Z		24	24	74	8/1/2006	C	Y	WHOLESAI	74.07	159918.57	9/1/2004	2	WHOLESAI	512	0	2Y	24	8/1/2006	STD		0	0	1	0	0	0	0
7/1/2006	LOS ANGEI	CA	90065	35	6/30/2004	490000	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAI	80	392000	9/1/2004	2	WHOLESAI	682	0	2Y	12	8/1/2005	STD		0	0	0	0	0	0	0
7/1/2007	LA GRANGI	IL	60525	42	6/28/2004	0	S		36	36	89.02	8/1/2007	J	N	WHOLESAI	90	427500	9/1/2004	2	WHOLESAI	562	0	3Y					0	0	0	0	0	0	0
7/1/2006	MC CALLA	AL	35111	37	6/21/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	97750	9/1/2004	2	WHOLESAI	563	0	2Y	36	6/1/2007	STD		5	0	0	0	0	0	0
7/1/2006	BUENA	WA	98921	31	6/22/2004	86000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	81700	9/1/2004	2	WHOLESAI	879	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	WAUKEGAI	IL	60085	47	6/16/2004	0	S		36	36	94.86	8/1/2007	C	N	WHOLESAI	94.81	173368.84	9/1/2004	2	WHOLESAI	702	0	3Y					0	0	0	0	0	0	0
7/1/2006	WHITEWAT	WI	53190	50	6/16/2004	0	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	161897.74	9/1/2004	2	WHOLESAI	583	0	2Y					1	0	0	0	0	0	0
7/1/2006	ROUND LAI	IL	60073	43	6/23/2004	189520	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	170448.82	9/1/2004	2	WHOLESAI	586	0	2Y					0	0	0	0	0	0	0
7/1/2006	REDFORD	MI	48239	47	6/25/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	139421.83	9/1/2004	2	WHOLESAI	564	0	2Y	36	6/1/2007		3	1	0	0	0	0	0	0
7/1/2006	OWINGS M	MD	21117	43	6/15/2004	0	Z		24	24	66.56	8/1/2006	C	N	WHOLESAI	66.67	99920.42	9/1/2004	2	WHOLESAI	618	0	2Y					0	0	0	0	0	0	0
	FAIRVIEW	NC	28730	48	6/21/2004	105000	Z				83.35		C	N	WHOLESAI	83.48	87586.24	9/1/2004	0	WHOLESAI	677	0	FX					0	0	0	0	0	0	0
8/1/2006	PEMBROKI	FL	33024	33	7/16/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAI	85	225250	9/1/2004	2	WHOLESAI	587	0	2Y	36	7/1/2007	STD		1	0	0	0	0	0	0
7/1/2006	CORONA	CA	92881	2	6/23/2004	440000	L		24	24	84.92	8/1/2006	J	Y	WHOLESAI	85	374000	9/1/2004	2	WHOLESAI	529	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
7/1/2007	PHOENIX	AZ	85031	23	6/28/2004	0	S		36	36	89.82	8/1/2007	C	Y	WHOLESAI	90	94856.38	9/1/2004	2	WHOLESAI	709	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	REDMOND	OR	97756	32	6/29/2004	0	Z		36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	144395.94	9/1/2004	2	WHOLESAI	650	0	3Y	36	6/1/2007	STD		2	0	0	0	0	0	0
7/1/2006	OXNARD	CA	93030	48	6/18/2004	0	S		24	24	89.9	8/1/2006	J	Y	WHOLESAI	70	353237.65	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		0	2	0	0	0	0	0
7/1/2006	HENDERSC	NV	89015	45	6/24/2004	210000	Z		24	24	79.81	8/1/2006	C	Y	WHOLESAI	100	167748.12	9/1/2004	2	WHOLESAI	693	42000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	MINNEAPO	MN	55411	46	6/29/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006		13	0	0	0	0	0	0	0
7/1/2007	ANDERSOI	IN	46011	18	6/30/2004	0	S		36	36	79.89	8/1/2007	C	Y	WHOLESAI	80	64000	9/1/2004	2	WHOLESAI	578	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	KAPOLEI	HI	96707	42	6/24/2004	356234	S		36	36	79.84	8/1/2007	C	Y	WHOLESAI	100	284877.94	9/1/2004	2	WHOLESAI	661	71246	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	TUCSON	AZ	85715	48	6/30/2004	0	Z		36	36	82.74	8/1/2007	C	Y	WHOLESAI	82.88	202855.99	9/1/2004	2	WHOLESAI	558	0	3Y	36	6/1/2007	STD		0	2	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89129	45	6/15/2004	0	S		24	24	68.87	8/1/2006	C	Y	WHOLESAI	68.97	199384.43	9/1/2004	2	WHOLESAI	530	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0	0
7/1/2006	LAUREL	IN	47024	31	6/18/2004	0	Z		24	24	84.84	8/1/2006	C	Y	WHOLESAI	85	69700	9/1/2004	2	WHOLESAI	635	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	MC DONAL	OH	44437	25	6/23/2004	69000	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	62100	9/1/2004	2	WHOLESAI	571	0	2Y	36	6/1/2007		8	0	0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90044	32	7/8/2004	0	S		24	24	94.82	8/1/2006	C	Y	WHOLESAI	95	194565.21	9/1/2004	2	WHOLESAI	695	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85043	41	6/23/2004	127000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	101520.73	9/1/2004	2	WHOLESAI	698	25400	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	CLEVELAN	OH	44110	49	6/15/2004	91000	Z				94.9		C	N	WHOLESAI	95	86450	9/1/2004	0	WHOLESAI	580	0	FX					0	0	0	0	0	0	0
	LINCOLN	NE	68510	25	6/22/2004	0	S				89.91		C	Y	WHOLESAI	90	67500	9/1/2004	0	WHOLESAI	751	0	FX	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48234	49	6/21/2004	95000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	95	85500	9/1/2004	2	WHOLESAI	568	4750	2Y	24	6/1/2006		3	0	0	0	0	0	0	0
7/1/2007	PARAMOUI	CA	90723	40	6/18/2004	0	S		36	36	87.99	8/1/2007	C	Y	WHOLESAI	88.14	259793.11	9/1/2004	2	WHOLESAI	600	0	3Y	36	6/1/2007	STD		1	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85007	50	6/18/2004	0	Z		24	24	83.18	8/1/2006	C	Y	WHOLESAI	83.33	119887.23	9/1/2004	2	WHOLESAI	627	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48206	20	6/10/2004	70000	S		24	24	84.2	8/1/2006	C	Y	WHOLESAI	94.29	59000	9/1/2004	2	WHOLESAI	606	7000	2Y	24	6/1/2006		3	0	0	0	0	0	0	0
	HONOLULU	HI	96818	52	6/21/2004	0	Z				61.05		C	Y	WHOLESAI	61.18	260000	9/1/2004	0	WHOLESAI	611	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	PHOENIX	AZ	85043	41	6/23/2004	127000	S				19.99		C	N	WHOLESAI	100	25390.84	9/1/2004	0	WHOLESAI	698	101600	FX					0	0	0	0	0	0	0
7/1/2006	HARRISBUI	PA	17109	49	6/30/2004	64000	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	54400	9/1/2004	2	WHOLESAI	679	0	2Y	36	6/1/2007		9	0	0	0	0	0	0	0
7/1/2006	SAN BERN	CA	92407	36	6/15/2004	148000	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAI	100	118269.17	9/1/2004	2	WHOLESAI	716	29600	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	BAKERSFIE	CA	93309	45	6/24/2004	245000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	195850.11	9/1/2004	2	WHOLESAI	657	49000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	GREENUP	KY	41144	22	6/28/2004	0	Z		24	24	76.6	8/1/2006	C	Y	WHOLESAI	76.71	56000	9/1/2004	2	WHOLESAI	572	0	2Y	24	6/1/2006	STD		3	1	0	0	0	0	0
7/1/2006	ELK GROVI	IL	60007	37	6/28/2004	306000	S		24	24	79.88	8/1/2006	C	N	WHOLESAI	100	244823.7	9/1/2004	2	WHOLESAI	630	61200	2Y					0	0	0	0	0	0	0
7/1/2006	BROOK PA	OH	44142	38	6/28/2004	0	S		24	24	43.94	8/1/2006	C	Y	WHOLESAI	44	65954.8	9/1/2004	2	WHOLESAI	581	0	2Y	36	6/1/2007		8	0	0	0	0	0	0	0
7/1/2006	GRAND RA	MI	49507	28	6/18/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	78243.61	9/1/2004	2	WHOLESAI	628	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	LARAMIE	WY	82070	41	6/18/2004	0	Z		24	24	78.19	8/1/2006	C	N	WHOLESAI	78.34	131874.75	9/1/2004	2	WHOLESAI	612	0	2Y					0	0	0	0	0	0	0
7/1/2006	MODESTO	CA	95351	50	6/30/2004	0	Z		24	24	83.17	8/1/2006	C	Y	WHOLESAI	83.33	149849.24	9/1/2004	2	WHOLESAI	649	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48238	48	6/22/2004	89000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	85405	9/1/2004	2	WHOLESAI	619	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	BYRON	CA	94514	32	6/30/2004	0	Z		24	24	77	8/1/2006	J	Y	WHOLESAI	77.19	439461.47	9/1/2004	2	WHOLESAI	611	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60639	41	6/25/2004	0	S		36	36	77.4	8/1/2007	C	N	WHOLESAI	77.5	248000	9/1/2004	2	WHOLESAI	544	0	3Y					0	1	0	0	0	0	0
7/1/2006	KATY	TX	77449	44	6/11/2004	123500	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	117325	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	GRAND RA	MI	49544	23	6/15/2004	0	Z				78.51		C	Y	WHOLESAI	78.97	91619.47	9/1/2004	0	WHOLESAI	578	0	FX	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60629	36	6/22/2004	250000	Z		36	36	84.88	8/1/2007	C	N	WHOLESAI	90	212500	9/1/2004	2	WHOLESAI	672	12500	3Y					0	0	0	0	0	0	0
7/1/2006	WHITE LAK	MI	48386	37	6/16/2004	238500	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	214503.02	9/1/2004	2	WHOLESAI	618	11925	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	36	6/29/2004	0	L		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	91750.63	9/1/2004	2	WHOLESAI	524	0	2Y	24	6/1/2006	STD		2	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85745	42	6/22/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	287825.52	9/1/2004	2	WHOLESAI	575	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60632	41	7/2/2004	203000	S		24	24	94.94	9/1/2006	C	N	WHOLESAI	95	192850	9/1/2004	2	WHOLESAI	671	0	2Y					0	0	0	0	0	0	0
7/1/2006	GLENDALE	AZ	85301	39	6/29/2004	210000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	199500	9/1/2004	2	WHOLESAI	616	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	BERWYN	IL	60402	46	6/25/2004	0	S		24	24	84.89	8/1/2006	C	N	WHOLESAI	85	259938.78	9/1/2004	2	WHOLESAI	552	0	2Y					0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89142	42	6/25/2004	238955	S		24	24	94.9	8/1/2006	C	N	WHOLESAI	95	226888.07	9/1/2004	2	WHOLESAI	606	0	2Y					0	0	0	0	0	0	0
7/1/2006	ANTIOCH	CA	94531	42	6/30/2004	0	Z		24	24	89.81	8/1/2006	J	Y	WHOLESAI	90	360000	9/1/2004	2	WHOLESAI	587	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	OAKLEY	CA	94561	44	6/18/2004	0	S				89.9		C	Y	WHOLESAI	99	278838.42	9/1/2004	0	WHOLESAI	588	0	FX	36	6/1/2007	STD		2	0	0	0	0	0	0
	ANDERSOI	CA	96007	33	6/30/2004	0	Z				57.59		C	Y	WHOLESAI	57.69	97416.56	9/1/2004	0	WHOLESAI	627	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	RICHMONE	CA	94801	21	6/17/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	220644.96	9/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	TUCSON	AZ	85704	47	7/30/2004	0	S		24	24	83.1	9/1/2006	C	Y	WHOLESAI	83.18	197100	9/1/2004	2	WHOLESAI	565	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
	VISALIA	CA	93292	22	7/6/2004	0	Z				79.89		C	Y	WHOLESAI	80	139900.18	9/1/2004	0	WHOLESAI	624	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	FORT LAUI	FL	33312	50	6/24/2004	0	S		24	24	89.85	8/1/2006	J	Y	WHOLESAI	90	404661.41	9/1/2004	2	WHOLESAI	655	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
7/1/2007	CYPRESS	CA	90630	41	6/23/2004	0	S		36	36	94.88	8/1/2007	J	Y	WHOLESAI	95	361000	9/1/2004	2	WHOLESAI	658	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LA MIRADA	CA	90638	22	6/30/2004	445000	S		24	24	89.87	8/1/2006	J	N	WHOLESAI	90	400500	9/1/2004	2	WHOLESAI	698	0	2Y					0	0	0	0	0	0	0
7/1/2006	FOLSOM	CA	95630	33	6/17/2004	500000	S		24	24	89.84	8/1/2006	J	Y	WHOLESAI	90	450000	9/1/2004	2	WHOLESAI	640	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	WEST PALI	FL	33403	39	6/15/2004	0	S				75.09		C	Y	WHOLESAI	75.17	111944.32	9/1/2004	0	WHOLESAI	558	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LOWELL	MA	1854	41	7/1/2004	298023	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	268057.51	9/1/2004	2	WHOLESAI	576	0	2Y	24	7/1/2006		2	0	0	0	0	0	0	0
	PEMBROKI	FL	33026	49	7/8/2004	0	S				80.9		C	Y	WHOLESAI	80.95	153000	9/1/2004	0	WHOLESAI	597	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
	MIRAMAR	FL	33023	43	6/17/2004	140000	Z				19.98		C	N	WHOLESAI	100	27987.6	9/1/2004	0	WHOLESAI	741	112000	FX					0	0	0	0	0	0	0
8/1/2007	JERSEY CI	NJ	7305	37	7/29/2004	289900	S		36	36	89.82	9/1/2007	C	N	WHOLESAI	89.69	260000	9/1/2004	2	WHOLESAI	710	0	3Y					0	0	0	0	0	0	0
7/1/2007	BRONX	NY	10467	49	6/30/2004	0	S		36	36	89.89	8/1/2007	J	N	WHOLESAI	90	463500	9/1/2004	2	WHOLESAI	602	0	3Y					1	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32218	47	6/18/2004	80000	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	76454.6	9/1/2004	2	WHOLESAI	541	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60636	39	6/29/2004	112500	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	101179.26	9/1/2004	2	WHOLESAI	686	0	3Y					0	0	0	0	0	0	0
	GASTON	SC	29053	34	6/25/2004	91000	Z				74.93		C	N	WHOLESAI	95	68219.8	9/1/2004	0	WHOLESAI	537	18200	FX					0	0	0	0	0	0	0

| | | |

7/1/2006	SUGAR LAI	TX	77478	41	6/16/2004	93500	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	84051.68	9/1/2004	2	WHOLESAI	571	0	2Y	24	8/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	SCHENECT	NY	12305	37	6/30/2004	100000	S		36	36	79.92	8/1/2007	C	N	WHOLESAI	80	79958.08	9/1/2004	2	WHOLESAI	822	0	3Y					0	0	0	0	0	0	0
	PHOENIX	AZ	85035	48	7/6/2004	0	Z				94.93		C	Y	WHOLESAI	95	106400	9/1/2004	0	WHOLESAI	674	0	FX	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2007	HOUSTON	TX	77034	31	7/20/2004	0	Z		36	36	74.96	9/1/2007	C	N	WHOLESAI	75	73500	9/1/2004	2	WHOLESAI	535	0	3Y					2	0	0	0	0	0	0
7/1/2007	BRONX	NY	10473	47	6/11/2004	375000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	337500	9/1/2004	2	WHOLESAI	728	0	3Y					0	0	0	0	0	0	0
	HERALD	CA	95638	50	6/16/2004	0	Z				84.74		C	Y	WHOLESAI	84.88	313764.82	9/1/2004	0	WHOLESAI	622	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	REHOBOTI	MA	2769	48	6/28/2004	625000	Z		36	36	79.82	8/1/2007	J	Y	WHOLESAI	80	499431.8	9/1/2004	2	WHOLESAI	669	0	3Y	36	6/1/2007		2	0	0	0	0	0	0	0
8/1/2006	MONTGOM	AL	36111	32	7/16/2004	0	Z		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	560	0	2Y					0	0	0	0	0	0	0
7/1/2006	VALLEJO	CA	94591	39	6/21/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	324000	9/1/2004	2	WHOLESAI	822	81000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	SHAWNEE	OK	74801	37	6/29/2004	65000	S		24	24	94.83	8/1/2006	C	Y	WHOLESAI	94.92	61700	9/1/2004	2	WHOLESAI	604	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	GREEN CO	FL	32043	41	6/23/2004	158990	S		36	36	79.81	8/1/2007	C	Y	WHOLESAI	79.94	126993.74	9/1/2004	2	WHOLESAI	627	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	PALM BEA	FL	33410	38	6/25/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	166143.98	9/1/2004	2	WHOLESAI	619	0	2Y	36	6/1/2007	STD		2	0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60632	38	7/7/2004	165000	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	166500	9/1/2004	2	WHOLESAI	738	0	2Y					0	0	0	0	0	0	0
	TEMPE	AZ	85281	41	6/24/2004	0	S				94.85		C	Y	WHOLESAI	95	151877.84	9/1/2004	0	WHOLESAI	665	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	RAYTOWN	MO	64133	37	6/29/2004	0	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAI	80	95884.28	9/1/2004	2	WHOLESAI	539	0	2Y	24	6/1/2008	5B		0	0	0	0	0	0	0
7/1/2006	SAN ANTO	TX	78251	32	8/14/2004	84000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	95	75556.5	9/1/2004	2	WHOLESAI	582	4200	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	BIRMINGH	AL	35208	37	6/29/2004	0	Z				94.9		C	Y	WHOLESAI	95	76000	9/1/2004	0	WHOLESAI	608	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	OAKLAND	CA	94603	38	7/31/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	350100	9/1/2004	2	WHOLESAI	635	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
	PASCAGOU	MS	39567	43	6/17/2004	0	S				89.91		C	Y	WHOLESAI	90	69264.81	9/1/2004	0	WHOLESAI	630	0	FX	36	6/1/2007		4	0	0	0	0	0	0	0
7/1/2006	LANSING	MI	48915	36	6/22/2004	0	S		24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	68800	9/1/2004	2	WHOLESAI	554	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90018	38	6/28/2004	315000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	252000	9/1/2004	2	WHOLESAI	681	63000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	VIOLET	LA	70092	24	6/21/2004	70000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	95	63000	9/1/2004	2	WHOLESAI	643	3500	2Y	24	6/1/2008		4	0	0	0	0	0	0	0
7/1/2007	BEAVERTO	MI	48612	31	6/22/2004	0	S		36	36	89.89	8/1/2007	C	Y	WHOLESAI	90	53966.6	9/1/2004	2	WHOLESAI	602	0	3Y	36	6/1/2007		3	0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60639	43	7/14/2004	250000	S		36	36	79.92	9/1/2007	C	N	WHOLESAI	100	200000	9/1/2004	2	WHOLESAI	705	50000	3Y					0	0	0	0	0	0	0
	ARLINGTOI	WA	98223	49	6/15/2004	0	Z				93.69		C	Y	WHOLESAI	93.82	257821.54	9/1/2004	0	WHOLESAI	657	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	FRANKFOR	KY	40601	45	6/16/2004	0	Z				94.58		C	Y	WHOLESAI	94.72	85186.36	9/1/2004	0	WHOLESAI	712	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	STANHOPE	NJ	7874	39	6/30/2004	295000	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	265500	9/1/2004	2	WHOLESAI	680	0	3Y					0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33175	42	6/24/2004	215000	Z		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	172000	9/1/2004	2	WHOLESAI	724	43000	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	ANDERSOI	WA	98303	48	6/25/2004	115500	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	103950	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0	0
7/1/2006	CHICAGO I	IL	60411	19	6/28/2004	0	S		24	24	89.27	8/1/2006	C	N	WHOLESAI	90	117998.99	9/1/2004	2	WHOLESAI	675	0	2Y					0	0	0	0	0	0	0
7/1/2006	HENDERSC	MI	48841	48	6/25/2004	0	Z		24	24	84.68	8/1/2006	C	Y	WHOLESAI	85	74696.02	9/1/2004	2	WHOLESAI	533	0	2Y	36	6/1/2007		3	2	0	0	0	0	0	0
7/1/2006	OAKDALE	MN	55128	27	6/21/2004	0	Z		24	24	74.83	8/1/2006	C	Y	WHOLESAI	75	135000	9/1/2004	2	WHOLESAI	629	0	2Y	36	6/1/2007		13	0	0	0	0	0	0	0
7/1/2006	JAMAICA	NY	11435	48	6/22/2004	0	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	333000	9/1/2004	2	WHOLESAI	653	0	2Y					0	0	0	0	0	0	0
7/1/2006	RIVERDALE	GA	30274	48	7/9/2004	0	Z		24	24	89.86	8/1/2006	C	N	WHOLESAI	90	123204.76	9/1/2004	2	WHOLESAI	553	0	2Y					0	0	0	0	0	0	0
	MERLIN	OR	97532	27	6/16/2004	0	Z				74.88		C	Y	WHOLESAI	75	119902.8	9/1/2004	0	WHOLESAI	662	0	FX	36	6/1/2007	STD		2	0	0	0	0	0	0
7/1/2006	CHESTERF	MI	48051	49	6/30/2004	140600	S		24	24	89.49	8/1/2006	C	Y	WHOLESAI	89.62	125913.72	9/1/2004	2	WHOLESAI	631	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	HAMMOND	IN	46320	44	6/16/2004	0	Z		24	24	74.92	9/1/2006	C	Y	WHOLESAI	75	59967.56	9/1/2004	2	WHOLESAI	528	0	2Y	24	6/1/2006	STD		0	0	1	0	0	0	0
	HENDERSC	NC	27537	38	7/8/2004	0	Z				84.39		C	N	WHOLESAI	84.48	131750	9/1/2004	0	WHOLESAI	615	0	FX					0	0	0	0	0	0	0
7/1/2006	ALBANY	OR	97322	20	6/15/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	107018.91	9/1/2004	2	WHOLESAI	692	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	CAPE COR	FL	33991	12	6/18/2004	0	Z		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	137750	9/1/2004	2	WHOLESAI	631	0	2Y	36	6/1/2007	STD		2	0	0	0	0	0	0
	GRAND RA	MI	49504	43	6/28/2004	0	S				83.97		C	Y	WHOLESAI	84.07	76457.77	9/1/2004	0	WHOLESAI	672	0	FX	36	6/1/2007		3	0	0	0	0	0	0	0
8/1/2006	LAUDERHI	FL	33319	33	7/30/2004	63000	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	59850	9/1/2004	2	WHOLESAI	643	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	LINTON	IN	47441	23	6/19/2004	0	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	59500	9/1/2004	2	WHOLESAI	553	0	2Y	36	6/1/2007	STD		1	0	0	0	0	0	0
7/1/2006	PEORIA	AZ	85383	27	7/8/2004	425000	S		24	24	89.9	8/1/2006	J	Y	WHOLESAI	95	382500	9/1/2004	2	WHOLESAI	615	21250	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	DENVER	CO	80237	45	6/30/2004	161900	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	129402.34	9/1/2004	2	WHOLESAI	696	32380	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60624	28	6/24/2004	182000	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	163585.55	9/1/2004	2	WHOLESAI	646	0	2Y					0	0	0	0	0	0	0
7/1/2006	COMMERC	CO	80022	47	6/21/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	84.95	162250	9/1/2004	2	WHOLESAI	557	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
7/1/2006	VANDERGI	PA	15690	31	6/21/2004	0	S		24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	54400	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006		9	1	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33015	40	6/15/2004	125000	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	112500	9/1/2004	2	WHOLESAI	706	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	ANTIOCH	CA	94531	46	6/24/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	288751.18	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	FERNDALE	MI	48220	28	6/29/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	74651.38	9/1/2004	2	WHOLESAI	680	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	BALLWIN	MO	63021	43	6/23/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	218336.05	9/1/2004	2	WHOLESAI	640	0	2Y	24	6/1/2008	5B		0	0	0	0	0	0	0
	CLEVELAN	TN	37323	45	6/24/2004	0	Z				78.33		C	Y	WHOLESAI	78.44	70547.07	9/1/2004	0	WHOLESAI	604	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LAUDERDA	FL	33311	42	6/30/2004	180000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	161878.56	9/1/2004	2	WHOLESAI	595	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	NAPLES	FL	34109	47	6/18/2004	335000	S		36	36	89.85	8/1/2007	C	Y	WHOLESAI	90	301252.86	9/1/2004	2	WHOLESAI	664	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2008	SACRAME	CA	95820	26	6/17/2004	0	S		24	24	77.27	8/1/2008	C	Y	WHOLESAI	77.42	120000	9/1/2004	2	WHOLESAI	678	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	OAK LAWN	IL	60453	50	6/30/2004	0	L		36	36	79.9	8/1/2007	C	N	WHOLESAI	80	178400	9/1/2004	2	WHOLESAI	519	0	3Y					0	0	0	0	0	0	0
7/1/2007	WARWICK	RI	2886	25	6/23/2004	0	S		36	36	66.55	8/1/2007	C	Y	WHOLESAI	66.67	99918.39	9/1/2004	2	WHOLESAI	563	0	3Y	12	6/1/2005	10B		0	0	0	0	0	0	0
7/1/2006	MONROE	NY	10950	37	6/23/2004	0	Z		24	24	74.43	8/1/2006	C	N	WHOLESAI	74.53	239825.42	9/1/2004	2	WHOLESAI	614	0	2Y					0	0	1	0	0	0	0
7/1/2007	COLLINSVI	IL	62234	42	6/22/2004	138000	S		36	36	94.88	8/1/2007	C	N	WHOLESAI	95	131018.93	9/1/2004	2	WHOLESAI	849	0	3Y					0	0	0	0	0	0	0
7/1/2008	GARY	IN	46404	44	6/30/2004	68000	S		24	24	89.91	8/1/2008	C	Y	WHOLESAI	95	61169.25	9/1/2004	2	WHOLESAI	614	3400	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	HOUSTON	TX	77036	41	6/25/2004	0	S				79.88		C	N	WHOLESAI	80	76000	9/1/2004	0	WHOLESAI	639	0	FX					0	0	0	0	0	0	0
8/1/2007	OOLTEWAI	TN	37363	48	7/2/2004	0	S		36	36	94.93	9/1/2007	C	Y	WHOLESAI	95	146300	9/1/2004	2	WHOLESAI	675	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	HOUSTON	TX	77068	49	6/28/2004	0	Z		36	36	79.84	8/1/2007	C	N	WHOLESAI	80	80000	9/1/2004	2	WHOLESAI	661	0	3Y					0	0	0	0	0	0	0
7/1/2007	KANSAS CI	KS	66104	34	6/28/2004	0	Z		36	36	89.91	8/1/2007	C	N	WHOLESAI	90	79200	9/1/2004	2	WHOLESAI	563	0	3Y					1	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33188	44	6/25/2004	229900	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	183920	9/1/2004	2	WHOLESAI	717	45980	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2008	BELCHERT	MA	1007	37	7/7/2004	0	Z		24	24	81.04	8/1/2006	C	Y	WHOLESAI	81.14	178394.06	9/1/2004	2	WHOLESAI	530	0	2Y	24	7/1/2006		2	1	0	0	0	0	0	0
7/1/2006	LIVONIA	MI	48154	47	6/21/2004	0	S		24	24	77.87	8/1/2006	C	Y	WHOLESAI	78.18	171657.61	9/1/2004	2	WHOLESAI	599	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2007	WALHONDI	OH	43843	40	7/19/2004	0	Z		36	36	84.88	8/1/2007	C	Y	FLOW	85	91735.2	9/1/2004	2	CORRESPI	534	0	3Y	36	7/1/2007		8	1	0	0	0	0	0	0
7/1/2008	SAINT MIC	MN	55376	46	6/18/2004	280543	S		24	24	89.88	8/1/2008	C	Y	WHOLESAI	90	252325.33	9/1/2004	2	WHOLESAI	588	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	PORT ST. L	FL	34986	27	6/21/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	206100	9/1/2004	2	WHOLESAI	604	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
	SAINT LOU	MO	63123	38	6/23/2004	0	Z				75.58		C	Y	WHOLESAI	75.7	121500	9/1/2004	0	WHOLESAI	563	0	FX	36	6/1/2007	5A		0	0	0	0	0	0	0
7/1/2006	ELK GROVI	CA	95758	37	6/18/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	299689.74	9/1/2004	2	WHOLESAI	842	75000	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
7/1/2006	ROCKFORI	IL	61104	46	6/29/2004	73900	Z		24	24	89.91	8/1/2006	C	N	WHOLESAI	95	66510	9/1/2004	2	WHOLESAI	541	3695	2Y					0	0	0	0	0	0	0
7/1/2008	VALRICO	FL	33594	49	6/15/2004	0	S		24	24	94.88	8/1/2008	C	Y	WHOLESAI	95	131003.67	9/1/2004	2	WHOLESAI	645	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0	0
7/1/2006	DELAVAN	WI	53115	38	6/15/2004	0	S		24	24	84.92	8/1/2006	C	Y	WHOLESAI	89.69	136000	9/1/2004	2	WHOLESAI	569	7500	2Y	24	6/1/2008		11	0	0	0	0	0	0	0
	HONOLULU	HI	96813	42	6/23/2004	128000	S				66.28		C	Y	WHOLESAI	66.41	84822.41	9/1/2004	0	WHOLESAI	735	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0

| | | |

| | | |

| | | |

| | | |

8/1/2006	HYANNIS	MA	2601	34	7/21/2004	0	Z	24	24	79.63	9/1/2006	C	Y	WHOLESAL	79.7	263000	9/1/2004	2	WHOLESAI	591	0	2Y	24	7/1/2006	2	0	0	0	0	0
7/1/2006	SAINT PETI	MO	63376	34	6/29/2004	0	S	24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	139855.04	9/1/2004	2	WHOLESAI	668	35000	2Y	36	6/1/2007	SB	0	0	0	0	0
7/1/2006	HYANNIS	MA	2601	47	6/15/2004	158000	S	24	24	94.86	8/1/2006	C	Y	WHOLESAL	95	149987.48	9/1/2004	2	WHOLESAI	891	0	2Y	24	6/1/2006	2	0	0	0	0	0
8/1/2007	WALDORF	MD	20603	45	7/7/2004	0	S	36	36	89.92	9/1/2007	C	N	WHOLESAL	90	267000	9/1/2004	2	WHOLESAI	622	0	3Y				0	0	0	0	0
8/1/2006	DALLAS	GA	30157	32	7/23/2004	127900	S	24	24	94.94	9/1/2006	C	N	WHOLESAL	95	121505	9/1/2004	2	WHOLESAI	617	0	2Y				0	0	0	0	0
7/1/2006	MAGALIA	CA	95954	50	6/24/2004	124900	Z	24	24	79.31	8/1/2006	C	Y	WHOLESAL	79.42	99200	9/1/2004	2	WHOLESAI	608	0	2Y				0	0	0	0	0
7/1/2006	CHANHASS	MN	55317	39	6/22/2004	260000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	233829.78	9/1/2004	2	WHOLESAI	712	0	2Y	12	6/1/2005	STD	1	0	0	0	0
7/1/2007	DES MOINE	IA	50320	16	6/25/2004	233900	Z	36	38	89.83	8/1/2007	C	N	WHOLESAL	90	208800	9/1/2004	2	WHOLESAI	604	0	3Y	36	6/1/2007	13	0	0	0	0	0
7/1/2006	CLEVELAN	OH	44105	47	6/25/2004	67000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	60263.46	9/1/2004	2	WHOLESAI	648	0	2Y				0	0	0	0	0
7/1/2006	SANTA ANA	CA	92703	48	6/29/2004	395000	S	24	24	89.88	8/1/2006	J	Y	WHOLESAL	90	355233.51	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006	8	0	0	0	0	0
7/1/2007	JONESBOF	GA	30238	35	6/15/2004	0	S	36	36	89.88	8/1/2007	C	Y	WHOLESAL	90	99000	9/1/2004	2	WHOLESAI	612	0	3Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2007	LOMBARD	IL	60148	37	6/30/2004	0	S	36	36	84.85	8/1/2007	C	N	WHOLESAL	95	204250	9/1/2004	2	WHOLESAI	653	0	3Y	24	6/1/2006	15	0	0	0	0	0
7/1/2007	MILWAUKE	WI	53215	31	6/30/2004	0	Z	36	36	67.18	8/1/2007	C	N	WHOLESAL	67.27	73948.44	9/1/2004	2	WHOLESAI	591	0	3Y				0	0	0	0	0
7/1/2006	NORTHVILL	MI	48167	40	6/29/2004	459900	S	24	24	79.84	8/1/2006	J	Y	WHOLESAL	100	367560.68	9/1/2004	2	WHOLESAI	677	91980	2Y	24	6/1/2006	3	1	0	0	0	0
	WAUSEON	OH	43567	49	6/22/2004	0	Z			89.89		C	Y	WHOLESAL	90	90000	9/1/2004	0	WHOLESAI	524	0	FX	36	6/1/2007	8	0	0	0	0	0
7/1/2006	KEARNEY	NE	68847	29	6/29/2004	0	S	24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	168988.82	9/1/2004	2	WHOLESAI	650	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	SW RANCH	FL	33331	35	6/23/2004	575000	Z	24	24	84.84	8/1/2006	J	Y	WHOLESAL	85	488299.5	9/1/2004	2	WHOLESAI	612	0	2Y	24	6/1/2006	STD	1	0	0	0	0
7/1/2006	MINNEAPO	MN	55407	48	6/25/2004	365000	S	24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	328277.31	9/1/2004	2	WHOLESAI	613	0	2Y	36	6/1/2007	13	0	0	0	0	0
	ORCHARD	NY	14127	24	7/20/2004	0	S			77.08		C	Y	WHOLESAL	77.13	88700	9/1/2004	0	WHOLESAI	682	0	FX	12	7/1/2005	6	0	0	0	0	0
	HIXSON	TN	37343	37	6/22/2004	0	S			89.92		C	Y	WHOLESAL	90	73767	9/1/2004	0	WHOLESAI	601	0	FX	36	6/1/2007	STD	1	0	0	0	0
7/1/2006	DETROIT	MI	48205	31	6/17/2004	82000	S	24	24	93.3	8/1/2006	C	Y	WHOLESAL	93.42	73752.45	9/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006	3	0	0	0	0	0
7/1/2006	BAKERSFIE	CA	93308	43	6/28/2004	0	S	24	24	84.59	8/1/2006	C	Y	WHOLESAL	84.71	125706.63	9/1/2004	2	WHOLESAI	557	0	2Y	24	6/1/2006	STD	0	0	0	0	0
8/1/2007	MARS HILL	NC	28754	38	7/8/2004	110000	S	36	38	89.95	9/1/2007	C	N	WHOLESAL	90	99000	9/1/2004	2	WHOLESAI	632	0	3Y				1	0	0	0	0
8/1/2006	TWIN LAKE	MI	49457	53	7/21/2004	0	Z	24	24	84.95	9/1/2006	C	Y	WHOLESAL	65	95550	9/1/2004	2	WHOLESAI	569	0	2Y	24	7/1/2006	3	1	0	0	0	0
7/1/2006	WATERTOV	WI	53098	21	6/23/2004	0	Z	24	24	84.91	8/1/2006	C	N	WHOLESAL	85	102000	9/1/2004	2	WHOLESAI	521	0	2Y				3	0	0	0	0
	ROYERSFC	PA	19468	50	7/21/2004	229000	S			89.95		C	Y	WHOLESAL	90	208100	9/1/2004	0	WHOLESAI	572	0	FX	36	7/1/2007	9	0	0	0	0	0
	JONESBOF	GA	30236	27	6/23/2004	0	S			74.8		C	N	WHOLESAL	75	95821.3	9/1/2004	0	WHOLESAI	709	0	FX				0	0	0	0	0
	PALMDALE	CA	93551	45	6/30/2004	359900	S			94.83		J	Y	WHOLESAL	95	341595.91	9/1/2004	0	WHOLESAI	743	0	FX	36	6/1/2007	STD	0	0	0	0	0
	NORTHVILL	MI	48167	40	6/29/2004	459900	S			19.99		C	N	WHOLESAL	100	91951.55	9/1/2004	0	WHOLESAI	677	387920	FX				0	0	0	0	0
7/1/2006	TACOMA	WA	98405	31	7/7/2004	180000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	144000	9/1/2004	2	WHOLESAI	686	36000	2Y	24	7/1/2006	STD	0	0	0	0	0
7/1/2006	DENVER	CO	80211	49	6/23/2004	0	S	24	24	94.86	8/1/2006	C	Y	WHOLESAL	95	199500	9/1/2004	2	WHOLESAI	620	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89106	28	6/24/2004	122000	S	24	24	79.89	8/1/2006	C	Y	WHOLESAL	100	97531.11	9/1/2004	2	WHOLESAI	648	24400	2Y	24	6/1/2006	STD	0	0	0	0	0
	EWA BEAC	HI	96706	44	6/23/2004	0	S			83.84		C	Y	WHOLESAL	84	357000	9/1/2004	0	WHOLESAI	620	0	FX	36	6/1/2007	STD	0	0	0	0	0
	NATCHITO	LA	71457	28	6/29/2004	75500	Z			84.88		C	Y	WHOLESAL	85	64175	9/1/2004	0	WHOLESAI	641	0	FX	36	6/1/2007	4	0	0	0	0	0
7/1/2006	APPLE VAL	CA	92307	50	6/17/2004	0	Z	24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	178500	9/1/2004	2	WHOLESAI	530	0	2Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	DENVER	CO	80219	35	6/25/2004	0	Z	24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	124200	9/1/2004	2	WHOLESAI	605	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	COLUMBUS	OH	43227	47	6/28/2004	79500	S	24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	71550	9/1/2004	2	WHOLESAI	635	0	2Y	24	6/1/2006	8	0	0	0	0	0
	INKSTER	MI	48141	29	6/25/2004	0	Z			74.91		C	Y	WHOLESAL	75	92941.89	9/1/2004	0	WHOLESAI	584	0	FX	36	6/1/2007	3	2	0	0	0	0
7/1/2006	CORVALLIS	OR	97333	32	6/30/2004	0	Z	24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	121418.29	9/1/2004	2	WHOLESAI	551	0	2Y	24	6/1/2006	STD	1	0	0	0	0
8/1/2006	SAINT CHA	MN	55972	19	7/23/2004	82100	S	24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	69785	9/1/2004	2	WHOLESAI	552	0	2Y	24	7/1/2006	13	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85021	43	6/30/2004	0	S	24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	101650	9/1/2004	2	WHOLESAI	600	0	2Y	24	6/1/2006	STD	2	0	0	0	0
8/1/2006	TOMBALL	TX	77375	12	7/9/2004	0	S	24	24	76.69	9/1/2006	C	Y	WHOLESAL	76.88	78400	9/1/2004	2	WHOLESAI	692	0	2Y	36	7/1/2007	STD	0	0	0	0	0
7/1/2006	GRAND RA	MI	49504	31	6/30/2004	85000	S	24	24	94.9	8/1/2006	C	Y	WHOLESAL	95	61750	9/1/2004	2	WHOLESAI	647	0	2Y	24	6/1/2006	3	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	49	6/23/2004	0	Z	24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	108200	9/1/2004	2	WHOLESAI	623	0	2Y	24	6/1/2006	STD	0	0	0	0	0
	ANCHORAI	AK	99502	36	6/29/2004	470000	S			84.8		C	N	WHOLESAL	85	399270.15	9/1/2004	0	WHOLESAI	725	0	FX				0	0	0	0	0
7/1/2006	PORTLAND	OR	97206	48	6/29/2004	0	Z	24	24	70.95	8/1/2006	C	Y	WHOLESAL	71.05	134965.67	9/1/2004	2	WHOLESAI	537	0	2Y	36	6/1/2007	STD	0	0	1	0	0
7/1/2006	RIVERSIDE	CA	92509	42	6/23/2004	0	S	24	24	89.84	8/1/2006	C	Y	WHOLESAL	90	260775.28	9/1/2004	2	WHOLESAI	663	0	2Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	CINCINNAT	OH	45205	49	6/24/2004	88000	S	24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	79154.9	9/1/2004	2	WHOLESAI	653	4400	2Y	36	6/1/2007	8	0	0	0	0	0
7/1/2007	ALBUQUER	NM	87121	29	6/21/2004	84000	L	36	36	99.87	8/1/2007	C	N	WHOLESAL	100	83947.52	9/1/2004	2	WHOLESAI	647	0	3Y				0	0	0	0	0
7/1/2006	CARSON	CA	90745	46	6/18/2004	0	Z	24	24	76.34	8/1/2006	C	Y	WHOLESAL	76.47	259776.14	9/1/2004	2	WHOLESAI	607	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	PAHOA	HI	96778	16	6/22/2004	95000	S	24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	75933.91	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	LITCHFIELI	AZ	85340	48	6/17/2004	419000	S	24	24	89.85	8/1/2006	J	Y	WHOLESAL	90	376778.49	9/1/2004	2	WHOLESAI	701	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	PERRIS	CA	92571	39	6/22/2004	0	Z	24	24	69.72	8/1/2006	C	Y	WHOLESAL	69.84	87921.21	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2007	LAS VEGAS	NV	89148	34	8/16/2004	196577	S	36	36	89.9	8/1/2007	C	N	WHOLESAL	90	178919	9/1/2004	2	WHOLESAI	610	0	3Y				0	0	0	0	0
7/1/2006	JACKSONV	FL	32203	32	6/25/2004	197000	Z	24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	157600	9/1/2004	2	WHOLESAI	733	0	2Y	24	6/1/2006	STD	0	0	0	0	0
	KATY	TX	77449	43	7/16/2004	0	Z			79.96		C	N	WHOLESAL	80	86400	9/1/2004	0	WHOLESAI	520	0	FX				0	0	0	0	0
	CLEVELAN	OH	44111	45	6/30/2004	0	Z			84.85		C	N	WHOLESAL	85	106250	9/1/2004	0	WHOLESAI	531	0	FX				1	0	0	0	0
7/1/2007	ADA	OK	74820	40	8/21/2004	0	Z	36	36	84.91	8/1/2007	C	Y	WHOLESAL	85	94723.17	9/1/2004	2	WHOLESAI	525	0	3Y	36	6/1/2007	STD	1	0	0	0	0
7/1/2006	FORT LAUI	FL	33317	36	6/17/2004	177000	S	24	24	89.83	8/1/2006	C	Y	WHOLESAL	90	159112.93	9/1/2004	2	WHOLESAI	762	0	2Y	24	6/1/2006	STD	2	0	0	0	0
	MISHAWAK	IN	46544	35	6/23/2004	0	S			60.95		C	Y	WHOLESAL	61.2	49898.33	9/1/2004	0	WHOLESAI	840	0	FX	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85008	39	6/29/2004	0	S	24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	114231.46	9/1/2004	2	WHOLESAI	603	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90003	47	7/8/2004	0	S	24	24	89.83	8/1/2006	C	Y	WHOLESAL	90	207000	9/1/2004	2	WHOLESAI	653	0	2Y	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85031	41	7/13/2004	95500	S	24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	90725	9/1/2004	2	WHOLESAI	633	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	MAPLE HEI	OH	44137	44	8/17/2004	0	S			79.91		C	Y	WHOLESAL	80	83200	9/1/2004	0	WHOLESAI	610	0	FX	36	6/1/2007	8	0	0	0	0	0
7/1/2007	CHANDLER	AZ	85225	47	6/25/2004	0	S	36	36	94.87	8/1/2007	C	Y	WHOLESAL	95	193669.89	9/1/2004	2	WHOLESAI	603	0	3Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2007	DEFUNIAK	FL	32433	44	6/22/2004	135000	S	36	36	79.88	8/1/2007	C	Y	WHOLESAL	100	107921.43	9/1/2004	2	WHOLESAI	652	27000	3Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85013	47	8/29/2004	0	Z	24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	134903.75	9/1/2004	2	WHOLESAI	546	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46201	6	8/16/2004	70000	S	24	24	84.91	8/1/2006	C	Y	WHOLESAL	85	59500	9/1/2004	2	WHOLESAI	583	7000	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	POMPANO	FL	33063	44	6/16/2004	240000	S	24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	215860.85	9/1/2004	2	WHOLESAI	616	0	2Y	24	6/1/2006	STD	1	0	0	0	0
7/1/2006	PHOENIX	AZ	85033	36	6/30/2004	0	Z	24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	50150	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006	STD	3	0	0	0	0
8/1/2006	HOFFMAN	IL	60194	34	7/12/2004	0	Z	24	24	84.95	9/1/2006	C	N	WHOLESAL	85	182750	9/1/2004	2	WHOLESAI	539	0	2Y				0	0	0	0	0
7/1/2006	INDIANAPC	IN	46221	24	6/23/2004	100000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	90000	9/1/2004	2	WHOLESAI	567	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90062	46	6/22/2004	0	Z	24	24	82.16	8/1/2006	C	Y	WHOLESAL	82.31	263181.95	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46226	45	6/18/2004	104000	S	24	24	94.9	8/1/2006	C	Y	WHOLESAL	95	98800	9/1/2004	2	WHOLESAI	582	0	2Y	24	6/1/2006	STD	0	0	0	0	0
7/1/2007	INDIANAPC	IN	46227	48	6/30/2004	82000	Z	36	36	84.9	8/1/2007	C	Y	WHOLESAL	95	69700	9/1/2004	2	WHOLESAI	551	8200	3Y	36	6/1/2007	STD	0	0	0	0	0
7/1/2006	LOUISVILLI	KY	40203	52	6/16/2004	0	Z	24	24	69.94	8/1/2006	C	Y	WHOLESAL	70	77700	9/1/2004	2	WHOLESAI	503	0	2Y	24	6/1/2006	STD	0	0	1	0	0
	QUEEN CR	AZ	85242	11	6/21/2004	120702	S			89.87		C	Y	WHOLESAL	90	108631	9/1/2004	0	WHOLESAI	734	0	FX	36	6/1/2007	STD	0	0	0	0	0

7/1/2007	SOUTH BEI	IN	46616	37	6/24/2004	0	Z		36	36	84.85	8/1/2007	C	Y	WHOLESAI	85	59500	9/1/2004	2	WHOLESAI	613	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	LATROBE	PA	15650	49	8/21/2004	0	Z		24	24	84.91	8/1/2006	C	Y	WHOLESAI	85	84954.05	9/1/2004	2	WHOLESAI	533	0	2Y	24	6/1/2006		9	0	1	0	0	0	0
	DISTRICT H	MD	20747	28	8/29/2004	0	Z				94.87		C	N	WHOLESAI	95	158172.25	9/1/2004	0	WHOLESAI	684	0	FX					0	0	0	0	0	0
7/1/2006	SUNNYSIDI	WA	98944	28	6/29/2004	88000	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	95	83518.55	9/1/2004	2	WHOLESAI	600	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	BIG LAKE	MN	55309	22	6/25/2004	200000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	180000	9/1/2004	2	WHOLESAI	653	10000	2Y	24	6/1/2006		13	0	0	0	0	0	0
7/1/2006	QUEEN CR	AZ	85242	42	6/24/2004	138270	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	110518.4	9/1/2004	2	WHOLESAI	668	27654	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	NORMAN	OK	73071	21	6/18/2004	95000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	90250	9/1/2004	2	WHOLESAI	657	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85746	9	6/22/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	103111.14	9/1/2004	2	WHOLESAI	631	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	BROCKTOI	MA	2301	40	8/29/2004	182000	S		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	172756.87	9/1/2004	2	WHOLESAI	718	0	2Y	24	6/1/2006		2	0	0	0	0	0	0
7/1/2006	HYANNIS	MA	2601	43	6/24/2004	221000	L		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	176656.5	9/1/2004	2	WHOLESAI	644	44200	2Y	24	6/1/2006		2	0	0	0	0	0	0
7/1/2007	CUMBERLA	RI	2864	36	6/28/2004	220000	S		36	36	79.87	8/1/2007	C	Y	WHOLESAI	100	176000	9/1/2004	2	WHOLESAI	626	44000	3Y	12	6/1/2005	10B		0	0	0	0	0	0
8/1/2006	WEST PALI	FL	33417	45	7/30/2004	185000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	175750	9/1/2004	2	WHOLESAI	659	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
7/1/2007	PROVIDEN	RI	2909	26	6/30/2004	229000	S		36	36	79.84	8/1/2007	C	Y	WHOLESAI	100	183200	9/1/2004	2	WHOLESAI	706	45800	3Y	12	6/1/2005	10B		0	0	0	0	0	0
8/1/2007	MIAMI	FL	33161	45	7/7/2004	0	S		36	36	94.93	9/1/2007	C	Y	WHOLESAI	95	147250	9/1/2004	2	WHOLESAI	649	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	WEST PALI	FL	33417	41	7/2/2004	166000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	132800	9/1/2004	2	WHOLESAI	639	33200	2Y	24	7/1/2006	STD		0	0	0	0	0	0
7/1/2006	OPA LOCK	FL	33055	43	6/29/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	79950.02	9/1/2004	2	WHOLESAI	512	0	2Y	24	6/1/2006	STD		3	0	0	0	0	0
7/1/2006	CHICAGO	IL	60617	32	6/29/2004	0	Z		24	24	74.91	8/1/2006	C	N	WHOLESAI	75	88500	9/1/2004	2	WHOLESAI	543	0	2Y					3	4	0	0	0	0
7/1/2007	VICKSBURI	MS	39180	49	6/23/2004	79000	Z		36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	67103.27	9/1/2004	2	WHOLESAI	644	0	3Y	36	6/1/2007		4	0	0	0	0	0	0
7/1/2008	HOMESTEA	FL	33032	44	6/25/2004	305000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	244000	9/1/2004	2	WHOLESAI	683	61000	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2006	CANTON	MA	2021	40	6/30/2004	163750	Z		24	24	83.36	8/1/2006	C	Y	WHOLESAI	63.51	103872.71	9/1/2004	2	WHOLESAI	761	0	2Y	36	6/1/2007		2	0	0	0	0	0	0
	MICHIGAN	IN	46360	47	6/25/2004	0	Z				89.85		C	Y	WHOLESAI	90	65631.8	9/1/2004	0	WHOLESAI	584	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
8/1/2006	NORTH MI	FL	33160	22	7/8/2004	106000	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAI	90	95400	9/1/2004	2	WHOLESAI	705	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2007	PORT SAIN	FL	34952	34	7/30/2004	189900	S		36	36	79.94	9/1/2007	C	Y	WHOLESAI	100	151920	9/1/2004	2	WHOLESAI	717	37980	3Y	36	7/1/2007	STD		0	0	0	0	0	0
	PORT SAIN	FL	34952	34	7/30/2004	189900	S				19.99		C	N	WHOLESAI	100	37980	9/1/2004	0	WHOLESAI	717	151920	FX					0	0	0	0	0	0
7/1/2006	SHELBYVIL	TN	37160	15	6/18/2004	63500	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	57116.43	9/1/2004	2	WHOLESAI	753	0	2Y					0	0	0	0	0	0
7/1/2007	ODENTON	MD	21113	22	6/25/2004	0	Z		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	197872.44	9/1/2004	2	WHOLESAI	608	0	3Y					1	0	0	0	0	0
7/1/2006	MIAMI	FL	33193	48	6/24/2004	181990	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	163790	9/1/2004	2	WHOLESAI	644	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0
7/1/2007	REGO PAR	NY	11374	36	6/21/2004	471700	Z		36	36	84.88	8/1/2007	J	N	WHOLESAI	85	382500	9/1/2004	2	WHOLESAI	588	0	3Y					0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60653	50	7/23/2004	73000	Z		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	65700	9/1/2004	2	WHOLESAI	563	0	3Y					0	0	0	0	0	0
	CICERO	IL	60804	46	6/25/2004	0	S				94.65		C	N	WHOLESAI	95	108216.34	9/1/2004	0	WHOLESAI	705	0	FX					0	0	0	0	0	0
7/1/2006	DETROIT	MI	48206	47	6/30/2004	0	S		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	119850	9/1/2004	2	WHOLESAI	555	0	2Y	36	6/1/2007		3	1	0	0	0	0	0
	GREENVILI	SC	29605	48	7/31/2004	0	Z				84.12		C	N	WHOLESAI	100	55548	9/1/2004	0	WHOLESAI	555	10454	FX					2	0	0	0	0	0
7/1/2007	BEACH PAI	IL	60099	29	6/18/2004	225000	Z		36	36	79.84	8/1/2007	C	N	WHOLESAI	100	179784.89	9/1/2004	2	WHOLESAI	742	45000	3Y					0	0	0	0	0	0
7/1/2007	CEDAR FAI	IA	52313	28	6/30/2004	0	S		36	36	89.93	8/1/2007	C	N	WHOLESAI	70	58070.88	9/1/2004	2	WHOLESAI	535	0	3Y					3	0	0	0	0	0
	MECHANIC	MD	20659	36	6/28/2004	0	Z				94.86		C	N	WHOLESAI	95	213589.77	9/1/2004	0	WHOLESAI	646	0	FX					0	0	0	0	0	0
7/1/2006	MINNEAPO	MN	55411	34	6/18/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	134300	9/1/2004	2	WHOLESAI	630	0	2Y	24	6/1/2006		13	0	0	0	0	0	0
7/1/2006	LAKE WOR	FL	33467	29	6/21/2004	0	S		24	24	87.34	8/1/2006	C	Y	WHOLESAI	87.5	157500	9/1/2004	2	WHOLESAI	754	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60621	14	6/18/2004	130000	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	680	0	3Y					0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60609	41	6/16/2004	80000	S		24	24	79.93	8/1/2006	C	N	WHOLESAI	80	63971.38	9/1/2004	2	WHOLESAI	535	0	2Y					0	0	0	0	0	0
7/1/2006	MILWAUKE	WI	53206	24	6/16/2004	64000	S		24	24	79.91	8/1/2006	C	N	WHOLESAI	95	51172.31	9/1/2004	2	WHOLESAI	554	9600	2Y					0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60612	22	6/29/2004	0	S		36	36	89.9	8/1/2007	J	N	WHOLESAI	90	432000	9/1/2004	2	WHOLESAI	686	0	3Y					0	0	0	0	0	0
7/1/2006	ELK GROVI	CA	95757	30	7/9/2004	0	S		24	24	81.4	8/1/2006	C	Y	FLOW	81.52	300001	9/1/2004	2	CORRESPO	720	0	2Y	24	7/1/2006	STD		2	0	0	0	0	0
7/1/2007	REED CITY	MI	49677	37	6/21/2004	81999	S		36	36	99.91	8/1/2007	C	Y	WHOLESAI	100	81961.94	9/1/2004	2	WHOLESAI	690	0	3Y	36	6/1/2007		3	0	0	0	0	0	0
7/1/2007	GARDNER	KS	66030	49	6/23/2004	0	S		36	36	94.55	8/1/2007	C	N	WHOLESAI	94.71	178851.82	9/1/2004	2	WHOLESAI	728	0	3Y					0	0	0	0	0	0
7/1/2007	ALLENTOW	PA	18109	22	6/21/2004	79000	Z		36	36	84.9	8/1/2007	C	Y	WHOLESAI	85	59484.69	9/1/2004	2	WHOLESAI	537	0	3Y	36	6/1/2007		9	0	0	0	0	0	0
7/1/2006	VANDERBI	MI	49795	37	6/25/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	62951.5	9/1/2004	2	WHOLESAI	568	0	2Y	36	6/1/2007		3	6	0	0	0	0	0
7/1/2008	ORANGE B	AL	36561	20	6/14/2004	119500	Z		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	107393.02	9/1/2004	2	WHOLESAI	756	0	2Y					0	0	0	0	0	0
7/1/2006	LITTLETON	CO	80127	40	8/15/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	386000	9/1/2004	2	WHOLESAI	817	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2008	NEWARK	NJ	7112	19	6/29/2004	187250	Z		24	24	84.88	8/1/2008	C	N	WHOLESAI	85	159163	9/1/2004	2	WHOLESAI	674	0	2Y					0	0	0	0	0	0
7/1/2006	PORT JEFF	NY	11777	12	6/25/2004	0	S		24	24	68.88	8/1/2008	J	N	WHOLESAI	68.97	499887.62	9/1/2004	2	WHOLESAI	575	0	2Y					0	0	0	0	0	0
7/1/2008	MEMPHIS	TN	38108	46	6/22/2004	65000	S		24	24	84.92	8/1/2006	C	Y	WHOLESAI	85	55250	9/1/2004	2	WHOLESAI	594	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	PHILADELF	PA	19119	38	7/6/2004	0	Z				83.19		C	Y	WHOLESAI	83.25	166500	9/1/2004	0	WHOLESAI	589	0	FX	36	7/1/2007		9	0	0	0	0	0	0
8/1/2007	BALTIMORI	MD	21218	24	7/20/2004	0	Z		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	91800	9/1/2004	2	WHOLESAI	698	0	3Y					0	0	0	0	0	0
	EDMOND	OK	73003	41	7/2/2004	142900	Z				89.94		C	Y	WHOLESAI	90	128610	9/1/2004	0	WHOLESAI	710	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2007	ALBANY	NY	12205	38	7/21/2004	86920	Z		36	36	84.93	9/1/2007	C	N	WHOLESAI	89.8	73882	9/1/2004	2	WHOLESAI	554	4000	3Y					0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60644	26	6/17/2004	155000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	139500	9/1/2004	2	WHOLESAI	565	0	3Y					0	0	0	0	0	0
7/1/2007	LAWRENCI	KS	66046	43	6/24/2004	0	S		36	36	89.9	8/1/2007	C	N	WHOLESAI	90	125100	9/1/2004	2	WHOLESAI	562	0	3Y					0	0	0	0	0	0
	PHILADELF	PA	19139	25	6/21/2004	0	Z				94.48		C	Y	WHOLESAI	85	81579.97	9/1/2004	0	WHOLESAI	677	0	FX	36	6/1/2007		9	0	0	0	0	0	0
7/1/2008	LAS VEGAS	NV	89109	30	6/30/2004	80000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	75852.51	9/1/2004	2	WHOLESAI	629	0	2Y	24	6/1/2008	STD		0	0	0	0	0	0
7/1/2008	PHILADELF	PA	19125	26	6/18/2004	0	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	82726.58	9/1/2004	2	WHOLESAI	682	0	2Y	24	6/1/2008		2	0	0	0	0	0	0
8/1/2006	SAINT JAM	MN	56081	17	7/2/2004	0	Z		24	24	89.23	9/1/2006	C	Y	WHOLESAI	89.29	75000	9/1/2004	2	WHOLESAI	822	0	2Y	36	7/1/2007		13	0	0	0	0	0	0
	MINNEAPO	MN	55412	47	6/29/2004	0	Z				79.87		C	Y	WHOLESAI	80	1239u2.9	9/1/2004	0	WHOLESAI	585	0	FX	36	6/1/2007		13	0	0	0	0	0	0
	CINCINNAT	OH	45205	29	6/23/2004	0	Z				78.75		C	Y	WHOLESAI	78.89	70938.27	9/1/2004	0	WHOLESAI	621	0	FX	36	6/1/2007		8	0	0	0	0	0	0
8/1/2008	CHICAGO	IL	60628	37	7/1/2004	95000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	604	0	2Y					0	0	0	0	0	0
7/1/2006	LANSING	MI	48911	39	6/28/2004	0	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	91022.7	9/1/2004	2	WHOLESAI	528	23000	2Y	36	6/1/2007		3	0	0	0	0	0	0
	CAPITOL H	MD	20743	27	6/30/2004	0	S				93.82		C	N	WHOLESAI	93.77	144290.67	9/1/2004	0	WHOLESAI	671	0	FX					0	0	0	0	0	0
	HOMESTEA	FL	33032	47	6/22/2004	0	Z				89.91		C	Y	WHOLESAI	90	139500	9/1/2004	0	WHOLESAI	554	0	FX	36	6/1/2007	STD		3	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64157	32	6/14/2004	116900	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	70	81763.58	9/1/2004	2	WHOLESAI	691	0	2Y	24	6/1/2006	5B		0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85029	18	7/22/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	121500	9/1/2004	2	WHOLESAI	685	0	2Y	24	7/1/2006	STD		2	0	0	0	0	0
7/1/2006	WARRENTO	MO	63383	34	6/30/2004	165000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	95	140138.25	9/1/2004	2	WHOLESAI	528	16500	2Y	24	6/1/2006	5B		0	0	0	0	0	0
7/1/2006	ROSEDALE	NY	11422	42	6/22/2004	0	S		24	24	89.76	8/1/2006	C	N	WHOLESAI	69.84	257000	9/1/2004	2	WHOLESAI	538	0	2Y					0	0	1	0	0	0
7/1/2006	LANSING	MI	48910	32	6/15/2004	157000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	141300	9/1/2004	2	WHOLESAI	603	0	2Y	36	6/1/2007		3	0	0	0	0	0	0
7/1/2007	MIAMI	FL	33170	34	7/6/2004	0	S		36	36	88.79	8/1/2007	C	Y	WHOLESAI	88.89	71959.84	9/1/2004	2	WHOLESAI	600	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0
7/1/2007	RIVERDALE	MD	20737	32	6/29/2004	220000	Z		36	36	79.84	8/1/2007	C	N	WHOLESAI	100	175824.79	9/1/2004	2	WHOLESAI	758	44000	3Y					0	0	0	0	0	0
7/1/2006	PEARLAND	TX	77584	12	6/18/2004	236000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	95	212400	9/1/2004	2	WHOLESAI	623	11800	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	QUARRYVII	PA	17566	23	6/25/2004	0	Z		24	24	77.92	8/1/2006	C	Y	WHOLESAI	78.05	95922.08	9/1/2004	2	WHOLESAI	684	0	2Y	24	6/1/2006		9	0	0	0	0	0	0
8/1/2006	MINNEAPO	MN	55411	38	7/6/2004	260000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	234000	9/1/2004	2	WHOLESAI	621	0	2Y	36	7/1/2007		13	0	0	0	0	0	0

| | | |

7/1/2006	BARNSTAB	MA	2601	35	6/30/2004	300000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	270000	9/1/2004	2	WHOLESAI	627	0	2Y	36	6/1/2007		2	0	0	0	0	0	0	0
	FRESNO	CA	93708	48	6/29/2004	0	Z				84.5		C	Y	WHOLESAI	65	112296.63	9/1/2004	0	WHOLESAI	562	0	FX	36	6/1/2007	STD		3	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89123	41	6/21/2004	300000	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	239779.91	9/1/2004	2	WHOLESAI	682	59999	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64129	47	6/17/2004	75000	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	67500	9/1/2004	2	WHOLESAI	745	0	2Y	12	6/1/2005	5B		0	0	0	0	0	0	0
7/1/2006	NORTH HIL	CA	91343	43	6/17/2004	0	S		24	24	92.13	8/1/2006	C	Y	WHOLESAI	92.29	322721.9	9/1/2004	2	WHOLESAI	662	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	KENT	WA	98031	17	6/28/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	197834.47	9/1/2004	2	WHOLESAI	691	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	CENTRAL I	NY	11722	42	6/29/2004	350000	S		36	36	79.88	8/1/2007	C	N	WHOLESAI	100	280000	9/1/2004	2	WHOLESAI	661	70000	3Y					0	0	0	0	0	0	0
7/1/2006	COTTONW	AZ	86326	40	6/15/2004	236000	S		24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	188664.03	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	ROBBINSD	MN	55422	39	7/7/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	216000	9/1/2004	2	WHOLESAI	623	0	2Y	36	7/1/2007		13	0	0	0	0	0	0	0
7/1/2006	AURORA	CO	80013	42	6/28/2004	0	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	188000	9/1/2004	2	WHOLESAI	672	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	NEW MILF	CT	6776	31	6/30/2004	216900	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	205900.54	9/1/2004	2	WHOLESAI	676	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	PEORIA	AZ	85345	31	6/16/2004	130000	L		36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	116923.07	9/1/2004	2	WHOLESAI	745	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	SAN ANTON	TX	78240	42	6/30/2004	0	Z		24	24	84.87	9/1/2006	C	Y	WHOLESAI	85	116450	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	SACRAMEI	CA	95823	40	6/17/2004	259000	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	232889.27	9/1/2004	2	WHOLESAI	690	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	MANTECA	CA	95336	26	6/21/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	251825.69	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	PUEBLO	CO	81004	43	6/30/2004	90000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	76410	9/1/2004	2	WHOLESAI	715	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89117	43	6/25/2004	390000	Z		24	24	89.85	8/1/2006	J	N	WHOLESAI	90	351000	9/1/2004	2	WHOLESAI	778	0	2Y					0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60629	39	7/15/2004	158000	S		36	36	79.94	9/1/2007	C	N	WHOLESAI	100	126400	9/1/2004	2	WHOLESAI	706	31600	3Y					0	0	0	0	0	0	0
7/1/2007	DES PLAIN	IL	60018	32	6/22/2004	359000	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	322871.5	9/1/2004	2	WHOLESAI	638	0	3Y					0	0	0	0	0	0	0
7/1/2006	MISSION	TX	78572	12	6/25/2004	294000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	264415.12	9/1/2004	2	WHOLESAI	663	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	MALDEN	MA	2148	47	7/6/2004	0	S		24	24	83.11	9/1/2006	C	Y	WHOLESAI	83.19	391000	9/1/2004	2	WHOLESAI	676	0	2Y	24	7/1/2006		2	0	0	0	0	0	0	0
8/1/2006	PLAINFIEL	IL	60544	48	7/2/2004	0	S		24	24	94.45	9/1/2006	C	N	WHOLESAI	94.51	181450	9/1/2004	2	WHOLESAI	633	0	2Y					0	0	0	0	0	0	0
7/1/2006	AURORA	CO	80017	45	6/21/2004	0	S		24	24	92.16	8/1/2006	C	Y	WHOLESAI	92.31	179860.97	9/1/2004	2	WHOLESAI	717	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
	CLEVELAN	OH	44105	36	6/23/2004	0	Z				89.88		C	N	WHOLESAI	90	85500	9/1/2004	0	WHOLESAI	546	0	FX					3	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85706	45	6/24/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	104500	9/1/2004	2	WHOLESAI	714	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	FAYETTEVI	NC	28301	42	6/28/2004	85000	Z		24	24	76.38	8/1/2006	C	N	WHOLESAI	76.47	65000	9/1/2004	2	WHOLESAI	606	0	2Y					0	0	0	0	0	0	0
7/1/2007	KANSAS CI	KS	66103	49	6/28/2004	68000	S		36	36	79.8	8/1/2007	C	N	WHOLESAI	79.9	54297.71	9/1/2004	2	WHOLESAI	576	0	3Y					0	0	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64134	47	6/17/2004	76000	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	68350.74	9/1/2004	2	WHOLESAI	745	0	2Y	12	6/1/2005	5B		0	0	0	0	0	0	0
8/1/2006	INDIANAPC	IN	46205	28	7/9/2004	118000	S		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	106200	9/1/2004	2	WHOLESAI	656	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2007	GARFIELD	NJ	7026	20	7/9/2004	0	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	70	199500	9/1/2004	2	WHOLESAI	638	0	3Y					0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89129	48	6/21/2004	359000	Z		24	24	89.85	8/1/2006	C	N	WHOLESAI	90	323100	9/1/2004	2	WHOLESAI	695	0	2Y					0	0	0	0	0	0	0
7/1/2006	CORONA	CA	92883	36	6/18/2004	420000	Z		24	24	79.85	8/1/2006	J	Y	WHOLESAI	100	335678.1	9/1/2004	2	WHOLESAI	736	84000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	DALTON	GA	30721	46	6/17/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	98922.77	9/1/2004	2	WHOLESAI	621	0	2Y	24	6/1/2006		15	1	0	0	0	0	0	0
7/1/2006	VERO BEA	FL	32967	50	6/23/2004	144000	S		24	24	89.9	8/1/2006	C	N	WHOLESAI	90	129525.43	9/1/2004	2	WHOLESAI	654	0	2Y					0	0	0	0	0	0	0
7/1/2007	PALATINE	IL	60074	40	6/24/2004	105500	Z		36	36	79.88	8/1/2007	C	N	WHOLESAI	80	84331.67	9/1/2004	2	WHOLESAI	628	0	3Y					0	0	0	0	0	0	0
7/1/2007	QUEEN CR	AZ	85242	40	6/29/2004	146538	S		36	36	89.9	8/1/2007	C	Y	WHOLESAI	90	131884	9/1/2004	2	WHOLESAI	666	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	SOUTH JOI	UT	84095	9	7/12/2004	450000	S		24	24	89.93	9/1/2006	J	Y	WHOLESAI	90	405000	9/1/2004	2	WHOLESAI	741	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	ST. LOUIS	MO	63147	38	6/28/2004	0	Z		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	62864.55	9/1/2004	2	WHOLESAI	530	0	2Y	24	6/1/2006	5B		2	0	0	0	0	0	0
7/1/2007	CARBONDA	IL	62901	37	6/22/2004	79000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	95	71055.12	9/1/2004	2	WHOLESAI	694	3950	3Y					0	0	0	0	0	0	0
8/1/2006	MEDFORD	OR	97504	28	7/20/2004	72500	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	68875	9/1/2004	2	WHOLESAI	678	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
	HOUSTON	TX	77053	26	6/29/2004	85000	S				89.92		C	Y	WHOLESAI	95	76500	9/1/2004	0	WHOLESAI	574	4250	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	MIAMI	FL	33162	35	6/30/2004	0	S				84.88		C	Y	WHOLESAI	85	140162.38	9/1/2004	0	WHOLESAI	576	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	LAKE ORIO	MI	48362	15	6/22/2004	191000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	95	152705.51	9/1/2004	2	WHOLESAI	557	28650	2Y	36	6/1/2007		3	0	0	0	0	0	0	0
7/1/2006	TWIN FALL	ID	83301	40	6/30/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	75941.67	9/1/2004	2	WHOLESAI	308	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	HOLLISTEF	MO	65672	47	6/18/2004	0	Z		24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	106102.11	9/1/2004	2	WHOLESAI	706	0	2Y	24	6/1/2006	5B		0	0	0	0	0	0	0
7/1/2006	WEST PALI	FL	33404	45	6/28/2004	0	Z		24	24	84.66	8/1/2006	C	Y	WHOLESAI	85	109549.02	9/1/2004	2	WHOLESAI	521	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	MIAMI	FL	33412	41	7/13/2004	145000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	116000	9/1/2004	2	WHOLESAI	663	29000	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	PORT SAIN	FL	34983	31	6/17/2004	140000	S		24	24	84.67	8/1/2006	C	Y	WHOLESAI	85	118909	9/1/2004	2	WHOLESAI	595	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	SANGER	CA	93657	38	7/22/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	123500	9/1/2004	2	WHOLESAI	641	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	ALGOMA	WI	54201	30	6/28/2004	0	Z		24	24	79.87	8/1/2006	C	N	WHOLESAI	80	66017.78	9/1/2004	2	WHOLESAI	538	0	2Y					1	0	0	0	0	0	0
7/1/2007	BELVIDERE	IL	61008	32	6/25/2004	69900	S		36	36	94.91	8/1/2007	C	N	WHOLESAI	95	66374.01	9/1/2004	2	WHOLESAI	603	0	3Y					0	0	0	0	0	0	0
	LAKE ELSI	CA	92530	47	6/21/2004	0	Z				79.84		C	Y	WHOLESAI	80	105494.87	9/1/2004	0	WHOLESAI	736	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	SOMERVILI	MA	2145	35	6/25/2004	469000	S		24	24	94.87	8/1/2006	J	Y	WHOLESAI	94.99	445218.49	9/1/2004	2	WHOLESAI	749	0	2Y	12	6/1/2005		2	0	0	0	0	0	0	0
8/1/2007	SAINT PAU	MN	55106	47	7/2/2004	157000	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	95	141300	9/1/2004	2	WHOLESAI	739	7850	3Y	36	7/1/2007		13	0	0	0	0	0	0	0
	CHICAGO	IL	60625	48	6/30/2004	0	S				84.32		C	N	WHOLESAI	84.44	456000	9/1/2004	0	WHOLESAI	629	0	FX					0	0	0	0	0	0	0
7/1/2006	WEST ORA	NJ	7052	28	6/30/2004	280000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	251839.3	9/1/2004	2	WHOLESAI	771	0	2Y					0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60609	28	6/28/2004	0	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	577	0	3Y					0	0	0	0	0	0	0
7/1/2006	MUSKEGOI	MI	49442	30	6/21/2004	0	Z		24	24	89.81	8/1/2006	C	Y	WHOLESAI	90	62464.39	9/1/2004	2	WHOLESAI	698	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0
8/1/2007	CHAMPAIG	IL	61821	42	7/9/2004	69000	Z		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	62100	9/1/2004	2	WHOLESAI	635	0	3Y					0	0	0	0	0	0	0
	ANAHEIM	CA	92806	47	6/21/2004	0	S				79.98		C	Y	WHOLESAI	80	306130.98	9/1/2004	0	WHOLESAI	552	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	SAINT CLO	FL	34773	37	6/25/2004	0	Z				84.88		C	Y	WHOLESAI	85	91734.55	9/1/2004	0	WHOLESAI	843	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	CROWNSV	MD	21032	33	6/30/2004	0	S				37.08		C	N	WHOLESAI	37.28	85000	9/1/2004	0	WHOLESAI	647	0	FX					0	0	0	0	0	0	0
8/1/2006	WATERTOI	NY	13601	35	7/6/2004	0	S		24	24	89.93	9/1/2006	C	N	WHOLESAI	89.99	154600	9/1/2004	2	WHOLESAI	581	0	2Y					0	0	0	0	0	0	0
7/1/2007	EAST MEAI	NY	11554	40	6/18/2004	438000	Z		36	36	89.87	8/1/2007	J	N	WHOLESAI	90	393916.12	9/1/2004	2	WHOLESAI	716	0	3Y					0	0	0	0	0	0	0
7/1/2006	MINNEAPO	MN	55430	45	6/15/2004	0	L		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	135900	9/1/2004	2	WHOLESAI	690	0	2Y	36	6/1/2007		13	0	0	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46218	41	6/18/2004	64000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	95	54400	9/1/2004	2	WHOLESAI	575	6400	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0
7/1/2007	GROVE CI	OH	43123	48	6/28/2004	0	Z		36	36	89.53	8/1/2007	C	Y	WHOLESAI	89.66	129910.08	9/1/2004	2	WHOLESAI	552	0	3Y	36	6/1/2007		8	0	0	0	0	0	0	0
7/1/2006	NORWALK	CA	90650	47	6/25/2004	0	S		24	24	89.91	8/1/2006	J	Y	WHOLESAI	90	355500	9/1/2004	2	WHOLESAI	553	0	2Y	36	6/1/2007	STD		2	0	0	0	0	0	0
7/1/2007	GRAND RA	MI	49504	30	6/30/2004	0	S		36	36	84.81	8/1/2007	C	Y	WHOLESAI	85	58558.11	9/1/2004	2	WHOLESAI	638	0	3Y	36	6/1/2007		3	0	0	0	0	0	0	0
8/1/2006	MAYWOOD	IL	60153	43	7/2/2004	144000	S		24	24	79.94	9/1/2006	C	N	WHOLESAI	100	115200	9/1/2004	2	WHOLESAI	629	28800	2Y					0	0	0	0	0	0	0
7/1/2006	AURORA	CO	80013	42	6/25/2004	160000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	144000	9/1/2004	2	WHOLESAI	662	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0
7/1/2006	CYPRESS	TX	77429	19	6/28/2004	0	S		24	24	86.42	8/1/2006	C	Y	WHOLESAI	86.54	89938.37	9/1/2004	2	WHOLESAI	657	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0	0
7/1/2006	WAILUKU	HI	96793	49	6/18/2004	427500	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	384475.69	9/1/2004	2	WHOLESAI	578	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	MACON	IL	62544	41	6/25/2004	0	Z				94.87		C	N	WHOLESAI	95	147149.17	9/1/2004	0	WHOLESAI	606	0	FX					0	0	0	0	0	0	0
7/1/2007	AURORA	IL	60505	39	6/23/2004	0	S		36	36	84.81	8/1/2007	C	N	WHOLESAI	95	147054.07	9/1/2004	2	WHOLESAI	631	0	3Y					0	0	0	0	0	0	0
7/1/2006	KOKOMO	IN	46902	39	6/30/2004	0	Z		24	24	94.83	8/1/2006	C	Y	WHOLESAI	95	96812.4	9/1/2004	2	WHOLESAI	707	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	HOUSTON	TX	77083	29	6/21/2004	107500	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	94.65	96750	9/1/2004	2	WHOLESAI	583	5000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0

| | | |

7/1/2006	PHOENIX	AZ	85035	20	6/29/2004	0	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	94340.89	9/1/2004	2	WHOLESAL	526	0	2Y	24	6/1/2006	STD		3	0	0	0		
7/1/2006	VISTA	CA	92083	51	6/22/2004	0	S		24	24	69.3	8/1/2006	C	Y	WHOLESAL	69.44	250001	9/1/2004	2	WHOLESAL	643	0	2Y	36	6/1/2007	STD		0	0	0	0		
	BURLEY	ID	83318	33	7/15/2004	0	Z				84.92		C	Y	WHOLESAL	85	143650	9/1/2004	0	WHOLESAL	635	0	FX	36	7/1/2007	STD		0	0	0	0		
7/1/2006	MOORE	OK	73160	24	6/24/2004	0	Z		24	24	69.36	8/1/2006	C	Y	WHOLESAL	69.44	49969.08	9/1/2004	2	WHOLESAL	555	0	2Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	COLFAX	CA	95713	49	6/29/2004	315000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	299043.01	9/1/2004	2	WHOLESAL	648	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	LOS ANGEI	CA	90003	48	6/25/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAL	85	218283.74	9/1/2004	2	WHOLESAL	618	0	2Y	24	6/1/2006	STD		0	0	0	0		
	CARSON	CA	90745	45	6/23/2004	0	Z				84.83		J	Y	WHOLESAL	85	348500	9/1/2004	0	WHOLESAL	631	0	FX	36	6/1/2007	STD		0	0	0	0		
7/1/2006	EL SOBRAI	CA	94803	34	6/23/2004	182500	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	145874.29	9/1/2004	2	WHOLESAL	668	36500	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	ROMOLAN	CA	92585	33	6/30/2004	0	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAL	80	223785.39	9/1/2004	2	WHOLESAL	694	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	LAS VEGAS	NV	89143	50	6/29/2004	257239	S		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	231515	9/1/2004	2	WHOLESAL	642	0	2Y					0	0	0	0		
	PARLIER	CA	93648	33	7/21/2004	0	Z				67.85		C	Y	WHOLESAL	67.72	86000	9/1/2004	0	WHOLESAL	601	0	FX	24	7/1/2006	STD		2	0	0	0		
7/1/2007	CORAL SPI	FL	33078	42	6/18/2004	0	S		36	36	89.89	8/1/2007	C	Y	WHOLESAL	90	198000	9/1/2004	2	WHOLESAL	584	0	3Y	36	6/1/2007	STD		0	0	0	0		
	MIAMI	FL	33186	48	7/7/2004	0	S				89.44		C	Y	WHOLESAL	89.5	232700	9/1/2004	0	WHOLESAL	638	0	FX	36	7/1/2007	STD		0	0	0	0		
7/1/2006	MIAMI	FL	33165	10	6/28/2004	0	Z		24	24	84.81	8/1/2006	C	Y	WHOLESAL	84.97	140066.97	9/1/2004	2	WHOLESAL	632	0	2Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	BOSTON	MA	2111	41	6/24/2004	551000	S		24	24	89.06	8/1/2006	J	Y	WHOLESAL	90	495513.14	9/1/2004	2	WHOLESAL	753	0	2Y	24	6/1/2006		2	0	0	0	0		
7/1/2006	OVIEDO	FL	32765	49	6/30/2004	235500	L		24	24	84.82	8/1/2006	C	Y	WHOLESAL	85	199982	9/1/2004	2	WHOLESAL	658	0	2Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	HUMBLE	TX	77346	10	6/18/2004	182000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	163800	9/1/2004	2	WHOLESAL	607	9100	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	PEARLAND	TX	77584	15	6/18/2004	195000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	175500	9/1/2004	2	WHOLESAL	607	9750	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2007	DECATUR	GA	30035	21	6/30/2004	140000	S		36	36	89.88	8/1/2007	C	Y	WHOLESAL	90	126000	9/1/2004	2	WHOLESAL	638	0	3Y	24	6/1/2006		15	1	0	0	0		
	MIAMI	FL	33167	24	7/22/2004	0	Z				94.94		C	Y	WHOLESAL	95	114950	9/1/2004	0	WHOLESAL	612	0	FX	36	7/1/2007	STD		1	0	0	0		
7/1/2006	LITCHFIEL	CT	6759	47	6/21/2004	0	S		24	24	84.84	8/1/2006	J	Y	WHOLESAL	84.77	412000	9/1/2004	2	WHOLESAL	588	0	2Y	24	6/1/2006	STD		0	0	0	0		
	NEW ORLE	LA	70117	34	6/22/2004	66000	S				94.89		C	Y	WHOLESAL	95	62664.29	9/1/2004	0	WHOLESAL	673	0	FX	36	6/1/2007		4	0	0	0	0		
7/1/2006	PEARLAND	TX	77584	14	6/18/2004	194100	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	174690	9/1/2004	2	WHOLESAL	607	9705	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	DANBURY	CT	6811	40	6/30/2004	305000	Z		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	274500	9/1/2004	2	WHOLESAL	673	0	2Y					1	0	0	0		
7/1/2006	FRESNO	TX	77545	13	6/18/2004	92000	S		24	24	89.91	8/1/2006	C	Y	WHOLESAL	95	82800	9/1/2004	2	WHOLESAL	607	4600	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	HUMBLE	TX	77346	11	6/18/2004	181000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	162900	9/1/2004	2	WHOLESAL	621	9050	2Y	24	6/1/2006	STD		0	0	0	0		
	CROSSVILI	TN	38572	28	6/28/2004	0	Z				84.89		C	Y	WHOLESAL	85	91740.26	9/1/2004	0	WHOLESAL	584	0	FX	36	6/1/2007	STD		0	0	0	0		
7/1/2006	ATLANTA	GA	30337	44	6/30/2004	0	Z		24	24	94.84	8/1/2006	C	N	WHOLESAL	95	155668.46	9/1/2004	2	WHOLESAL	654	0	2Y					0	0	0	0		
7/1/2006	PEARLAND	TX	77584	19	6/18/2004	231000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	207900	9/1/2004	2	WHOLESAL	623	11550	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2007	NORWICH	CT	6360	32	6/22/2004	240000	S		36	36	89.85	8/1/2007	C	Y	WHOLESAL	90	216000	9/1/2004	2	WHOLESAL	639	0	3Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	CHICAGO	IL	60819	46	6/22/2004	130000	Z		24	24	84.88	8/1/2006	C	N	WHOLESAL	95	110425.08	9/1/2004	2	WHOLESAL	508	13000	2Y					0	0	0	0		
7/1/2006	HARTFORE	CT	6106	37	6/25/2004	159000	S		24	24	84.9	8/1/2006	C	Y	WHOLESAL	95	135073.04	9/1/2004	2	WHOLESAL	570	15900	2Y	24	6/1/2006	STD		0	0	0	0		
8/1/2007	ELGIN	IL	60120	34	7/2/2004	168165	Z		36	36	84.95	9/1/2007	C	N	WHOLESAL	85	142800	9/1/2004	2	WHOLESAL	516	0	3Y					0	0	0	0		
8/1/2006	HARWOOD	IL	60708	44	7/16/2004	307000	S		24	24	79.94	9/1/2006	C	N	WHOLESAL	100	245600	9/1/2004	2	WHOLESAL	655	61400	2Y					0	0	0	0		
7/1/2006	SAINT LOU	MO	63104	33	6/23/2004	110000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	95	98919.87	9/1/2004	2	WHOLESAL	679	5500	2Y	36	6/1/2007	5B		0	0	0	0		
7/1/2006	MEMPHIS	TN	38108	42	6/23/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	52200	9/1/2004	2	WHOLESAL	604	0	2Y	24	6/1/2006	STD		0	0	0	0		
	COLUMBUS	GA	31907	31	6/25/2004	90000	Z				89.88		C	Y	WHOLESAL	95	81000	9/1/2004	0	WHOLESAL	642	4500	FX	24	6/1/2006		15	0	0	0	0		
7/1/2006	ALBION	MI	49224	24	6/23/2004	0	L		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	102400	9/1/2004	2	WHOLESAL	569	0	2Y	36	6/1/2007		3	0	0	0	0		
7/1/2007	OUNDALK	MD	21222	31	6/17/2004	81500	S		36	36	99.92	8/1/2007	C	N	WHOLESAL	100	81465.82	9/1/2004	2	WHOLESAL	702	0	3Y					0	0	0	0		
7/1/2007	INDIANAPC	IN	45218	49	6/21/2004	64500	Z		36	36	84.89	8/1/2007	C	Y	WHOLESAL	85	54825	9/1/2004	2	WHOLESAL	606	0	3Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	MANDAN	ND	58554	29	6/25/2004	0	S		24	24	79.45	8/1/2006	C	Y	WHOLESAL	79.61	246000	9/1/2004	2	WHOLESAL	622	0	2Y	24	6/1/2006	STD		0	0	0	0		
	WATERLOO	SC	29384	29	6/28/2004	0	Z				79.67		C	N	WHOLESAL	80	95125.73	9/1/2004	0	WHOLESAL	584	0	FX					0	0	0	0		
7/1/2007	PASADENA	TX	77505	41	6/24/2004	0	Z		36	36	79	8/1/2007	C	N	WHOLESAL	79.15	92600	9/1/2004	2	WHOLESAL	607	0	3Y					0	0	0	0		
	MIAMI	FL	33193	29	8/18/2004	400000	Z				94.88		J	Y	WHOLESAL	95	379422.79	9/1/2004	0	WHOLESAL	651	0	FX	36	6/1/2007	STD		0	0	0	0		
7/1/2006	COLORADO	CO	80916	28	6/25/2004	102000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	96900	9/1/2004	2	WHOLESAL	642	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	APPLE VAL	MN	55124	25	6/15/2004	137600	S		24	24	99.52	8/1/2006	C	Y	WHOLESAL	100	137020.01	9/1/2004	2	WHOLESAL	718	0	2Y	36	6/1/2007		13	0	0	0	0		
7/1/2007	WILDWOO	NJ	8260	45	6/25/2004	250000	Z		36	36	84.87	8/1/2007	C	N	WHOLESAL	85	212340.7	9/1/2004	2	WHOLESAL	602	0	3Y					0	0	0	0		
7/1/2006	MEMPHIS	TN	38107	33	6/28/2004	0	S		24	24	72.92	8/1/2006	C	Y	WHOLESAL	73	78799.55	9/1/2004	2	WHOLESAL	538	0	2Y	24	6/1/2006	STD		0	0	0	0		
	PLANO	TX	75023	42	6/29/2004	0	S				89.53		C	Y	WHOLESAL	90	101437.25	9/1/2004	0	WHOLESAL	616	0	FX	36	6/1/2007	STD		0	0	0	0		
	DETROIT	MI	48206	40	7/23/2004	0	Z				79.95		C	Y	WHOLESAL	80	96000	9/1/2004	0	WHOLESAL	580	0	FX	36	7/1/2007		3	0	0	0	0		
7/1/2007	ORLAND HI	IL	60477	37	6/17/2004	233000	S		36	36	94.84	8/1/2007	C	N	WHOLESAL	95	221164.94	9/1/2004	2	WHOLESAL	719	0	3Y					0	0	0	0		
7/1/2006	PHILADELF	PA	19120	35	6/18/2004	94600	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	85073.41	9/1/2004	2	WHOLESAL	563	0	2Y	24	6/1/2006		9	0	0	0	0		
8/1/2007	MILWAUKE	WI	53222	35	7/23/2004	179900	S		36	36	89.95	9/1/2007	C	N	WHOLESAL	90	161910	9/1/2004	2	WHOLESAL	574	0	3Y					0	0	0	0		
8/1/2006	HAMPTON	NH	3842	43	7/26/2004	0	S		24	24	79.94	9/1/2006	C	N	WHOLESAL	80	308000	9/1/2004	2	WHOLESAL	606	0	2Y					0	0	0	0		
	MIAMI	FL	33177	42	6/22/2004	122000	Z				94.89		C	Y	WHOLESAL	95	115900	9/1/2004	0	WHOLESAL	626	0	FX	36	6/1/2007	STD		0	0	0	0		
7/1/2006	SAINT LOU	MO	63115	40	6/28/2004	66000	S		24	24	84.91	8/1/2006	C	Y	WHOLESAL	85	56073.83	9/1/2004	2	WHOLESAL	640	0	2Y	24	6/1/2006	5B		0	0	0	0		
	BRENTWO	NY	11717	40	7/8/2004	0	Z				84.21		C	Y	WHOLESAL	84.26	196000	9/1/2004	0	WHOLESAL	620	0	FX	12	7/1/2005		6	1	0	0	0		
	MIAMI	FL	33183	35	6/25/2004	0	Z				94.87		C	Y	WHOLESAL	95	115822.07	9/1/2004	0	WHOLESAL	695	0	FX	36	6/1/2007	STD		0	0	0	0		
7/1/2006	MINNEAPO	MN	55411	45	6/25/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	208642.69	9/1/2004	2	WHOLESAL	620	0	2Y	36	6/1/2007		13	1	0	0	0		
	ATLANTA	GA	30331	39	6/23/2004	126000	L				94.88		C	N	WHOLESAL	95	119700	9/1/2004	0	WHOLESAL	638	0	FX					0	0	0	0		
8/1/2006	ORLANDO	FL	32837	47	7/23/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	315000	9/1/2004	2	WHOLESAL	588	0	2Y	24	7/1/2006	STD		0	0	0	0		
7/1/2006	ST LOUIS	MO	63112	21	6/30/2004	0	S		24	24	64.17	8/1/2006	C	Y	WHOLESAL	64.24	55250	9/1/2004	2	WHOLESAL	631	0	2Y	24	6/1/2006	5B		3	0	0	0		
7/1/2007	MASTIC BE	NY	11951	44	6/21/2004	235000	S		36	36	89.9	8/1/2007	C	N	WHOLESAL	90	211500	9/1/2004	2	WHOLESAL	598	0	3Y					0	0	0	0		
7/1/2006	MINNEAPO	MN	55406	30	6/24/2004	0	S		24	24	81.17	8/1/2006	C	Y	WHOLESAL	81.31	235000	9/1/2004	2	WHOLESAL	672	0	2Y	36	6/1/2007		13	0	0	0	0		
	GARLAND	TX	75040	36	7/14/2004	0	S				89.94		C	Y	WHOLESAL	90	72000	9/1/2004	0	WHOLESAL	655	0	FX	24	7/1/2006	STD		0	0	0	0		
	ROCKY PO	NY	11778	31	6/30/2004	269000	S				89.88		C	Y	WHOLESAL	90	241940.82	9/1/2004	0	WHOLESAL	757	0	FX	12	6/1/2005		6	0	0	0	0		
8/1/2007	MCHENRY	IL	60051	36	7/30/2004	0	Z		36	36	88.79	9/1/2007	C	N	WHOLESAL	88.84	277900	9/1/2004	2	WHOLESAL	557	0	3Y					0	0	0	0		
7/1/2006	SUTHERLIN	OR	97479	31	6/28/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	133600	9/1/2004	2	WHOLESAL	585	0	2Y	24	6/1/2006	STD		1	0	0	0		
7/1/2006	LOS ANGEI	CA	90002	42	6/30/2004	203000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	162400	9/1/2004	2	WHOLESAL	839	40600	2Y	24	6/1/2006	STD		0	0	0	0		
	MOSS POI	MS	39563	45	6/30/2004	0	Z				88.97		C	Y	WHOLESAL	89.25	53550	9/1/2004	0	WHOLESAL	600	0	FX	36	6/1/2007		4	1	0	0	0		
7/1/2006	TUSCALOC	AL	35401	49	6/21/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	101150	9/1/2004	2	WHOLESAL	575	0	2Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	LITTLETON	CO	80128	47	6/30/2004	0	S		24	24	94.9	8/1/2006	C	Y	WHOLESAL	95	201400	9/1/2004	2	WHOLESAL	632	0	2Y	24	6/1/2006	STD		1	0	0	0		
7/1/2006	TACOMA	WA	98445	42	6/24/2004	223550	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAL	100	178960.18	9/1/2004	2	WHOLESAL	643	44790	2Y	24	6/1/2006	STD		0	0	0	0		
8/1/2006	JACKSONV	FL	32244	43	7/29/2004	181000	Z		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	144900	9/1/2004	2	WHOLESAL	536	0	2Y	24	7/1/2006	STD		0	0	0	0		
7/1/2006	WEST VALI	UT	84119	38	6/30/2004	0	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAL	90	100711.49	9/1/2004	2	WHOLESAL	682	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	TEMECULA	CA	92591	41	7/8/2004	345000	S		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	310283.05	9/1/2004	2	WHOLESAL	593	0	2Y					0	0	0	0		
7/1/2006	MEMPHIS	TN	38107	50	8/16/2004	57000	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAL	95	51300	9/1/2004	2	WHOLESAL	678	2850	2Y	24	6/1/2006	STD		0	0	0	0		

7/1/2006	MIAMI GAR	FL	33169	47	6/25/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	124859.1	9/1/2004	2	WHOLESAI	563	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MADISON	IN	47250	46	6/22/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	112115.04	9/1/2004	2	WHOLESAI	529	0	2Y	24	6/1/2006	STD		3	0	0	0
	TACOMA	WA	98445	42	6/24/2004	223950	Z				19.99		C	N	WHOLESAI	100	44790	9/1/2004	0	WHOLESAI	643	179160	FX					0	0	0	0
	CHICAGO	IL	60651	44	6/15/2004	281540	S				19.99		C	N	WHOLESAI	100	56308	9/1/2004	0	WHOLESAI	735	225232	FX					0	0	0	0
7/1/2006	SACRAMEI	CA	95824	44	6/28/2004	205000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	163864.23	9/1/2004	2	WHOLESAI	822	41000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	90001	41	6/29/2004	0	S		24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	175500	9/1/2004	2	WHOLESAI	647	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LONGMON	CO	80503	42	6/28/2004	0	S		24	24	84.78	8/1/2006	C	Y	WHOLESAI	84.85	280000	9/1/2004	2	WHOLESAI	587	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	VALLEJO	CA	94590	48	6/25/2004	0	S		24	24	79.28	8/1/2006	C	Y	WHOLESAI	79.45	289661.3	9/1/2004	2	WHOLESAI	673	0	2Y	24	6/1/2006	STD		0	1	0	0
7/1/2007	CHICAGO	IL	60621	20	6/22/2004	136000	Z		36	36	84.87	8/1/2007	C	N	WHOLESAI	85	115600	9/1/2004	2	WHOLESAI	590	0	3Y					0	0	0	0
7/1/2006	TUCSON	AZ	85713	34	6/30/2004	108500	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	86800	9/1/2004	2	WHOLESAI	661	21700	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	RANTOUL	IL	61866	32	6/18/2004	123000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	110633.62	9/1/2004	2	WHOLESAI	630	0	3Y					0	0	0	0
	HOUSTON	TX	77038	23	6/28/2004	0	S				79.9		C	N	WHOLESAI	80	112000	9/1/2004	0	WHOLESAI	833	0	FX					0	0	0	0
7/1/2006	DETROIT	MI	48227	49	6/29/2004	0	S		24	24	84.86	8/1/2006	C	Y	WHOLESAI	95	114000	9/1/2004	2	WHOLESAI	661	0	2Y	24	6/1/2006		3	0	0	0	0
7/1/2006	PLYMOUTH	MA	2360	43	6/30/2004	395000	S		24	24	89.86	8/1/2006	J	Y	WHOLESAI	95	355210.75	9/1/2004	2	WHOLESAI	558	19750	2Y	36	6/1/2007		2	0	0	0	0
7/1/2007	LAS VEGAS	NV	89156	46	6/30/2004	0	S		36	36	84.89	8/1/2007	C	Y	WHOLESAI	85	182750	9/1/2004	2	WHOLESAI	527	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	FEDERAL V	WA	98003	48	6/25/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	221850	9/1/2004	2	WHOLESAI	525	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	FAIRVIEW	NC	28730	44	6/29/2004	0	S		36	36	79.85	8/1/2007	C	Y	WHOLESAI	79.97	287500	9/1/2004	2	WHOLESAI	566	0	3Y	24	6/1/2006		21	1	1	0	0
7/1/2006	INDIANAPC	IN	46205	35	6/25/2004	90000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	81000	9/1/2004	2	WHOLESAI	654	0	2Y	24	6/1/2006	STD		0	0	0	0
	TUCSON	AZ	85713	34	6/30/2004	108500	S				19.99		C	N	WHOLESAI	100	21700	9/1/2004	0	WHOLESAI	661	86800	FX					0	0	0	0
7/1/2006	MARION	OH	43302	25	6/29/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	85439.65	9/1/2004	2	WHOLESAI	599	0	2Y	36	6/1/2007		8	0	0	0	0
7/1/2006	GARY	IN	46408	33	6/28/2004	85000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	95	55250	9/1/2004	2	WHOLESAI	609	6500	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	COMPTON	CA	90222	49	6/25/2004	210000	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	188829.11	9/1/2004	2	WHOLESAI	688	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	TUCSON	AZ	85741	44	6/30/2004	0	S		24	24	86.89	8/1/2006	C	N	WHOLESAI	87	130417.63	9/1/2004	2	WHOLESAI	614	0	2Y					0	0	0	0
7/1/2006	SAN JUAN	TX	78589	42	6/22/2004	95000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	90193.03	8/1/2004	2	WHOLESAI	652	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LIVE OAK	CA	95953	22	6/30/2004	0	S		24	24	65.16	8/1/2006	C	Y	WHOLESAI	65.28	109896.62	9/1/2004	2	WHOLESAI	685	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	WEST ROX	MA	2132	40	7/19/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	291600	9/1/2004	2	WHOLESAI	611	0	2Y	24	7/1/2008		2	0	0	0	0
7/1/2006	SACRAMEI	CA	95838	30	6/28/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	198000	9/1/2004	2	WHOLESAI	574	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LANCASTE	TX	75146	38	6/28/2004	0	Z		24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	91151.71	9/1/2004	2	WHOLESAI	510	0	2Y	24	6/1/2006	STD		4	0	0	0
7/1/2007	OAKFORD	PA	19053	50	6/30/2004	0	S		36	36	94.87	8/1/2007	C	Y	WHOLESAI	95	285000	9/1/2004	2	WHOLESAI	626	0	3Y	36	6/1/2007		9	1	0	0	0
7/1/2007	SALINAS	CA	93906	39	7/1/2004	0	S		36	36	74.86	8/1/2007	C	Y	WHOLESAI	74.98	183547.93	9/1/2004	2	WHOLESAI	684	0	3Y	36	7/1/2007	STD		2	0	0	0
7/1/2007	OZONE PAI	NY	11417	36	6/23/2004	437750	S		36	36	79.88	8/1/2007	C	N	WHOLESAI	100	350200	9/1/2004	2	WHOLESAI	627	87550	3Y					0	0	0	0
7/1/2006	PALATINE	IL	60074	15	6/30/2004	0	S		24	24	70.4	8/1/2006	C	N	WHOLESAI	70.48	80000	9/1/2004	2	WHOLESAI	537	0	2Y					1	0	0	0
	BUHL	ID	83316	32	6/30/2004	153000	S				94.51		C	Y	WHOLESAI	95	144850	9/1/2004	0	WHOLESAI	712	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	NORTH CH	IL	60064	35	6/30/2004	89900	S		36	36	89.89	9/1/2007	C	N	WHOLESAI	90	80910	9/1/2004	2	WHOLESAI	655	0	3Y					0	0	0	0
8/1/2007	WATERVILI	ME	4901	44	7/30/2004	56000	Z		36	36	89.93	9/1/2007	C	N	WHOLESAI	90	50400	9/1/2004	2	WHOLESAI	625	0	3Y					0	0	0	0
7/1/2006	SAINT PET	FL	33703	43	6/23/2004	0	S		24	24	89.44	8/1/2006	C	Y	WHOLESAI	89.53	77000	9/1/2004	2	WHOLESAI	657	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	JACKSONV	FL	32209	36	7/18/2004	80000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	68000	8/1/2004	2	WHOLESAI	579	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	NORTH CH	IL	60064	21	6/18/2004	109500	S		24	24	89.84	8/1/2006	C	N	WHOLESAI	90	98465.14	9/1/2004	2	WHOLESAI	669	0	2Y					0	0	0	0
7/1/2006	BERLIN	WI	54923	39	6/30/2004	0	S		24	24	94.87	8/1/2006	C	N	WHOLESAI	95	84491.87	9/1/2004	2	WHOLESAI	702	0	2Y					0	0	0	0
	CERES	CA	95307	50	7/23/2004	0	Z				84.92		C	Y	WHOLESAI	85	198050	9/1/2004	0	WHOLESAI	654	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	LELAND	NC	28451	40	8/22/2004	102000	S		24	24	79.86	8/1/2006	C	N	WHOLESAI	100	81530.42	9/1/2004	2	WHOLESAI	665	20400	2Y					0	0	0	0
7/1/2007	LAS VEGAS	NV	89141	44	6/25/2004	253450	S		36	36	96.15	8/1/2007	C	Y	WHOLESAI	96.28	248916.23	9/1/2004	2	WHOLESAI	624	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	ROSEVILLE	CA	95678	44	6/25/2004	445950	Z		24	24	84.48	8/1/2006	J	Y	WHOLESAI	84.68	377143.74	8/1/2004	2	WHOLESAI	677	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LANSING	MI	48910	32	6/29/2004	80000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	76000	9/1/2004	2	WHOLESAI	614	0	2Y	36	6/1/2007		2	0	0	0	0
7/1/2007	HOMER GL	IL	60441	37	6/24/2004	170000	Z		36	36	79.86	8/1/2007	C	N	WHOLESAI	100	135878.24	9/1/2004	2	WHOLESAI	712	34000	3Y					0	0	0	0
7/1/2007	BIRMINGH	AL	35215	47	6/22/2004	139900	Z		36	36	84.89	8/1/2007	C	Y	WHOLESAI	85	118838.39	9/1/2004	2	WHOLESAI	541	0	3Y	36	6/1/2007	STD		1	0	0	0
7/1/2006	SICKLERVII	NJ	8081	20	6/25/2004	144900	S		24	24	89.86	8/1/2006	C	N	WHOLESAI	90	130308.76	9/1/2004	2	WHOLESAI	628	0	2Y					0	0	0	0
7/1/2006	SEATTLE	WA	98112	42	6/25/2004	0	S		24	24	73.91	8/1/2006	J	Y	WHOLESAI	86	425500	9/1/2004	2	WHOLESAI	577	69000	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2007	MIAMI	FL	33174	35	6/29/2004	388000	S		36	36	94.87	8/1/2007	J	Y	WHOLESAI	95	368355.17	9/1/2004	2	WHOLESAI	719	0	3Y	36	6/1/2007	STD		0	0	0	0
	WARREN'S	OH	44128	34	6/23/2004	0	Z				89.85		C	N	WHOLESAI	90	85500	9/1/2004	0	WHOLESAI	817	0	FX					0	0	0	0
7/1/2007	LAS VEGAS	NV	89123	48	6/29/2004	0	S		36	36	84.91	8/1/2007	C	Y	WHOLESAI	85	164331.57	9/1/2004	2	WHOLESAI	584	0	3Y	12	6/1/2005	STD		3	0	0	0
8/1/2006	STATEN IS	NY	10310	24	7/9/2004	0	S		24	24	84.92	9/1/2006	C	N	WHOLESAI	85	289000	9/1/2004	2	WHOLESAI	652	0	2Y					0	0	0	0
7/1/2006	LAGUNA NI	CA	92677	42	6/29/2004	420000	Z		24	24	79.81	8/1/2006	J	Y	WHOLESAI	100	335610.98	9/1/2004	2	WHOLESAI	697	84000	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2006	DAVIE	FL	33331	47	6/18/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	225000	9/1/2004	2	WHOLESAI	642	0	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	91601	48	6/30/2004	0	S		24	24	79.02	8/1/2006	C	Y	WHOLESAI	79.12	360000	9/1/2004	2	WHOLESAI	570	0	2Y	24	6/1/2008	STD		3	0	0	0
7/1/2006	CORONA	CA	92883	48	6/28/2004	0	Z		24	24	89.92	8/1/2006	C	Y	WHOLESAI	70	153911.4	9/1/2004	2	WHOLESAI	514	0	2Y	24	6/1/2008	STD		2	0	0	0
7/1/2007	CRANSTON	RI	2910	38	6/30/2004	0	S		36	36	94.83	8/1/2007	C	Y	WHOLESAI	95	261000.21	9/1/2004	2	WHOLESAI	658	0	3Y	12	7/1/2005			0	0	0	0
7/1/2007	BROOKLYN	NY	11234	45	6/25/2004	0	S		36	36	89.58	8/1/2007	J	N	WHOLESAI	89.72	480000	9/1/2004	2	WHOLESAI	598	0	3Y					0	0	0	0
	NEW ORLE	LA	70115	32	6/28/2004	0	S				94.89		C	Y	WHOLESAI	95	132925.05	9/1/2004	0	WHOLESAI	625	0	FX	36	6/1/2007		4	0	0	0	0
7/1/2007	SHADY SID	MD	20764	42	6/25/2004	0	S		36	36	89.57	8/1/2007	C	N	WHOLESAI	89.7	147898.65	9/1/2004	2	WHOLESAI	571	0	3Y					0	0	0	0
	TUCSON	AZ	85706	30	6/30/2004	0	Z				79.87		C	Y	WHOLESAI	80	110309.32	9/1/2004	0	WHOLESAI	679	0	FX	36	6/1/2007	STD		1	0	0	0
	CHICO	CA	95926	23	7/12/2004	0	S				78.96		C	Y	WHOLESAI	79.03	245000	9/1/2004	0	WHOLESAI	712	0	FX	36	7/1/2007	STD		0	0	0	0
	HENRIETTA	NY	14623	24	7/15/2004	0	S				83.77		C	Y	WHOLESAI	84	88200	9/1/2004	0	WHOLESAI	657	0	FX	12	7/1/2005		6	0	0	0	0
7/1/2006	SOUTH BEI	IN	46616	49	6/18/2004	55000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	50367.53	9/1/2004	2	WHOLESAI	660	0	2Y	24	6/1/2006	STD		0	0	0	0
	MUSKEGOI	MI	49442	36	6/24/2004	69000	Z				89.89		C	Y	WHOLESAI	90	62058.34	9/1/2004	0	WHOLESAI	653	0	FX	36	6/1/2007		3	0	0	0	0
7/1/2008	MINNEAPO	MN	55411	43	6/24/2004	120000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	608	0	2Y	24	8/1/2008		13	0	0	0	0
7/1/2008	HOLLYWOX	FL	33024	48	6/29/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	163289.24	9/1/2004	2	WHOLESAI	634	0	2Y	24	8/1/2008	STD		0	0	0	0
7/1/2006	LA SALLE	MI	48145	28	6/29/2004	0	Z		24	24	69.9	8/1/2006	C	Y	WHOLESAI	70	118913.44	9/1/2004	2	WHOLESAI	548	0	2Y	36	6/1/2007		3	1	0	0	0
7/1/2006	LINWOOD	NJ	8221	45	6/29/2004	206000	S		24	24	89.92	8/1/2006	C	N	WHOLESAI	90	185400	9/1/2004	2	WHOLESAI	568	0	2Y					0	0	0	0
8/1/2007	PATERSON	NJ	7504	50	7/19/2004	300000	S		36	36	94.94	9/1/2007	C	N	WHOLESAI	95	285000	9/1/2004	2	WHOLESAI	631	0	3Y					0	0	0	0
	BOSSIER C	LA	71112	29	6/25/2004	0	S				99.9		C	Y	WHOLESAI	100	79960.64	9/1/2004	0	WHOLESAI	693	0	FX	36	6/1/2007		4	0	0	0	0
7/1/2006	ATHENS	OH	45701	30	6/28/2004	0	Z		24	24	84.63	8/1/2006	C	Y	WHOLESAI	84.78	117000	9/1/2004	2	WHOLESAI	574	0	2Y	36	6/1/2007		8	0	0	0	0
8/1/2006	LA QUINTA	CA	92253	38	7/16/2004	0	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	148500	9/1/2004	2	WHOLESAI	591	0	2Y					0	0	0	0
8/1/2006	PORTAGE	IN	46368	7	7/2/2004	0	L		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	104000	9/1/2004	2	WHOLESAI	689	0	2Y	24	7/1/2006	STD		0	2	0	0
	GREENVILI	SC	29605	48	6/28/2004	0	Z				89.04		C	N	WHOLESAI	89.2	72167.3	9/1/2004	0	WHOLESAI	614	0	FX					0	0	0	0
8/1/2006	LAS VEGAS	NV	89121	38	7/20/2004	220000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	172000	9/1/2004	2	WHOLESAI	628	43000	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	RIVERSIDE	CA	92503	49	6/18/2004	0	S		24	24	89.86	8/1/2006	J	Y	WHOLESAI	90	378000	9/1/2004	2	WHOLESAI	648	0	2Y	24	6/1/2006	STD		0	0	0	0

8/1/2007	ORLANDO	FL	32818	42	7/16/2004	0	Z		36	36	89.31	9/1/2007	C	Y	WHOLESAL	89.38	101000	9/1/2004	2	WHOLESAL	629	0	3Y	36	7/1/2007	STD		0	0	0	0
7/1/2007	ELLICOTT C	MD	21043	41	6/25/2004	285000	S		38	38	79.88	8/1/2007	C	N	WHOLESAL	100	221438.8	9/1/2004	2	WHOLESAL	620	55400	3Y				0	0	0	0	0
	EAST CLEV	OH	44112	44	6/28/2004	90000	S				84.91		C	Y	WHOLESAL	85	74375	9/1/2004	0	WHOLESAL	582	0	FX	36	6/1/2007		8	0	0	0	0
	FRESNO	CA	93722	38	7/12/2004	0	Z				67.43		C	Y	WHOLESAL	87.5	185500	9/1/2004	0	WHOLESAL	637	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	MANCHEST	CT	6040	49	6/25/2004	0	S		24	24	92.47	8/1/2006	C	Y	WHOLESAL	92.61	147140.71	9/1/2004	2	WHOLESAL	699	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CINCINNAT	OH	45226	31	6/22/2004	0	S		24	24	84.17	8/1/2006	C	Y	WHOLESAL	95	137593.06	9/1/2004	2	WHOLESAL	612	0	2Y	24	6/1/2006		8	0	0	0	0
7/1/2006	BALDWIN P	CA	91706	40	6/30/2004	374900	S		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	299643.55	9/1/2004	2	WHOLESAL	721	74980	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CAPE CORA	FL	33993	35	6/21/2004	0	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	79.99	108872.32	9/1/2004	2	WHOLESAL	561	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	DETROIT	MI	48227	33	6/25/2004	70000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	95	62964.86	9/1/2004	2	WHOLESAL	614	3500	2Y	36	6/1/2007		3	0	0	0	0
7/1/2007	OAK FORES	IL	60452	49	6/29/2004	0	S		36	36	94.87	8/1/2007	C	N	WHOLESAL	95	303789.73	9/1/2004	2	WHOLESAL	673	0	3Y					0	0	0	0
7/1/2006	PAWTUCKE	RI	2860	45	6/28/2004	280000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	223835.41	9/1/2004	2	WHOLESAL	638	56000	2Y	12	6/1/2005	10B		0	0	0	0
	SOUTH HO	IL	60473	47	6/22/2004	0	Z				94.88		C	N	WHOLESAL	95	212638.88	9/1/2004	0	WHOLESAL	624	0	FX					0	0	0	0
7/1/2006	PITTSBURG	CA	94565	45	6/24/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAL	95	332238.02	9/1/2004	2	WHOLESAL	639	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BURLESON	TX	76028	25	6/22/2004	0	S		24	24	79.91	8/1/2006	C	Y	WHOLESAL	80	124728.19	9/1/2004	2	WHOLESAL	563	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89145	6	6/18/2004	218000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	196058.71	9/1/2004	2	WHOLESAL	623	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	PATERSON	NJ	7522	3	6/22/2004	270000	S		36	36	89.89	8/1/2007	C	N	WHOLESAL	90	243000	9/1/2004	2	WHOLESAL	648	0	3Y					0	0	0	0
	AUSTIN	TX	78759	34	7/20/2004	0	S				78.17		C	N	WHOLESAL	78.24	106400	9/1/2004	0	WHOLESAL	620	0	FX					0	0	0	0
8/1/2006	AURORA	CO	80011	37	7/9/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	159400	9/1/2004	2	WHOLESAL	603	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	WESTLAND	MI	48186	24	7/9/2004	95000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	95	85500	9/1/2004	2	WHOLESAL	569	4750	2Y	24	7/1/2006		3	0	0	0	0
8/1/2006	GLENDALE	AZ	85301	30	7/23/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	108000	9/1/2004	2	WHOLESAL	592	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	CURTIS BA	MD	21226	23	6/29/2004	0	L		24	24	84.88	8/1/2006	C	N	WHOLESAL	85	242085.8	9/1/2004	2	WHOLESAL	555	0	2Y					0	0	0	0
7/1/2007	LITHONIA	GA	30038	25	6/25/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	146700	9/1/2004	2	WHOLESAL	558	0	3Y					0	0	0	0
7/1/2007	WEST PALI	FL	33407	44	6/22/2004	0	S		36	36	89.8	8/1/2007	C	Y	WHOLESAL	90	122236.45	9/1/2004	2	WHOLESAL	609	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	DREXEL HI	PA	19026	50	6/28/2004	0	S		24	24	89.89	8/1/2006	J	N	WHOLESAL	90	427238.34	9/1/2004	2	WHOLESAL	604	0	2Y					0	0	0	0
7/1/2007	DAVIS	IL	61019	44	6/30/2004	0	Z		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	129517.35	9/1/2004	2	WHOLESAL	614	0	3Y					0	0	0	0
7/1/2007	WEAVERVI	NC	28787	35	6/30/2004	0	Z		36	36	74.92	8/1/2007	C	N	WHOLESAL	75	78706.98	9/1/2004	2	WHOLESAL	536	0	3Y					3	2	1	0
7/1/2007	BELVIDERE	IL	61008	25	6/18/2004	80000	S		36	36	89.92	8/1/2007	C	N	WHOLESAL	90	72000	9/1/2004	2	WHOLESAL	592	0	3Y					3	0	0	0
	HOUSTON	TX	77082	37	6/23/2004	0	S				89.89		C	Y	WHOLESAL	90	225000	9/1/2004	0	WHOLESAL	695	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	OPA LOCK	FL	33054	51	6/23/2004	0	S		24	24	72.09	8/1/2006	C	Y	WHOLESAL	72.22	85000	9/1/2004	2	WHOLESAL	580	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	OPA LOCK	FL	33056	47	6/22/2004	0	S		36	36	94.89	8/1/2007	C	Y	WHOLESAL	95	142418.01	9/1/2004	2	WHOLESAL	618	0	3Y	36	6/1/2007	STD		1	0	0	0
8/1/2006	OOLTEWAH	TN	37363	27	7/7/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	148500	9/1/2004	2	WHOLESAL	581	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	PALMYRA	IN	47164	45	7/8/2004	0	Z		24	24	74.9	8/1/2006	C	Y	WHOLESAL	75	82447.93	9/1/2004	2	WHOLESAL	600	0	2Y	24	7/1/2006	STD		1	0	0	0
	LOYAL	WI	54446	25	6/30/2004	0	Z				94.46		C	Y	WHOLESAL	95	68119.43	9/1/2004	0	WHOLESAL	657	0	FX	36	6/1/2007		11	2	0	0	0
7/1/2007	LINDENHUI	NY	11757	48	6/25/2004	320000	S		36	36	79.85	8/1/2007	C	N	WHOLESAL	80	255788.31	9/1/2004	2	WHOLESAL	937	0	3Y					0	0	0	0
7/1/2007	ROCKVILLE	MD	20851	28	6/28/2004	385000	S		36	36	94.85	8/1/2007	J	N	WHOLESAL	95	385470.3	9/1/2004	2	WHOLESAL	778	0	3Y					0	0	0	0
8/1/2007	NORTH CH	IL	60064	43	7/7/2004	0	Z		36	36	83.72	9/1/2007	C	N	WHOLESAL	84	115920	9/1/2004	2	WHOLESAL	648	0	3Y					0	0	0	0
7/1/2006	MARSHALL	MI	49068	20	6/22/2004	0	S		24	24	71.02	8/1/2006	C	Y	WHOLESAL	71.11	57561.74	9/1/2004	2	WHOLESAL	570	0	2Y					0	0	0	0
7/1/2007	GARLAND	TX	75042	32	6/25/2004	0	Z		36	36	79.85	8/1/2007	C	N	WHOLESAL	80	101505.43	9/1/2004	2	WHOLESAL	655	0	3Y	36	6/1/2007		3	0	0	0	0
	CHICAGO	IL	60608	35	6/28/2004	0	S				94.87		C	N	WHOLESAL	95	150001.31	9/1/2004	0	WHOLESAL	640	0	FX					3	0	0	0
7/1/2007	CHICAGO	IL	60617	38	6/23/2004	0	S		36	36	84.88	8/1/2007	C	N	WHOLESAL	85	106250	9/1/2004	2	WHOLESAL	591	0	3Y					0	0	0	0
	GRANDVIE	TN	37337	19	6/23/2004	0	Z				84.9		C	Y	WHOLESAL	85	86263.02	9/1/2004	0	WHOLESAL	584	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	COATESVIL	IN	46121	50	6/30/2004	0	Z		36	36	67.11	8/1/2007	C	Y	WHOLESAL	67.27	143868.55	9/1/2004	2	WHOLESAL	671	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	NEW ORLE	LA	70117	7	6/16/2004	0	S		24	24	74.93	8/1/2006	C	Y	WHOLESAL	75	51375	9/1/2004	2	WHOLESAL	533	0	2Y	24	6/1/2006		4	1	0	0	0
	STREAMWO	IL	60107	43	7/15/2004	240000	S				89.93		C	N	WHOLESAL	90	216000	9/1/2004	0	WHOLESAL	701	0	FX					0	0	0	0
7/1/2006	MIAMI	FL	33169	24	6/23/2004	150000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	778	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ANAHEIM	CA	92805	39	6/30/2004	0	S		24	24	64.87	8/1/2006	C	Y	WHOLESAL	65	269750	9/1/2004	2	WHOLESAL	612	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	RAMONA	CA	92065	34	6/28/2004	0	S		24	24	94.78	8/1/2006	J	Y	WHOLESAL	95	379418.67	9/1/2004	2	WHOLESAL	656	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	NACOGDO	TX	75964	30	6/28/2004	0	Z		36	36	94.85	8/1/2007	C	Y	WHOLESAL	95	190000	9/1/2004	2	WHOLESAL	613	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	BROOKLYN	NY	11236	50	6/25/2004	0	Z		36	36	84.88	8/1/2007	C	N	WHOLESAL	85	391000	9/1/2004	2	WHOLESAL	570	0	3Y					0	0	0	0
7/1/2006	LINDSTROI	MN	55045	40	6/18/2004	183900	S		24	24	83.59	8/1/2006	C	Y	WHOLESAL	83.68	153808.66	9/1/2004	2	WHOLESAL	593	0	2Y	24	6/1/2006		13	2	1	0	0
8/1/2007	DES MOINE	IA	50315	42	7/23/2004	0	Z		36	36	89.96	9/1/2007	C	N	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	857	0	3Y					6	1	0	0
7/1/2006	SAINT LOU	MO	63115	38	6/17/2004	72000	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAL	95	61150.81	9/1/2004	2	WHOLESAL	628	7200	2Y	24	6/1/2006	5B		0	0	0	0
7/1/2007	MIDDLE ISL	NY	11953	47	6/29/2004	250000	S		36	36	89.67	8/1/2007	C	N	WHOLESAL	89.8	224338.69	9/1/2004	2	WHOLESAL	581	0	3Y					0	0	0	0
7/1/2006	SEATTLE	WA	98188	34	7/7/2004	0	S		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	208250	9/1/2004	2	WHOLESAL	579	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2007	SAN ANTOL	TX	78258	44	6/28/2004	0	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	128700	9/1/2004	2	WHOLESAL	586	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	NORTH MI	FL	33179	45	6/22/2004	132000	L		36	36	79.88	8/1/2007	C	Y	WHOLESAL	100	105600	9/1/2004	2	WHOLESAL	631	26400	3Y	36	6/1/2007	STD		0	0	0	0
	PORTER	TX	77365	39	6/30/2004	61300	S				94.91		C	Y	WHOLESAL	95	58206.39	9/1/2004	0	WHOLESAL	621	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	CORSICAN	TX	75110	41	6/30/2004	0	S		36	36	79.89	8/1/2007	C	N	WHOLESAL	79.96	84600	9/1/2004	2	WHOLESAL	545	0	3Y					0	0	0	0
7/1/2006	CLEVELAN	TN	37312	31	6/23/2004	150000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	142410.97	9/1/2004	2	WHOLESAL	606	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	MONTICELL	MN	55362	47	6/18/2004	194000	S		36	36	89.84	8/1/2007	C	Y	WHOLESAL	90	174420.35	9/1/2004	2	WHOLESAL	816	0	3Y	36	6/1/2007		13	0	0	0	0
	TENNILLE	GA	31089	34	7/22/2004	105000	Z				74.95		C	N	WHOLESAL	75	78750	9/1/2004	0	WHOLESAL	578	0	FX					0	0	0	0
7/1/2007	SCARSDAL	NY	10583	42	6/30/2004	0	S		36	36	84.85	8/1/2007	J	N	WHOLESAL	85	552000.53	9/1/2004	2	WHOLESAL	613	0	3Y					0	0	0	0
7/1/2006	KISSIMMEE	FL	34759	47	6/22/2004	140900	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	90	119687.05	9/1/2004	2	WHOLESAL	645	7045	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	EVANS	CO	80620	28	6/29/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	168000	9/1/2004	2	WHOLESAL	558	0	2Y	24	6/1/2006	STD		2	0	0	0
7/1/2007	STONE MO	GA	30087	24	6/30/2004	124000	S		36	36	79.87	8/1/2007	C	N	WHOLESAL	100	99200	9/1/2004	2	WHOLESAL	648	24800	3Y					0	0	0	0
	BALTIMORI	MD	21213	27	7/29/2004	0	Z				89.94		C	N	WHOLESAL	90	93000	9/1/2004	0	WHOLESAL	620	0	FX					0	0	0	0
7/1/2006	BUCKEYE	AZ	85326	44	6/29/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	105524.63	9/1/2004	2	WHOLESAL	554	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BERKLEY	MI	48072	37	6/22/2004	125000	S		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	112430.43	9/1/2004	2	WHOLESAL	695	0	2Y					0	0	0	0
7/1/2007	SKOKIE	IL	60076	31	6/30/2004	300000	Z		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	269820.66	9/1/2004	2	WHOLESAL	627	0	3Y					0	0	0	0
7/1/2006	CHICAGO	IL	60615	42	6/29/2004	224500	S		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	202050	9/1/2004	2	WHOLESAL	593	0	2Y					1	0	0	0
8/1/2006	KAPOLEI	HI	96707	40	7/9/2004	330000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	264000	9/1/2004	2	WHOLESAL	657	66000	2Y	24	7/1/2006	STD		0	0	0	0
	MIAMI	FL	33127	43	6/24/2004	0	Z				79.89		C	Y	WHOLESAL	80	98400	9/1/2004	0	WHOLESAL	614	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	MERCED	CA	95340	37	7/7/2004	143000	S		24	24	84.22	8/1/2006	C	Y	WHOLESAL	84.34	120600	9/1/2004	2	WHOLESAL	642	0	2Y	24	7/1/2006	STD		1	0	0	0
8/1/2006	MESA	AZ	85207	27	7/30/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	118750	9/1/2004	2	WHOLESAL	687	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2007	PINNACLE	NC	27043	48	7/27/2004	0	Z		36	36	89.95	9/1/2007	C	N	WHOLESAL	90	83250	9/1/2004	2	WHOLESAL	566	0	3Y					0	0	0	0
	NEW HART	NY	13413	14	7/29/2004	0	S				84.95		C	Y	WHOLESAL	95	128250	9/1/2004	0	WHOLESAL	620	0	FX	12	7/1/2005		6	1	0	0	0
	LANCASTE	CA	93535	20	6/25/2004	0	L				84.93		C	Y	WHOLESAL	85	157182.62	9/1/2004	0	WHOLESAL	588	0	FX	36	6/1/2007	STD		0	0	0	0

| | | |

| | | |

| | | |

7/1/2007	LEAWOOD	KS	66209	48	6/25/2004	0	Z		36	36	54.31	8/1/2007	C	N	WHOLESAI	54.39	186157.53	9/1/2004	2	WHOLESAI	701	0	3Y					0	0	0	0		
7/1/2006	PEMBROKI	FL	33023	39	6/17/2004	158000	S		24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	149984.06	9/1/2004	2	WHOLESAI	695	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	HOLLISTEF	CA	95023	50	6/30/2004	0	Z		24	24	79.88	8/1/2006	J	Y	WHOLESAI	80	436000	9/1/2004	2	WHOLESAI	500	0	2Y	36	6/1/2007	STD		3	0	0	0		
7/1/2006	POMPANO	FL	33064	43	6/30/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	114750	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		1	0	0	0		
7/1/2007	PATERSON	NJ	7504	37	6/29/2004	420000	S		36	36	84.87	8/1/2007	C	N	WHOLESAI	85	356719.45	9/1/2004	2	WHOLESAI	685	0	3Y					0	0	0	0		
7/1/2007	OREM	UT	84097	44	6/28/2004	0	Z		36	36	79.84	8/1/2007	C	Y	WHOLESAI	100	124000	9/1/2004	2	WHOLESAI	681	31000	3Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	TUCSON	AZ	85713	43	6/30/2004	0	L		24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	74400	9/1/2004	2	WHOLESAI	513	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2007	WOODSTO	GA	30189	37	6/30/2004	82500	L		36	36	69	8/1/2007	C	N	WHOLESAI	69.09	56962.13	9/1/2004	2	WHOLESAI	759	0	3Y					0	0	0	0		
7/1/2006	HAVANA	FL	32333	48	6/29/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	70358.21	9/1/2004	2	WHOLESAI	552	0	2Y	24	6/1/2006	STD		1	0	0	0		
7/1/2006	PALMDALE	CA	93591	48	6/30/2004	0	L		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	161500	9/1/2004	2	WHOLESAI	549	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	BURLINGTI	VT	5401	31	6/30/2004	328800	S		24	24	89.89	8/1/2006	C	N	WHOLESAI	89.99	295900	9/1/2004	2	WHOLESAI	621	0	2Y					0	0	0	0		
	SYLVANIA	GA	30467	43	6/24/2004	67000	Z				74.52		C	N	WHOLESAI	74.63	50000	9/1/2004	0	WHOLESAI	708	0	FX					0	0	0	0		
7/1/2007	PATERSON	NJ	7522	17	6/29/2004	360000	S		36	36	84.87	8/1/2007	C	N	WHOLESAI	85	306000	9/1/2004	2	WHOLESAI	658	0	3Y					0	0	0	0		
8/1/2007	RICHMONE	NY	11418	31	7/12/2004	0	Z		36	36	89.91	9/1/2007	C	N	WHOLESAI	90	297000	9/1/2004	2	WHOLESAI	682	0	3Y					0	0	0	0		
8/1/2006	PHOENIX	AZ	85033	29	7/20/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	127800	9/1/2004	2	WHOLESAI	643	0	2Y	24	7/1/2006	STD		1	0	0	0		
7/1/2006	FORT MYEI	FL	33916	38	6/28/2004	100000	S		24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	95000	9/1/2004	2	WHOLESAI	635	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	OAKLAND	CA	94606	49	6/30/2004	0	S		24	24	89.82	8/1/2006	J	Y	WHOLESAI	90	377630.83	9/1/2004	2	WHOLESAI	703	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2008	REDFORD	MI	48239	42	6/30/2004	102000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	81540.04	9/1/2004	2	WHOLESAI	659	20400	2Y	24	6/1/2006		3	0	0	0	0		
7/1/2007	KENNESAW	GA	30144	41	6/25/2004	279900	S		36	36	79.88	8/1/2007	C	N	WHOLESAI	100	223920	9/1/2004	2	WHOLESAI	635	55980	3Y					0	0	0	0		
7/1/2006	BOSTON	MA	2124	46	6/30/2004	0	S		24	24	83.46	8/1/2006	C	Y	WHOLESAI	83.56	366000	9/1/2004	2	WHOLESAI	582	0	2Y	24	6/1/2006		2	2	0	0	0		
8/1/2007	FLANDERS	NY	11901	49	7/13/2004	0	S		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	238500	9/1/2004	2	WHOLESAI	567	0	3Y					0	0	0	0		
8/1/2007	CHARLEST	RI	2813	32	7/8/2004	0	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAI	85	297400	9/1/2004	2	WHOLESAI	533	0	3Y	12	7/1/2005	10B		0	0	0	0		
7/1/2008	SAINT LOU	MO	63118	41	6/21/2004	115000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	665	0	2Y	24	6/1/2006	5B		0	0	0	0		
	INKSTER	MI	48141	8	7/23/2004	0	L				84.95		C	Y	WHOLESAI	85	69700	9/1/2004	0	WHOLESAI	790	0	FX	36	7/1/2007		3	1	0	0	0		
	HARTFORE	CT	6106	21	7/7/2004	0	Z				77.77		C	Y	WHOLESAI	77.83	170050	9/1/2004	0	WHOLESAI	605	0	FX	36	7/1/2007	STD		0	0	0	0		
7/1/2007	WICHITA	KS	67212	28	6/30/2004	0	Z		36	36	89.92	8/1/2007	C	N	WHOLESAI	90	116945.99	9/1/2004	2	WHOLESAI	551	0	3Y					3	0	0	0		
	CLIFTON P	NY	12065	27	7/2/2004	136800	Z				94.93		C	Y	WHOLESAI	95	129960	9/1/2004	0	WHOLESAI	611	0	FX	12	7/1/2005		6	0	0	0	0		
7/1/2008	BURBANK	IL	60459	43	6/25/2004	0	S		24	24	89.7	8/1/2006	C	N	WHOLESAI	89.82	256000	9/1/2004	2	WHOLESAI	557	0	2Y					0	0	0	0		
7/1/2007	PATERSON	NJ	7503	50	6/21/2004	280000	S		36	36	94.87	8/1/2007	C	N	WHOLESAI	95	266000	9/1/2004	2	WHOLESAI	710	0	3Y					0	0	0	0		
	GARLAND	TX	75043	31	6/24/2004	0	Z				89.89		C	Y	WHOLESAI	90	82748.27	9/1/2004	0	WHOLESAI	602	0	FX	36	6/1/2007	STD		0	0	0	0		
7/1/2007	CHICAGO	IL	60641	41	6/30/2004	0	L		36	36	79.89	8/1/2007	J	N	WHOLESAI	80	371749.88	9/1/2004	2	WHOLESAI	649	0	3Y					0	0	1	0		
7/1/2008	NEWARK	CA	94560	37	6/28/2004	0	S		24	24	94.83	8/1/2008	J	Y	WHOLESAI	95	418000	9/1/2004	2	WHOLESAI	620	0	2Y	36	6/1/2007	STD		1	0	0	0		
7/1/2006	WALLINGFI	CT	6492	42	6/17/2004	215000	S		24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	204146.31	9/1/2004	2	WHOLESAI	507	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	WINTER HA	FL	33880	50	6/28/2004	0	Z		24	24	89.82	8/1/2006	C	Y	WHOLESAI	90	116880.14	9/1/2004	2	WHOLESAI	668	0	2Y	36	6/1/2007	STD		0	0	0	0		
7/1/2006	GREENVILI	OH	45331	49	6/23/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	249211.92	9/1/2004	2	WHOLESAI	550	0	2Y	36	6/1/2007		8	1	0	0	0		
7/1/2007	SPRING LA	NC	28390	35	6/21/2004	100000	Z		36	36	89.89	8/1/2007	C	N	WHOLESAI	95	89941.25	9/1/2004	2	WHOLESAI	556	5000	3Y					0	0	0	0		
7/1/2006	MUSKEGOI	MI	49442	23	6/25/2004	0	Z		24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	60000	9/1/2004	2	WHOLESAI	521	0	2Y	36	6/1/2007		3	3	1	0	0		
8/1/2007	PARK RIDG	IL	60068	50	7/1/2004	325000	S		36	36	94.94	9/1/2007	C	N	WHOLESAI	95	308750	9/1/2004	2	WHOLESAI	652	0	3Y					1	0	0	0		
8/1/2006	DANVILLE	PA	17821	48	7/31/2004	0	Z		24	24	84.58	9/1/2006	C	Y	WHOLESAI	84.66	101000	9/1/2004	2	WHOLESAI	621	0	2Y	24	7/1/2006		9	0	0	0	0		
7/1/2007	CHICAGO	IL	60628	45	6/25/2004	0	Z		36	36	89	8/1/2007	C	N	WHOLESAI	89.33	134000	9/1/2004	2	WHOLESAI	506	0	3Y					0	0	0	0		
7/1/2006	ATLANTA	GA	30344	46	6/28/2004	175000	S		24	24	84.91	8/1/2006	C	Y	WHOLESAI	95	148687.9	9/1/2004	2	WHOLESAI	575	17500	2Y	24	6/1/2006		15	0	0	0	0		
	LAUDERDA	FL	33309	28	7/27/2004	0	S				84.93		C	Y	WHOLESAI	85	233750	9/1/2004	0	WHOLESAI	658	0	FX	36	7/1/2007	STD		0	0	0	0		
7/1/2007	JOHNSTON	RI	2919	37	6/22/2004	0	S		36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	211500	9/1/2004	2	WHOLESAI	644	0	3Y	12	6/1/2005	10B		0	0	0	0		
7/1/2006	BROOKLYI	NY	11221	33	6/17/2004	444640	S		24	24	94.9	8/1/2006	C	N	WHOLESAI	95	384552.61	9/1/2004	2	WHOLESAI	604	0	2Y					0	0	0	0		
7/1/2007	CHICAGO	IL	60630	36	6/29/2004	175000	Z		36	36	79.86	8/1/2007	C	N	WHOLESAI	100	140000	9/1/2004	2	WHOLESAI	683	35000	3Y					0	0	0	0		
	MANTECA	CA	95337	47	7/6/2004	0	Z				76.05		C	Y	WHOLESAI	76.12	255000	9/1/2004	0	WHOLESAI	620	0	FX	36	7/1/2007	STD		0	0	0	0		
	WEST SPR	MA	1089	41	7/5/2004	0	Z				79.94		C	Y	WHOLESAI	80	240000	9/1/2004	0	WHOLESAI	585	0	FX	36	7/1/2007		2	0	0	0	0		
	TEXAS CIT	TX	77590	21	7/6/2004	0	Z				79.87		C	N	WHOLESAI	80	110311.27	9/1/2004	0	WHOLESAI	675	0	FX					0	0	0	0		
7/1/2006	BIRMINGH	AL	35206	50	6/29/2004	56600	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	50940	9/1/2004	2	WHOLESAI	601	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2008	LAKEWOOI	WA	98498	39	6/21/2004	121000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	96720.85	9/1/2004	2	WHOLESAI	645	24200	2Y	24	6/1/2006	STD		0	0	0	0		
8/1/2006	HOUSTON	TX	77084	48	7/2/2004	225500	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	202950	9/1/2004	2	WHOLESAI	552	0	2Y	24	7/1/2006	STD		0	0	0	0		
7/1/2008	INDIANAPC	IN	46208	19	6/29/2004	87000	S		24	24	89.87	8/1/2008	C	Y	WHOLESAI	90	78243.61	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006	STD		0	0	0	0		
	CLEVELAN	OH	44120	39	6/28/2004	0	S				89.9		C	N	WHOLESAI	90	91749.32	9/1/2004	0	WHOLESAI	564	0	FX					0	0	0	0		
7/1/2007	OAK LAWN	IL	60453	43	6/28/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	300600	9/1/2004	2	WHOLESAI	632	0	3Y					0	0	0	0		
7/1/2006	HIALEAH	FL	33015	44	6/29/2004	368500	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	294800	9/1/2004	2	WHOLESAI	668	73700	2Y	36	6/1/2007	STD		0	0	0	0		
	HIALEAH	FL	33015	44	6/29/2004	368500	S				19.99		C	N	WHOLESAI	100	73700	9/1/2004	0	WHOLESAI	668	294800	FX					0	0	0	0		
7/1/2006	CLEVELAN	OH	44104	27	7/1/2004	85000	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	95	72250	9/1/2004	2	WHOLESAI	574	8500	2Y	36	7/1/2007		8	0	0	0	0		
7/1/2007	KENDALL P	NJ	8824	47	6/30/2004	430000	S		36	36	89.88	8/1/2007	J	N	WHOLESAI	90	387000	9/1/2004	2	WHOLESAI	622	0	3Y					2	0	0	0		
	PORTLANC	ME	4103	29	6/30/2004	0	S				79.54		C	Y	WHOLESAI	80	319074.43	9/1/2004	0	WHOLESAI	612	0	FX	36	6/1/2007	STD		1	0	0	0		
7/1/2006	PHOENIX	AZ	85035	38	6/24/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	83909.77	9/1/2004	2	WHOLESAI	605	21000	2Y	36	6/1/2007	STD		0	0	0	0		
7/1/2007	MINNEAPO	MN	55407	38	6/23/2004	0	S		36	36	94.87	9/1/2007	C	Y	WHOLESAI	95	201266.23	9/1/2004	2	WHOLESAI	693	0	3Y	36	6/1/2007		13	0	0	0	0		
7/1/2006	CINCINNAT	OH	45223	23	6/30/2004	0	Z		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	82744.44	9/1/2004	2	WHOLESAI	629	0	2Y					0	0	0	0		
7/1/2006	BROOKLYN	NY	11238	42	6/24/2004	0	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	323751.78	9/1/2004	2	WHOLESAI	554	0	2Y					0	0	0	0		
7/1/2008	SALT LAKE	UT	84109	26	6/18/2004	410000	S		24	24	89.85	8/1/2008	J	Y	WHOLESAI	90	369000	9/1/2004	2	WHOLESAI	649	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	MISSION VI	CA	92691	25	6/25/2004	550000	S		24	24	89.89	8/1/2006	J	N	WHOLESAI	90	495000	9/1/2004	2	WHOLESAI	635	0	2Y					1	0	0	0		
7/1/2006	DETROIT	MI	48224	33	6/28/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	86400	9/1/2004	2	WHOLESAI	566	0	2Y	24	6/1/2006		3	0	0	0	0		
7/1/2008	QUINTON	AL	35130	28	6/30/2004	66500	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	65	53200	9/1/2004	2	WHOLESAI	560	9975	2Y	24	6/1/2006	STD		0	0	0	0		
8/1/2006	KISSIMMEE	FL	34743	45	7/7/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	126900	9/1/2004	2	WHOLESAI	589	0	2Y	36	7/1/2007	STD		1	0	0	0		
7/1/2006	SAINT LOU	MO	63136	36	6/30/2004	100000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	90000	9/1/2004	2	WHOLESAI	620	0	2Y	24	6/1/2006	5B		0	0	0	0		
7/1/2006	DE PERE	WI	54115	46	6/30/2004	0	S		24	24	94.61	8/1/2006	C	N	WHOLESAI	94.74	270000	9/1/2004	2	WHOLESAI	727	0	2Y					0	0	0	0		
7/1/2006	LOS ANGEI	CA	90002	50	6/29/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	213599.13	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2006	STD		0	0	0	0		
7/1/2006	TEMPE	AZ	85283	43	6/29/2004	131000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	117829.05	9/1/2004	2	WHOLESAI	573	0	2Y	24	6/1/2006	STD		0	0	0	0		
8/1/2006	NAPLES	FL	34120	22	7/27/2004	0	S		24	24	84.81	9/1/2006	C	Y	WHOLESAI	84.87	193500	9/1/2004	2	WHOLESAI	640	0	2Y	24	7/1/2006	STD		3	0	0	0		
	ROHNERT	CA	94928	5	6/29/2004	0	Z				78.25		C	Y	WHOLESAI	78.37	317379	9/1/2004	0	WHOLESAI	615	0	FX	36	6/1/2007	STD		3	0	0	0		
7/1/2007	BEL AIR	MD	21014	40	6/18/2004	250000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	224849.02	9/1/2004	2	WHOLESAI	598	0	3Y					0	0	0	0		
7/1/2006	NORTH LAS	NV	89081	50	6/18/2004	188345	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	167710	9/1/2004	2	WHOLESAI	645	0	2Y	12	6/1/2005	STD		0	0	0	0		
8/1/2006	CORRALES	NM	87048	50	7/12/2004	175000	S		24	24	77.1	9/1/2006	C	N	WHOLESAI	77.14	135000	9/1/2004	2	WHOLESAI	536	0	2Y					0	0	0	0		

8/1/2006	FLINT	MI	48505	20	7/30/2004	0	Z		24	24	84.95	8/1/2006	C	Y	WHOLESAL	85	53550	9/1/2004	2	WHOLESAL	517	0	2Y	36	7/1/2007	3	0	0	0	0	0					
7/1/2006	CEDAR RAI	IA	52402	34	6/30/2004	0	Z		24	24	79.85	8/1/2006	C	N	WHOLESAL	100	111000	9/1/2004	2	WHOLESAL	601	27900	2Y				0	0	0	0	0					
7/1/2006	LOS ANGEI	CA	91335	30	6/24/2004	370000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	332755.81	9/1/2004	2	WHOLESAL	581	0	2Y	24	6/1/2006	STD	0	0	0	0	0	1				
7/1/2006	SUNNYSIDI	WA	98944	43	6/29/2004	103000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	82332.46	9/1/2004	2	WHOLESAL	622	20800	2Y	24	6/1/2006	STD	0	0	0	0						
	MARRERO	LA	70072	36	6/23/2004	0	Z				94.98		C	Y	WHOLESAL	95	104425.49	9/1/2004	0	WHOLESAL	653	0	FX	38	6/1/2007	4	0	0	0	0	0					
7/1/2006	PITTSBURC	PA	15204	35	6/30/2004	95000	S		36	36	89.9	8/1/2007	C	Y	WHOLESAL	90	85500	9/1/2004	2	WHOLESAL	622	0	3Y	36	6/1/2007	9	0	0	0	0	0					
7/1/2006	PALM COA	FL	32164	34	6/21/2004	201710	S		24	24	89.86	8/1/2006	C	N	WHOLESAL	90	181402.91	9/1/2004	2	WHOLESAL	701	0	2Y				0	0	0	0	0					
7/1/2006	LAS VEGAS	NV	89115	4	6/29/2004	175000	S		24	24	89.86	8/1/2006	C	N	WHOLESAL	90	157399.56	9/1/2004	2	WHOLESAL	705	0	2Y				0	0	0	0	0					
	COLUMBIA	OH	44408	40	6/25/2004	0	Z				84.88		C	Y	WHOLESAL	85	102779.21	9/1/2004	0	WHOLESAL	732	0	FX				0	0	0	0	0					
7/1/2006	COLOMA	MI	49038	20	6/23/2004	62250	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAL	89.99	55969.63	9/1/2004	2	WHOLESAL	732	0	2Y	36	6/1/2007	8	0	0	0	0	0					
	PAINESVILI	OH	44077	48	6/28/2004	95000	S				89.87		C	N	WHOLESAL	90	85439.65	9/1/2004	0	WHOLESAL	709	0	FX	36	6/1/2007	3	0	0	0	0	0					
7/1/2006	CLINTON T	MI	48035	34	7/12/2004	0	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	151200	9/1/2004	2	WHOLESAL	616	0	2Y	24	7/1/2006	3	3	0	0	0	0					
	HESPERIA	CA	92345	34	6/30/2004	217000	S				84.87		C	Y	WHOLESAL	95	175630.88	9/1/2004	0	WHOLESAL	687	0	FX	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	CAMANO IS	WA	98282	49	6/28/2004	0	S		24	24	84.12	8/1/2008	C	Y	WHOLESAL	84.24	138902.88	9/1/2004	2	WHOLESAL	557	0	2Y	24	6/1/2008	STD	1	0	0	0	0					
7/1/2007	CHICAGO	IL	60641	41	6/30/2004	0	S		36	36	89.81	8/1/2007	C	N	WHOLESAL	90	251630.56	9/1/2004	2	WHOLESAL	588	0	3Y				0	0	0	0	0					
8/1/2008	GLENDALE	AZ	85301	38	7/14/2004	130000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	104000	9/1/2004	2	WHOLESAL	668	26000	2Y	24	7/1/2008	STD	0	0	0	0	0					
7/1/2007	KANSAS CI	KS	66109	32	6/29/2004	0	S		36	36	91.65	8/1/2007	C	N	WHOLESAL	91.77	103631.11	9/1/2004	2	WHOLESAL	613	0	3Y				0	0	0	0	0					
7/1/2006	PEORIA	AZ	85345	37	6/28/2004	0	S		24	24	89.83	8/1/2006	C	Y	WHOLESAL	90	114300	9/1/2004	2	WHOLESAL	608	0	2Y	24	6/1/2008	STD	0	0	0	0	0					
8/1/2006	PALMDALE	CA	93550	47	7/13/2004	0	S		24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	133500	9/1/2004	2	WHOLESAL	545	0	2Y	24	7/1/2008	STD	1	0	0	0	0					
7/1/2007	RIO RANCI	NM	87124	24	6/30/2004	0	Z		36	36	89.88	8/1/2007	C	N	WHOLESAL	90	107914.08	9/1/2004	2	WHOLESAL	747	0	3Y				0	0	0	0	0					
7/1/2006	PERRIS	CA	92570	40	6/29/2004	0	S		24	24	84.04	8/1/2006	C	Y	WHOLESAL	94.2	194835.36	9/1/2004	2	WHOLESAL	681	0	2Y	24	6/1/2008	STD	1	0	0	0	0					
7/1/2006	INDIANAPC	IN	46236	37	6/25/2004	360000	S		24	24	84.84	8/1/2006	C	Y	WHOLESAL	95	305709.65	9/1/2004	2	WHOLESAL	587	36000	2Y	24	6/1/2006	STD	0	0	0	0	0					
	PASO ROB	CA	93446	15	6/24/2004	0	Z				62.11		C	Y	WHOLESAL	62.22	139877.07	9/1/2004	0	WHOLESAL	728	0	FX	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	PHOENIX	AZ	85043	28	6/24/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	88042.97	9/1/2004	2	WHOLESAL	589	0	2Y	36	6/1/2007	STD	1	0	0	0	0					
	BROOKSVII	FL	34613	37	6/28/2004	0	Z				84.9		C	Y	WHOLESAL	85	50012.48	9/1/2004	0	WHOLESAL	654	0	FX	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	LOS ANGEI	CA	91402	41	6/25/2004	399000	S		24	24	84.29	8/1/2006	J	Y	WHOLESAL	84.46	336864.51	9/1/2004	2	WHOLESAL	710	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2006	LIVERMOR	CA	94551	50	6/30/2004	0	L		24	24	84.69	8/1/2006	J	Y	WHOLESAL	84.82	352000	9/1/2004	2	WHOLESAL	544	0	2Y	24	6/1/2006	STD	2	0	0	0	0					
7/1/2006	NORWALK	CT	6853	45	6/21/2004	0	S		24	24	57.42	8/1/2006	J	N	WHOLESAL	57.5	459697.23	9/1/2004	2	WHOLESAL	598	0	2Y				0	0	0	0	1					
7/1/2006	LA MIRADA	CA	90638	45	6/30/2004	0	S		24	24	74.17	8/1/2006	J	Y	WHOLESAL	74.28	335750	9/1/2004	2	WHOLESAL	558	0	2Y	24	6/1/2006	STD	1	0	0	0	0					
7/1/2008	ENOCH	UT	84720	45	6/30/2004	115500	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	92323.51	9/1/2004	2	WHOLESAL	632	23100	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2007	HEMET	CA	92544	54	6/24/2004	0	Z		36	36	74.81	8/1/2007	C	Y	WHOLESAL	74.96	187208.03	9/1/2004	2	WHOLESAL	649	0	3Y	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	FRESNO	CA	93722	45	6/23/2004	0	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	171000	9/1/2004	2	WHOLESAL	620	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2006	BEDFORD	OH	44146	40	6/22/2004	138000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAL	95	131026.11	9/1/2004	2	WHOLESAL	641	0	2Y	24	6/1/2006		8	0	0	0	0					
	MARYSVILI	CA	95901	27	6/30/2004	0	Z				74.87		C	Y	WHOLESAL	75	180000	9/1/2004	0	WHOLESAL	588	0	FX	36	6/1/2007	STD	2	0	0	0	0					
7/1/2007	ANTIOCH	CA	94509	43	6/25/2004	0	Z		36	36	84.83	8/1/2007	C	Y	WHOLESAL	85	272000	9/1/2004	2	WHOLESAL	516	0	3Y	36	6/1/2007	STD	1	0	0	0	0					
7/1/2008	SAN DIEGC	CA	92114	32	6/25/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	279000	9/1/2004	2	WHOLESAL	588	0	2Y	24	6/1/2006	STD	3	0	0	0	0					
8/1/2006	GRAND TEI	CA	92313	35	7/8/2004	0	Z		24	24	78.28	9/1/2006	C	Y	WHOLESAL	76.33	188000	9/1/2004	2	WHOLESAL	601	0	2Y	24	7/1/2008	STD	0	0	0	0	0					
7/1/2006	ONTARIO	CA	91762	45	6/23/2004	0	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAL	80	332000	9/1/2004	2	WHOLESAL	650	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2007	LAKE FORE	CA	92630	39	6/21/2004	0	S		36	36	81.13	8/1/2007	J	Y	WHOLESAL	81.3	499482.9	9/1/2004	2	WHOLESAL	650	0	3Y	36	6/1/2007	STD	1	0	0	0	0					
	MILILANI	HI	96789	48	6/22/2004	245000	Z				80.26		C	Y	WHOLESAL	80.41	196816.65	9/1/2004	0	WHOLESAL	766	0	FX	36	6/1/2007	STD	0	0	0	0	0					
8/1/2007	ANCHORAC	AK	99507	45	7/14/2004	255000	S		36	36	94.95	9/1/2007	C	N	WHOLESAL	95	251750	9/1/2004	2	WHOLESAL	611	0	3Y				0	0	0	0	0					
	SELMA	CA	93662	43	7/7/2004	0	Z				81.37		C	Y	WHOLESAL	81.45	190000	9/1/2004	0	WHOLESAL	704	0	FX	36	7/1/2007	STD	0	0	0	0	0					
7/1/2007	PHILADELF	PA	19138	26	6/28/2004	85000	S		36	36	94.84	8/1/2007	C	Y	WHOLESAL	95	80668.15	9/1/2004	2	WHOLESAL	696	0	3Y	36	6/1/2007	9	0	0	0	0	0					
	YORKTOWI	NY	10598	44	6/29/2004	0	S				89.87		C	N	WHOLESAL	90	387000	9/1/2004	0	WHOLESAL	679	0	FX				0	0	0	0	0					
	BELLMAWF	NJ	8031	30	6/23/2004	166000	S				79.86		C	N	WHOLESAL	100	132800	9/1/2004	0	WHOLESAL	654	33200	FX				0	0	0	0	0					
	GLENOLDE	PA	19036	35	7/30/2004	120000	S				84.95		C	Y	WHOLESAL	85	102000	9/1/2004	0	WHOLESAL	554	0	FX	36	7/1/2007	9	0	0	0	0	0					
7/1/2006	REVERE	MA	2151	29	6/22/2004	400000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	319740.27	9/1/2004	2	WHOLESAL	738	80000	2Y	24	6/1/2006		2	0	0	0	0					
7/1/2006	LAKE WALI	FL	33853	21	6/25/2004	90000	Z		24	24	74.9	8/1/2006	C	Y	WHOLESAL	75	67500	9/1/2004	2	WHOLESAL	657	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2006	KISSIMMEE	FL	34744	47	6/24/2004	108000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	97130.7	9/1/2004	2	WHOLESAL	757	0	2Y	24	6/1/2008	STD	0	0	0	0	0					
8/1/2007	CICERO	IL	60804	47	7/26/2004	0	S		36	36	89.87	9/1/2007	C	N	WHOLESAL	89.95	177200	9/1/2004	2	WHOLESAL	727	0	3Y				0	0	0	0	0					
7/1/2008	MIDDLETOI	CT	6457	35	6/29/2004	128000	S		24	24	94.91	8/1/2006	C	Y	WHOLESAL	95	121600	9/1/2004	2	WHOLESAL	605	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2007	BOYNTON I	FL	33436	23	6/30/2004	188000	S		36	36	89.89	8/1/2007	C	Y	WHOLESAL	90	169200	9/1/2004	2	WHOLESAL	716	0	3Y	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	SPRING	TX	77373	30	6/24/2004	0	S		24	24	80.92	8/1/2006	C	Y	WHOLESAL	81.05	88750	9/1/2004	2	WHOLESAL	614	0	2Y	36	6/1/2007	STD	0	0	0	0	0					
7/1/2007	BARTLETT	IL	60103	38	6/30/2004	0	Z		36	36	79.91	8/1/2007	C	N	WHOLESAL	80	204000	9/1/2004	2	WHOLESAL	507	0	3Y				1	0	0	0	0					
7/1/2006	MIAMI	FL	33187	48	6/28/2004	0	S		24	24	89.49	8/1/2006	C	Y	WHOLESAL	89.64	225000	9/1/2004	2	WHOLESAL	630	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
	CHARLEST	SC	29407	37	7/12/2004	0	Z				74.96		C	N	WHOLESAL	75	121875	9/1/2004	0	WHOLESAL	511	0	FX				0	0	0	0	0					
7/1/2006	MIAMI	FL	33126	48	6/29/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAL	95	156750	9/1/2004	2	WHOLESAL	668	0	2Y	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	OZARK	MO	65721	45	6/30/2004	0	S		24	24	94.89	8/1/2006	C	Y	WHOLESAL	95	159507.22	9/1/2004	2	WHOLESAL	636	0	2Y	24	6/1/2006	5B	0	0	0	0	0					
7/1/2006	MILLINGTO	TN	38053	30	6/25/2004	0	S		24	24	89.89	8/1/2008	C	N	WHOLESAL	90	80949.91	9/1/2004	2	WHOLESAL	691	0	2Y				0	0	0	0	0					
7/1/2008	BOGUE CH	MS	39629	40	6/28/2004	0	S		24	24	84.9	8/1/2008	C	Y	WHOLESAL	85	51000	9/1/2004	2	WHOLESAL	571	0	2Y	24	6/1/2006		4	1	0	0	0	0					
8/1/2007	JOLIET	IL	60431	37	7/27/2004	165000	S		36	36	89.93	9/1/2007	C	N	WHOLESAL	90	148500	9/1/2004	2	WHOLESAL	552	0	3Y				0	0	0	0	0					
8/1/2007	NORTHBRC	IL	60074	42	7/1/2004	179900	S		36	36	89.88	9/1/2007	C	N	WHOLESAL	90	161691.03	9/1/2004	2	WHOLESAL	778	0	3Y				0	0	0	0	0					
8/1/2006	CENTRAL I	NY	11722	46	7/16/2004	300000	S		24	24	94.94	9/1/2006	C	N	WHOLESAL	95	275500	9/1/2004	2	WHOLESAL	657	0	2Y				0	0	0	0	0					
	LEAGUE CI	TX	77573	48	6/25/2004	110000	Z				89.91		C	Y	WHOLESAL	95	99000	9/1/2004	0	WHOLESAL	552	5500	FX	36	6/1/2007	STD	0	0	0	0	0					
7/1/2006	MILWAUKE	WI	53210	39	6/17/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	53968.8	9/1/2004	2	WHOLESAL	640	0	2Y	24	6/1/2006		11	0	0	0	0	0				
	MILWAUKE	WI	53216	34	6/25/2004	0	Z				74.89		C	N	WHOLESAL	75	86250	9/1/2004	0	WHOLESAL	525	0	FX				3	2	0	0	0					
7/1/2008	MIDDLEBUI	FL	32068	48	6/25/2004	125000	S		24	24	94.89	8/1/2006	C	Y	WHOLESAL	95	118682.37	9/1/2004	2	WHOLESAL	688	0	2Y	12	6/1/2005	STD	0	0	0	0	0					
7/1/2007	OAK PARK	IL	60302	48	6/30/2004	0	Z		36	36	73.03	8/1/2007	C	N	WHOLESAL	73.17	150000	9/1/2004	2	WHOLESAL	625	0	3Y				0	0	0	0	0					
7/1/2007	MILWAUKE	WI	53218	40	6/29/2004	0	Z		36	36	79.91	8/1/2007	C	N	WHOLESAL	80	63440	9/1/2004	2	WHOLESAL	503	0	3Y				0	0	0	0	0					
	HEREFORI	AZ	85615	50	6/30/2004	0	Z				84.88		C	Y	WHOLESAL	85	107011.08	9/1/2004	0	WHOLESAL	630	0	FX	36	6/1/2007	STD	0	0	0	0	0					
7/1/2008	PLANTATIC	FL	33317	49	6/30/2004	305000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	274272.78	9/1/2004	2	WHOLESAL	581	0	2Y	36	6/1/2007	STD	0	0	0	0	0					
7/1/2008	DANBURY	CT	6810	33	6/28/2004	259000	S		24	24	94.87	8/1/2008	C	Y	WHOLESAL	95	245884.9	9/1/2004	2	WHOLESAL	589	0	2Y	24	6/1/2006	STD	0	0	0	0	0					
7/1/2007	LUCK	WI	54853	17	6/30/2004	69000	S		36	36	79.61	8/1/2007	C	N	WHOLESAL	79.71	54966.33	9/1/2004	2	WHOLESAL	580	0	3Y				0	0	0	0	0					
	BURNET	TX	78611	37	6/30/2004	0	Z				79.9		C	N	WHOLESAL	80	101536.52	9/1/2004	0	WHOLESAL	550	0	FX				0	0	0	0	0					
	GAINESVIL	FL	32653	49	6/30/2004	0	Z				82.59		C	Y	WHOLESAL	83.08	110500	9/1/2004	0	WHOLESAL	553	0	FX	36	6/1/2007	STD	0	0	0	0	0					
	JACKSON	MS	39212	48	6/23/2004	62000	Z				89.91		C	Y	WHOLESAL	85	55800	9/1/2004	0	WHOLESAL	620	3100	FX	24	6/1/2008		4	0	0	0	0	0				
7/1/2006	ORLANDO	FL	32821	45	6/30/2004	157000	L		24	24	79.88	8/1/2006	C	Y	WHOLESAL	100	125600	9/1/2004	2	WHOLESAL	643	31400	2Y	24	6/1/2006	STD		0	0	0	0	0				

7/1/2007	PHOENIX	AZ	85012	45	6/28/2004	0	Z		36	36	75.34	8/1/2007	C	Y	WHOLESAI	75.44	85941.7	9/1/2004	2	WHOLESAI	573	0	3Y	36	6/1/2007	STD		1	0	0	0
7/1/2006	YOUNGST(	OH	44515	39	6/23/2004	79000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	94.3	71060.75	9/1/2004	2	WHOLESAI	568	3400	2Y	24	6/1/2006		8	0	0	0	0
7/1/2006	CLINTON	MA	1510	40	6/28/2004	224900	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	180000	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2006		2	0	0	0	0
7/1/2006	HOLLYWO(	FL	33024	44	6/28/2004	145000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	115898.15	9/1/2004	2	WHOLESAI	702	29000	2Y	24	6/1/2006	STD		0	0	0	0
	INDIANAPC	IN	46224	41	6/29/2004	78000	Z				89.89		C	N	WHOLESAI	90	70200	9/1/2004	0	WHOLESAI	653	0	FX					0	0	0	0
	INDIANAPC	IN	46222	44	6/29/2004	74000	Z				89.89		C	N	WHOLESAI	90	66600	9/1/2004	0	WHOLESAI	653	0	FX					0	0	0	0
	INDIANAPC	IN	46222	41	6/29/2004	58000	Z				89.89		C	N	WHOLESAI	90	52200	9/1/2004	0	WHOLESAI	653	0	FX					0	0	0	0
7/1/2007	INDIANAPC	IN	46228	39	6/24/2004	90000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	80938.67	9/1/2004	2	WHOLESAI	759	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	SACRAMEI	CA	95831	49	6/25/2004	319900	S		36	36	84.87	8/1/2007	C	Y	WHOLESAI	85	271696.18	9/1/2004	2	WHOLESAI	638	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	SAINT FRAI	MN	55070	48	6/18/2004	232600	S		36	36	89.89	8/1/2007	C	Y	WHOLESAI	90	209340	9/1/2004	2	WHOLESAI	595	0	3Y	36	6/1/2007		13	0	0	0	0
7/1/2007	BROOKLYN	NY	11238	48	6/29/2004	410000	S		36	36	89.85	8/1/2007	C	N	WHOLESAI	90	368691.51	9/1/2004	2	WHOLESAI	658	0	3Y					0	0	0	0
7/1/2006	LOS ANGEI	CA	90041	43	6/30/2004	453000	L		24	24	79.84	8/1/2006	J	N	WHOLESAI	100	362048.07	9/1/2004	2	WHOLESAI	702	90600	2Y					0	0	0	0
7/1/2006	OGDEN	UT	84403	38	6/24/2004	67582	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	94.95	57391.12	9/1/2004	2	WHOLESAI	549	6724	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60620	30	6/23/2004	0	S		36	36	77.26	8/1/2007	C	N	WHOLESAI	77.33	115944.13	9/1/2004	2	WHOLESAI	540	0	3Y					2	0	0	0
7/1/2008	ORLANDO	FL	32824	35	6/29/2004	165850	S		24	24	79.87	8/1/2008	C	Y	WHOLESAI	100	132575.46	9/1/2004	2	WHOLESAI	639	33170	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	PENNSAUK	NJ	8109	41	6/21/2004	85000	S		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	76454.6	9/1/2004	2	WHOLESAI	684	0	3Y					0	0	0	0
7/1/2006	BURLINGT(	CT	6013	44	6/28/2004	0	Z		24	24	89.89	8/1/2006	C	N	WHOLESAI	90	208672.2	9/1/2004	2	WHOLESAI	565	0	2Y					0	0	0	0
	GREENWO	SC	29646	40	7/23/2004	87250	Z				84.94		C	N	WHOLESAI	95	74162	9/1/2004	0	WHOLESAI	655	8725	FX					0	0	0	0
7/1/2006	NAMPA	ID	83687	41	6/29/2004	107000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	85523.36	9/1/2004	2	WHOLESAI	704	21400	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	HAMMOND	LA	70401	31	7/28/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	148675	9/1/2004	2	WHOLESAI	664	0	2Y	24	7/1/2006		4	0	0	0	0
7/1/2006	NASHVILLE	TN	37214	29	6/29/2004	154473	S		24	24	84.52	8/1/2006	C	Y	WHOLESAI	84.66	130669.59	9/1/2004	2	WHOLESAI	595	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	AUGUSTA	GA	30907	49	7/12/2004	125250	Z		24	24	89.96	9/1/2006	C	N	WHOLESAI	90	112725	9/1/2004	2	WHOLESAI	574	0	2Y					0	0	0	0
7/1/2008	BELLE PLA	MN	56011	36	6/28/2004	0	S		24	24	84.89	8/1/2008	C	Y	WHOLESAI	85	168300	9/1/2004	2	WHOLESAI	564	0	2Y	36	6/1/2007		13	1	0	0	0
8/1/2007	PATERSON	NJ	7503	46	7/23/2004	199500	Z		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	175500	9/1/2004	2	WHOLESAI	713	0	3Y					0	0	0	0
7/1/2006	LANSING	MI	48906	24	6/30/2004	0	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	55968.07	9/1/2004	2	WHOLESAI	645	0	2Y	24	6/1/2006		3	0	0	0	0
7/1/2008	SHILLINGT	PA	19607	45	6/23/2004	0	Z		24	24	79.9	8/1/2008	C	Y	WHOLESAI	80	66357.65	9/1/2004	2	WHOLESAI	518	0	2Y	36	6/1/2007		9	0	0	0	0
7/1/2006	MIAMI	FL	33177	35	6/28/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	165750	9/1/2004	2	WHOLESAI	641	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	ELYRIA	OH	44035	35	6/28/2004	0	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	76434.13	9/1/2004	2	WHOLESAI	511	0	2Y	36	6/1/2007		8	0	0	0	0
7/1/2006	WESTON	FL	33331	38	6/30/2004	0	S		24	24	86.38	8/1/2006	C	Y	WHOLESAI	86.55	237774.17	9/1/2004	2	WHOLESAI	665	0	2Y	36	6/1/2007	STD		0	0	0	0
8/1/2007	POMPANO	FL	33063	45	7/8/2004	0	S		36	36	94.92	9/1/2007	C	Y	WHOLESAI	95	142500	9/1/2004	2	WHOLESAI	622	0	3Y	36	7/1/2007	STD		0	0	0	0
7/1/2007	BRANDON	SD	57005	39	6/25/2004	0	S		36	36	89.9	8/1/2007	C	Y	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	592	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2008	BROCKTOI	MA	2301	40	7/2/2004	285000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	228000	9/1/2004	2	WHOLESAI	668	57000	2Y	24	7/1/2006		2	0	0	0	0
7/1/2007	PONTIAC	MI	48342	41	6/30/2004	0	Z		36	36	74.86	8/1/2007	C	Y	WHOLESAI	75	109500	9/1/2004	2	WHOLESAI	588	0	3Y	36	6/1/2007		3	0	0	0	0
7/1/2007	BELLWOOI	IL	60104	31	6/30/2004	130000	S		36	36	94.86	8/1/2007	C	N	WHOLESAI	95	123406.3	9/1/2004	2	WHOLESAI	703	0	3Y					0	0	0	0
7/1/2007	SPANAWA'	WA	98387	30	6/28/2004	187500	Z		36	36	79.82	8/1/2007	C	Y	WHOLESAI	100	149832.7	9/1/2004	2	WHOLESAI	682	37500	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2008	PLATTSMO	NE	68048	46	6/30/2004	0	S		24	24	89.89	8/1/2008	C	Y	WHOLESAI	90	141300	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	LAS VEGAS	NV	89110	44	6/25/2004	295000	Z		24	24	89.87	8/1/2008	C	N	WHOLESAI	90	255500	9/1/2004	2	WHOLESAI	684	0	2Y					0	0	0	0
	CONROE	TX	77301	48	6/30/2004	0	Z				76.83		C	N	WHOLESAI	76.92	89951.25	9/1/2004	0	WHOLESAI	509	0	FX					0	0	0	0
7/1/2006	GLENDALE	AZ	85301	27	6/30/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	102527.58	9/1/2004	2	WHOLESAI	555	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ANAHEIM	CA	92804	48	6/29/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	69	188875.73	9/1/2004	2	WHOLESAI	591	0	2Y	24	6/1/2006	STD		1	0	0	0
	RIVERSIDE	CA	92503	54	6/30/2004	0	Z				83.71		C	Y	WHOLESAI	64.16	145000	9/1/2004	0	WHOLESAI	766	0	FX	36	6/1/2007	STD		0	0	0	0
	MISSOURI	TX	77489	45	6/29/2004	0	S				79.91		C	N	WHOLESAI	80	95944.75	9/1/2004	0	WHOLESAI	601	0	FX					0	0	0	0
7/1/2006	MILWAUKIE	OR	97222	34	6/22/2004	171000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	153796.52	9/1/2004	2	WHOLESAI	632	8550	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HUNTINGT(	CA	90255	38	6/29/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	323000	9/1/2004	2	WHOLESAI	643	0	2Y	24	6/1/2006	STD		0	0	0	0
	LOS ANGEI	CA	91304	48	6/25/2004	375000	S				89.86		J	Y	WHOLESAI	30	337236.71	9/1/2004	0	WHOLESAI	627	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	LA VERGN	TN	37086	49	6/28/2004	0	Z		36	36	89.89	8/1/2007	C	Y	WHOLESAI	90	96300	9/1/2004	2	WHOLESAI	817	0	3Y	36	6/1/2007	STD		1	0	0	0
	WEST HILL	CA	91307	54	6/30/2004	0	S				63.78		J	Y	WHOLESAI	63.87	335000	9/1/2004	0	WHOLESAI	581	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2008	HOUSTON	TX	77049	49	6/28/2004	0	Z		24	24	79.65	8/1/2006	C	N	WHOLESAI	80	71920	9/1/2004	2	WHOLESAI	581	0	2Y					0	0	0	0
8/1/2006	PHOENIX	AZ	85042	34	7/30/2004	91000	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	86450	9/1/2004	2	WHOLESAI	555	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	NORMAN	OK	73026	41	6/23/2004	0	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	79140.05	9/1/2004	2	WHOLESAI	637	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2008	NATICK	MA	1760	23	6/18/2004	337500	S		24	24	88.72	8/1/2006	C	Y	WHOLESAI	88.89	299720.79	9/1/2004	2	WHOLESAI	620	0	2Y	36	6/1/2007		2	0	0	0	0
7/1/2006	MIAMI	FL	33015	34	6/25/2004	220000	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	197821	9/1/2004	2	WHOLESAI	755	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2008	BRIDGEPO	CT	6606	49	6/30/2004	0	S		24	24	76.16	8/1/2006	C	Y	WHOLESAI	78.29	176843.07	9/1/2004	2	WHOLESAI	690	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	ALISO VIEJ	CA	92656	34	6/28/2004	0	Z		24	24	94.84	8/1/2006	J	Y	WHOLESAI	95	441373.37	9/1/2004	2	WHOLESAI	787	0	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2008	SANBORN	NH	3269	52	6/30/2004	0	Z		24	24	74.91	8/1/2008	C	Y	WHOLESAI	75	160500	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2007	DORCHEST	MA	2124	30	7/30/2004	275000	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAI	70	192500	9/1/2004	2	WHOLESAI	563	0	3Y	36	7/1/2007		2	0	0	0	0
7/1/2006	RACINE	WI	53403	54	7/2/2004	0	Z		24	24	89.86	8/1/2006	C	N	WHOLESAI	90	93528.98	9/1/2004	2	WHOLESAI	810	0	2Y					0	0	0	0
8/1/2006	SAN BERN	CA	92405	48	7/8/2004	0	Z		24	24	89.97	9/1/2006	C	Y	WHOLESAI	70	154000	9/1/2004	2	WHOLESAI	542	0	2Y	24	7/1/2008	STD		0	0	0	1
7/1/2008	TULSA	OK	74146	39	6/29/2004	0	Z		24	24	84.93	8/1/2008	C	Y	WHOLESAI	85	68000	9/1/2004	2	WHOLESAI	543	0	2Y	12	6/1/2005	STD		0	0	0	0
	EL DORAD	CA	95762	49	7/31/2004	0	Z				80.49		J	Y	WHOLESAI	80.57	539837	9/1/2004	0	WHOLESAI	654	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	FORT WAY	IN	46835	37	6/29/2004	0	S		24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	93025.59	9/1/2004	2	WHOLESAI	651	0	2Y	36	6/1/2007	STD		3	0	0	0
	DUMONT	NJ	7628	43	6/30/2004	327000	S				79.88		C	N	WHOLESAI	100	261401.93	9/1/2004	0	WHOLESAI	686	65400	FX					0	0	0	0
7/1/2006	SNOHOMIS	WA	98290	46	6/30/2004	0	Z		24	24	79.89	8/1/2008	C	Y	WHOLESAI	80	180800	9/1/2004	2	WHOLESAI	544	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CITRUS HE	CA	95621	47	6/30/2004	0	S		24	24	74.87	8/1/2008	C	Y	WHOLESAI	75	199333.22	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	KENNESAV	GA	30152	30	6/28/2004	0	Z		36	36	89.25	8/1/2007	C	N	WHOLESAI	89.37	269000	9/1/2004	2	WHOLESAI	563	0	3Y					0	0	0	0
7/1/2006	LACEY	WA	98503	15	6/30/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	183694.47	9/1/2004	2	WHOLESAI	655	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SEATTLE	WA	98146	47	6/29/2004	0	Z		24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	109500	9/1/2004	2	WHOLESAI	518	0	2Y	24	6/1/2006	STD		0	1	0	0
7/1/2006	JACKSONV	FL	32224	42	6/22/2004	285500	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	85	228197.5	9/1/2004	2	WHOLESAI	662	42825	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	LAKEWOOI	CO	80232	47	6/30/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	207000	9/1/2004	2	WHOLESAI	580	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SACRAMEI	CA	95833	25	6/28/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	127714.08	9/1/2004	2	WHOLESAI	684	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	TAMPA	FL	33612	38	6/24/2004	83000	S		24	24	89.86	8/1/2008	C	Y	WHOLESAI	90	74587.65	9/1/2004	2	WHOLESAI	714	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	KAILUA KO	HI	96740	44	7/27/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	294500	9/1/2004	2	WHOLESAI	618	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2008	AUSTELL	GA	30168	24	6/24/2004	106000	S		24	24	89.86	8/1/2008	C	Y	WHOLESAI	90	95400	9/1/2004	2	WHOLESAI	788	0	2Y	24	6/1/2006		15	0	0	0	0
	MIAMI	FL	33179	49	7/27/2004	0	Z				94.92		C	Y	WHOLESAI	95	85500	9/1/2004	0	WHOLESAI	701	0	FX	36	7/1/2007	STD		0	0	0	0
	MONCKS C	SC	29461	49	7/20/2004	120000	Z				69.95		C	N	WHOLESAI	70	84000	9/1/2004	0	WHOLESAI	569	0	FX					0	0	0	0
7/1/2006	FLOSSMOI	IL	60422	42	6/23/2004	468000	S		24	24	99.89	8/1/2006	J	N	WHOLESAI	100	468000	9/1/2004	2	WHOLESAI	687	0	2Y					0	0	0	0
7/1/2006	JAMESTOV	CA	95327	34	6/28/2004	233000	Z		24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	209700	9/1/2004	2	WHOLESAI	671	0	2Y	24	6/1/2006	STD		0	0	0	0

| | | |

7/1/2006	LAS VEGAS	NV	89122	28	6/30/2004	149240	S		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	134234.82	9/1/2004	2	WHOLESAL	727	0	2Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	HAMMOND	IN	46327	40	6/30/2004	0	S		24	24	89.56	8/1/2006	C	Y	WHOLESAL	90	78145.77	9/1/2004	2	WHOLESAL	592	0	2Y	24	8/1/2006	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	NEW HAVE	CT	6511	35	7/27/2004	160000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	95	136000	9/1/2004	2	WHOLESAL	563	16000	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	BYRON	GA	31008	50	6/29/2004	93625	Z				79.88		C	N	WHOLESAL	80	74900	9/1/2004	0	WHOLESAL	584	0	FX				0	0	0	0	0	0	0	0	0	0
8/1/2007	SHELTON	WA	98584	36	7/23/2004	0	Z		36	36	89.93	9/1/2007	C	N	WHOLESAL	90	103500	9/1/2004	2	WHOLESAL	598	0	3Y				0	0	0	0	0	0	0	0	0	0
8/1/2007	INDIANAPC	IN	46201	47	7/2/2004	80000	S		36	36	84.94	9/1/2007	C	Y	WHOLESAL	95	68000	9/1/2004	2	WHOLESAL	605	8000	3Y	36	7/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	GARFIELD	OH	44125	46	6/21/2004	0	Z				79.61		C	N	WHOLESAL	79.75	129879.01	9/1/2004	0	WHOLESAL	681	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2007	INDEPENDI	MO	64055	34	6/30/2004	0	Z		36	36	84.82	8/1/2007	C	Y	WHOLESAL	85	100300	9/1/2004	2	WHOLESAL	643	0	3Y	36	8/1/2007	5B	0	0	0	0	0	0	0	0	0	0
7/1/2006	FRESNO	CA	93722	47	6/30/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	197855.97	9/1/2004	2	WHOLESAL	603	0	2Y	24	8/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	GILBERT	AZ	85233	41	6/30/2004	0	S		24	24	79.93	8/1/2006	C	Y	WHOLESAL	80	167924.07	9/1/2004	2	WHOLESAL	534	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	SAINT LOU	MO	63136	42	6/30/2004	79000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	71044.53	9/1/2004	2	WHOLESAL	580	0	2Y	24	8/1/2006	5B	0	0	0	0	0	0	0	0	0	0
7/1/2007	WAUKEGAN	IL	60085	48	6/29/2004	135000	S		36	36	89.89	8/1/2007	C	N	WHOLESAL	90	121429.07	9/1/2004	2	WHOLESAL	592	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	RAYMOND	MS	39154	40	6/28/2004	260000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	208000	9/1/2004	2	WHOLESAL	598	0	2Y	24	6/1/2006		4	0	1	0	0	0	0	0	0	0
7/1/2006	LOS ANGEL	CA	90003	40	6/25/2004	0	S		24	24	89.35	8/1/2006	C	Y	WHOLESAL	89.47	254818.2	9/1/2004	2	WHOLESAL	627	0	2Y	24	6/1/2006	STD	1	0	0	0	0	0	0	0	0	0
7/1/2006	LANSING	MI	48917	36	6/30/2004	168000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	134400	9/1/2004	2	WHOLESAL	680	33600	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0
	LAHAINA	HI	96761	26	6/29/2004	315000	Z				78.59		C	Y	WHOLESAL	78.75	220500	9/1/2004	0	WHOLESAL	698	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	MONTCLAIR	CA	91763	40	6/18/2004	225000	Z		24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	179825.88	9/1/2004	2	WHOLESAL	652	45000	2Y	24	8/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	HOLLY	MI	48442	35	6/28/2004	0	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAL	85	112101.49	9/1/2004	2	WHOLESAL	582	0	2Y	36	8/1/2007		3	0	0	0	0	0	0	0	0	0
7/1/2006	ANAHEIM	CA	92806	47	6/23/2004	0	S		24	24	89.81	8/1/2006	C	Y	WHOLESAL	90	330844.25	9/1/2004	2	WHOLESAL	702	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60626	43	7/21/2004	0	S		36	36	79.94	9/1/2007	C	N	WHOLESAL	80	172800	9/1/2004	2	WHOLESAL	619	0	3Y				2	0	0	0	0	0	0	0	0	0
7/1/2006	CATHEDRA	CA	92234	41	6/29/2004	270000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	215810.35	9/1/2004	2	WHOLESAL	681	54000	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	PONTIAC	MI	48342	35	7/29/2004	0	S		24	24	79.96	9/1/2006	C	Y	WHOLESAL	80	64800	9/1/2004	2	WHOLESAL	568	0	2Y	24	7/1/2006		3	2	0	0	0	0	0	0	0	0
8/1/2006	FRESNO	CA	93722	48	7/23/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	204250	9/1/2004	2	WHOLESAL	610	0	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	FAIR LAWN	NJ	7410	46	6/25/2004	300000	S		36	36	89.9	8/1/2007	C	N	WHOLESAL	90	269854.04	9/1/2004	2	WHOLESAL	555	0	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	EAST HART	CT	6118	43	6/25/2004	141000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAL	95	133859.2	9/1/2004	2	WHOLESAL	660	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	FORT LAUD	FL	33311	24	6/23/2004	0	S		36	36	84.88	8/1/2007	C	Y	WHOLESAL	85	95980.32	9/1/2004	2	WHOLESAL	601	0	3Y	36	8/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44110	48	6/30/2004	0	Z				84.66		C	N	WHOLESAL	85	72104.44	9/1/2004	0	WHOLESAL	611	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48210	24	6/23/2004	0	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	79144.66	9/1/2004	2	WHOLESAL	678	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0	0	0
	CATHEDRA	CA	92234	39	6/29/2004	270000	S				19.99		C	N	WHOLESAL	100	53960.1	9/1/2004	0	WHOLESAL	681	216000	FX				0	0	0	0	0	0	0	0	0	0
	ELIZABETH	KY	42701	36	6/28/2004	132500	Z				19.98		C	N	WHOLESAL	100	26488.78	9/1/2004	0	WHOLESAL	682	106000	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	KANSAS CI	MO	64133	46	6/18/2004	166000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	95	141010.02	9/1/2004	2	WHOLESAL	582	16600	2Y	24	6/1/2006	5B	0	0	0	0	0	0	0	0	0	0
7/1/2007	LAS VEGAS	NV	89107	33	6/30/2004	198000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	178067.74	9/1/2004	2	WHOLESAL	635	0	3Y	36	8/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85705	49	6/24/2004	0	Z		24	24	79.67	8/1/2006	C	Y	WHOLESAL	80	71939.51	9/1/2004	2	WHOLESAL	624	0	2Y	24	8/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	HOUSTON	TX	77089	24	7/2/2004	135000	S				94.93		C	Y	WHOLESAL	95	128250	9/1/2004	0	WHOLESAL	773	0	FX	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	SPANAWA	WA	98387	36	6/30/2004	170000	Z				84.87		C	Y	WHOLESAL	85	135894.87	9/1/2004	0	WHOLESAL	692	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89123	45	6/30/2004	310000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	248000	9/1/2004	2	WHOLESAL	686	62000	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	TAYLORSV	UT	84118	27	6/28/2004	151900	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	121520	9/1/2004	2	WHOLESAL	712	30380	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	SCOTTSDA	AZ	85257	34	7/12/2004	146000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	116000	9/1/2004	2	WHOLESAL	632	29000	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	DESOTO	TX	75115	38	6/30/2004	0	Z				67.62		C	Y	WHOLESAL	87.72	146413.95	9/1/2004	0	WHOLESAL	539	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	MURRIETA	CA	92563	29	6/30/2004	0	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAL	85	200256.11	9/1/2004	2	WHOLESAL	629	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	WARRENS	OH	44128	47	7/2/2004	0	S				87.37		C	N	WHOLESAL	87.5	98000	9/1/2004	0	WHOLESAL	592	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	FRESNO	CA	93703	38	6/29/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	126000	9/1/2004	2	WHOLESAL	600	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	CITRUS HE	CA	95610	27	6/22/2004	297500	L		24	24	99.91	8/1/2006	C	Y	WHOLESAL	100	297500	9/1/2004	2	WHOLESAL	613	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	MESQUITE	TX	75150	48	6/29/2004	0	S				93.52		C	Y	WHOLESAL	83.87	67138.35	9/1/2004	0	WHOLESAL	554	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	SOUTH BEI	IN	46616	40	6/22/2004	68000	S		36	36	79.89	8/1/2007	C	Y	WHOLESAL	80	54361.6	9/1/2004	2	WHOLESAL	784	0	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	LOS ANGEL	CA	90042	39	7/30/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	279000	9/1/2004	2	WHOLESAL	596	0	2Y	36	7/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	DANVILLE	IN	46122	22	6/28/2004	111000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	99828.05	9/1/2004	2	WHOLESAL	760	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	COWETA	OK	74429	41	7/19/2004	96000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	86400	9/1/2004	2	WHOLESAL	558	0	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
	HOUSTON	TX	77075	26	7/12/2004	0	Z				79.98		C	N	WHOLESAL	80	80000	9/1/2004	0	WHOLESAL	587	0	FX				3	0	0	0	0	0	0	0	0	0
	SPRING	TX	77373	49	7/29/2004	94000	S				94.96		C	Y	WHOLESAL	95	89300	9/1/2004	0	WHOLESAL	600	0	FX	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	SHELTON	WA	98584	45	6/29/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAL	85	106250	9/1/2004	2	WHOLESAL	612	0	2Y	24	6/1/2006	STD	3	0	0	0	0	0	0	0	0	0
	KATY	TX	77449	30	6/25/2004	88500	S				89.91		C	Y	WHOLESAL	90	79650	9/1/2004	0	WHOLESAL	560	0	FX	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89148	43	6/24/2004	317390	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	285651	9/1/2004	2	WHOLESAL	574	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	GRAND PR	TX	75052	36	6/30/2004	156500	S		24	24	94.89	8/1/2006	C	Y	WHOLESAL	95	148588.76	9/1/2004	2	WHOLESAL	626	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	DURHAM	NC	27713	37	6/23/2004	118000	S		36	36	89.84	8/1/2007	C	Y	WHOLESAL	90	106200	9/1/2004	2	WHOLESAL	717	0	3Y	24	6/1/2006		21	0	0	0	0	0	0	0	0	0
	MURRIETA	CA	92563	45	6/29/2004	0	Z				62.46		C	Y	WHOLESAL	62.58	301000	9/1/2004	0	WHOLESAL	696	0	FX	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
	LOGANVILL	GA	30052	43	6/30/2004	0	Z				94.96		C	N	WHOLESAL	95	158525.96	9/1/2004	0	WHOLESAL	632	0	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	MILILANI	HI	96789	33	6/25/2004	233500	S		24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	184614.26	9/1/2004	2	WHOLESAL	684	46200	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	TUCSON	AZ	85746	29	7/22/2004	128000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	115200	9/1/2004	2	WHOLESAL	571	0	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85741	23	6/23/2004	184000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	147600	9/1/2004	2	WHOLESAL	600	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	ATLANTA	GA	30310	45	6/29/2004	292500	L		36	36	89.88	8/1/2007	C	Y	WHOLESAL	95	263250	9/1/2004	2	WHOLESAL	632	14625	3Y	24	6/1/2006		15	0	0	0	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85716	19	6/23/2004	101500	S		24	24	79.9	8/1/2006	C	N	WHOLESAL	80	81149.78	9/1/2004	2	WHOLESAL	608	0	2Y				0	0	0	0	0	0	0	0	0	0
8/1/2007	SUN VALLE	NV	89433	31	7/15/2004	0	Z		36	36	77.71	9/1/2007	C	Y	WHOLESAL	77.78	126000	9/1/2004	2	WHOLESAL	643	0	3Y	36	7/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	FAIRVIEW	UT	84629	47	6/25/2004	0	S		36	36	89.85	8/1/2007	C	Y	WHOLESAL	90	132193.68	9/1/2004	2	WHOLESAL	680	0	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	LITCHFIELD	AZ	85340	50	6/30/2004	0	Z		24	24	84.67	8/1/2006	C	Y	WHOLESAL	85	140250	9/1/2004	2	WHOLESAL	558	0	2Y	24	6/1/2006	STD	2	0	0	0	0	0	0	0	0	0
7/1/2006	LA MESA	CA	91942	30	6/30/2004	529500	L		24	24	84.81	8/1/2006	J	Y	WHOLESAL	84.99	450000	9/1/2004	2	WHOLESAL	640	0	2Y	24	6/1/2006	STD	2	0	0	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33142	48	6/30/2004	0	S		24	24	92.47	8/1/2006	C	Y	WHOLESAL	92.59	225000	9/1/2004	2	WHOLESAL	617	0	2Y	36	6/1/2007	STD	1	0	0	0	0	0	0	0	0	0
7/1/2007	MIAMI	FL	33168	37	6/25/2004	140000	S		36	36	94.88	8/1/2007	C	Y	WHOLESAL	95	132918.05	9/1/2004	2	WHOLESAL	740	0	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0	0	0
8/1/2006	GLENDALE	IL	60139	14	7/16/2004	80900	S		24	24	89.93	9/1/2006	C	N	WHOLESAL	89.99	72800	9/1/2004	2	WHOLESAL	744	0	2Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	KING OF PI	PA	19406	41	6/21/2004	0	S		24	24	89.89	8/1/2006	C	N	WHOLESAL	90	242855.79	9/1/2004	2	WHOLESAL	586	0	2Y				1	0	0	0	0	0	0	0	0	0
7/1/2006	HOUSTON	TX	77015	29	6/30/2004	0	S		24	24	67.94	8/1/2006	C	N	WHOLESAL	68	85000	9/1/2004	2	WHOLESAL	542	0	2Y				4	0	0	0	0	0	0	0	0	0
7/1/2007	ATLANTA	GA	30308	34	6/25/2004	470000	S		36	36	79.88	8/1/2007	C	Y	WHOLESAL	100	376000	9/1/2004	2	WHOLESAL	747	94000	3Y	24	6/1/2006		15	0	0	0	0	0	0	0	0	0
	HOMEWOO	IL	60430	26	6/22/2004	180000	S				19.99		C	N	WHOLESAL	100	36000	9/1/2004	0	WHOLESAL	638	144000	FX				0	0	0	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33169	45	6/30/2004	179000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	157398.53	9/1/2004	2	WHOLESAL	639	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33055	43	6/30/2004	200000	Z		24	24	79.62	8/1/2006	C	Y	WHOLESAL	100	159825.22	9/1/2004	2	WHOLESAL	736	40000	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0
7/1/2007	BALTIMORI	MD	21236	44	6/29/2004	299900	Z		36	36	79.82	8/1/2007	C	N	WHOLESAL	100	239920	9/1/2004	2	WHOLESAL	722	59980	3Y				0	0	0	0	0	0	0	0	0	0
7/1/2006	DENVER	CO	80239	40	6/22/2004	198500	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	158664.61	9/1/2004	2	WHOLESAL	682	39700	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0	0	0

| | | |

| | | |

| | | |

| | | |

7/1/2006	PORT SAIN	FL	34983	39	6/29/2004	155000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	147250	9/1/2004	2	WHOLESAI	670	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MIAMI	FL	33165	44	6/30/2004	0	S		24	24	89.1	8/1/2006	C	Y	WHOLESAI	89.23	264811.07	9/1/2004	2	WHOLESAI	622	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	ARLINGTOI	TX	76015	47	7/20/2004	0	Z				79.94		C	N	WHOLESAI	80	112800	9/1/2004	0	WHOLESAI	614	0	FX					0	0	0	0	0
7/1/2007	ANNAPOLI	MD	21401	43	6/25/2004	0	S		36	36	93.77	8/1/2007	C	N	WHOLESAI	93.93	166250	9/1/2004	2	WHOLESAI	711	0	3Y					0	0	0	0	0
	HORN LAKI	MS	38637	22	6/29/2004	0	S				63.7		C	Y	WHOLESAI	64.08	61016.78	9/1/2004	0	WHOLESAI	715	0	FX	36	6/1/2007		4	0	0	0	0	0
	TACOMA	WA	98444	45	7/7/2004	0	Z				74.11		C	Y	WHOLESAI	74.24	97915.62	9/1/2004	0	WHOLESAI	691	0	FX	36	7/1/2007	STD		2	0	0	0	0
7/1/2006	TAYLOR	MI	48180	24	6/28/2004	0	Z		24	24	79.77	8/1/2006	C	Y	WHOLESAI	79.91	92616.2	9/1/2004	2	WHOLESAI	621	0	2Y	36	6/1/2007		3	2	0	0	0	0
	PORT SAIN	FL	34983	42	6/30/2004	154700	S				19.99		C	N	WHOLESAI	100	30940	9/1/2004	0	WHOLESAI	687	123760	FX					0	0	0	0	0
7/1/2006	TOPPENISI	WA	98948	43	6/29/2004	74500	S		24	24	94.78	8/1/2006	C	Y	WHOLESAI	94.9	70700	9/1/2004	2	WHOLESAI	759	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	SAINT LOU	MO	63109	40	7/20/2004	0	S		24	24	74.95	9/1/2006	C	Y	WHOLESAI	75	128750	9/1/2004	2	WHOLESAI	553	0	2Y	24	7/1/2006	SB		0	0	1	0	0
8/1/2006	POMONA	CA	91767	32	7/30/2004	0	S		24	24	71.13	9/1/2006	C	Y	WHOLESAI	71.18	205000	9/1/2004	2	WHOLESAI	564	0	2Y	36	7/1/2007	STD		0	0	1	0	0
7/1/2007	BETTENDO	IA	52722	7	6/29/2004	85000	Z		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	76500	9/1/2004	2	WHOLESAI	711	0	3Y					0	0	1	0	0
	QUEENS VI	NY	11428	34	6/25/2004	450000	Z				94.85		J	Y	WHOLESAI	95	427169.8	9/1/2004	0	WHOLESAI	668	0	FX	12	6/1/2005		6	0	0	0	0	0
	CHICAGO	IL	60636	32	6/24/2004	160000	S				94.49		C	N	WHOLESAI	95	152000	9/1/2004	0	WHOLESAI	623	0	FX					0	0	0	0	0
	ANCHORA	AK	99504	9	6/23/2004	0	Z				84.69		C	N	WHOLESAI	85	258535.54	9/1/2004	0	WHOLESAI	644	0	FX					0	0	0	0	0
7/1/2006	LINCOLN P	MI	48146	50	6/30/2004	0	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	107857.05	9/1/2004	2	WHOLESAI	616	0	2Y	24	6/1/2006		3	0	0	0	0	0
	DENMARK	SC	29042	32	7/31/2004	0	Z				76.42		C	N	WHOLESAI	76.47	52000	9/1/2004	0	WHOLESAI	578	0	FX					0	0	0	0	0
7/1/2006	DETROIT	MI	48223	36	6/28/2004	58000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	52200	9/1/2004	2	WHOLESAI	653	2900	2Y	24	6/1/2006		3	0	0	0	0	0
	HESPERIA	CA	92345	38	7/14/2004	0	Z				84.94		C	Y	WHOLESAI	85	129200	9/1/2004	0	WHOLESAI	589	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	FORT WAS	MD	20744	47	7/21/2004	0	Z		36	36	83.31	9/1/2007	J	N	WHOLESAI	83.37	358500	9/1/2004	2	WHOLESAI	527	0	3Y					3	0	0	0	0
7/1/2006	PALM HARI	FL	34683	49	6/21/2004	216000	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	183473	9/1/2004	2	WHOLESAI	536	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2007	CHICAGO	IL	60620	37	7/6/2004	0	Z		36	36	84.95	9/1/2007	C	N	WHOLESAI	85	119000	9/1/2004	2	WHOLESAI	543	0	3Y					3	0	0	0	0
	CAPE CAN	FL	32920	49	7/19/2004	0	Z				71.87		C	Y	WHOLESAI	71.93	81932.78	9/1/2004	0	WHOLESAI	587	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89113	41	6/28/2004	185000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	147889.05	9/1/2004	2	WHOLESAI	744	37000	2Y	12	6/1/2005	STD		0	0	0	0	0
	ORLANDO	FL	32821	27	6/30/2004	245000	Z				79.87		C	Y	WHOLESAI	80	195842.48	9/1/2004	0	WHOLESAI	605	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2007	EAST CHIC	IN	46312	44	6/30/2004	0	Z		36	36	84.26	8/1/2007	C	Y	WHOLESAI	84.42	84931.76	9/1/2004	2	WHOLESAI	641	0	3Y	36	6/1/2007	STD		3	0	0	0	0
7/1/2006	DETROIT	MI	48205	28	6/30/2004	82000	S		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	77843.33	9/1/2004	2	WHOLESAI	712	0	2Y	36	6/1/2007		3	1	0	0	0	0
7/1/2007	POUGHKEI	NY	12601	25	6/25/2004	212000	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	190674.55	9/1/2004	2	WHOLESAI	646	0	3Y					0	0	0	0	0
	MODESTO	CA	95355	39	6/29/2004	0	S				90.64		C	Y	WHOLESAI	90.75	303821.43	9/1/2004	0	WHOLESAI	604	0	FX	36	6/1/2007	STD		1	0	0	0	0
7/1/2006	NORTH BA	FL	33141	28	6/24/2004	107500	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	96750	9/1/2004	2	WHOLESAI	709	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MARGATE	FL	33063	40	6/30/2004	155000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	147153.68	9/1/2004	2	WHOLESAI	664	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LA VERKIN	UT	84745	42	6/25/2004	150000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	119895.66	9/1/2004	2	WHOLESAI	627	30000	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	PELHAM	AL	35124	24	6/23/2004	0	Z		24	24	84.8	8/1/2006	C	Y	WHOLESAI	84.95	133256.16	9/1/2004	2	WHOLESAI	561	0	2Y	24	6/1/2006	STD		1	0	0	0	0
7/1/2006	FALMOUTH	MA	2540	18	6/30/2004	260000	Z		24	24	89.8	8/1/2006	C	Y	WHOLESAI	90	233739.01	9/1/2004	2	WHOLESAI	699	0	2Y	36	6/1/2007		2	0	0	0	0	0
8/1/2006	HENDERSC	NV	89074	34	7/29/2004	425000	S		24	24	79.94	9/1/2006	J	Y	WHOLESAI	100	340000	9/1/2004	2	WHOLESAI	692	85000	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	ROCKLEDC	FL	32955	35	6/30/2004	0	Z		24	24	69.32	8/1/2006	C	Y	WHOLESAI	69.37	76971	9/1/2004	2	WHOLESAI	535	0	2Y	36	6/1/2007	STD		0	0	0	1	0
7/1/2006	MODESTO	CA	95358	24	6/29/2004	0	S		24	24	85.94	8/1/2006	C	Y	WHOLESAI	86.07	157500	9/1/2004	2	WHOLESAI	589	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	ANTIOCH	CA	94509	46	7/21/2004	0	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAI	90	324000	9/1/2004	2	WHOLESAI	607	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	WAHIAWA	HI	96786	26	6/30/2004	0	L				74.86		C	Y	WHOLESAI	75	258750	9/1/2004	0	WHOLESAI	762	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	FAIR OAKS	CA	95628	38	6/28/2004	189200	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	159244.07	9/1/2004	2	WHOLESAI	625	39840	2Y	12	6/1/2005	STD		0	0	0	0	0
7/1/2006	DETROIT	MI	48205	21	6/29/2004	0	S		24	24	79.92	8/1/2006	C	Y	WHOLESAI	80	74444.88	9/1/2004	2	WHOLESAI	559	0	2Y	36	6/1/2007		3	0	1	0	0	0
7/1/2006	HUDSON	NH	3051	45	6/30/2004	0	S		24	24	94.64	8/1/2006	C	Y	WHOLESAI	94.79	273000	9/1/2004	2	WHOLESAI	657	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SETAUKET	NY	11733	51	6/30/2004	0	Z		24	24	74.93	8/1/2006	J	N	WHOLESAI	75	337500	9/1/2004	2	WHOLESAI	523	0	2Y					3	5	0	0	0
8/1/2006	MIRAMAR	FL	33027	47	7/14/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	333000	9/1/2004	2	WHOLESAI	570	0	2Y	36	7/1/2007	STD		3	0	0	0	0
7/1/2006	ATCO	NJ	8004	35	6/30/2004	146500	S		24	24	94.85	8/1/2006	C	N	WHOLESAI	94.98	139055.68	9/1/2004	2	WHOLESAI	702	0	2Y					0	0	0	0	0
8/1/2007	BARTLETT	IL	60103	36	7/8/2004	0	S		36	36	94.02	9/1/2007	J	N	WHOLESAI	94.1	335000	9/1/2004	2	WHOLESAI	697	0	3Y					0	0	0	0	0
8/1/2006	SAN JACIN	CA	92583	34	7/8/2004	0	Z		24	24	89.9	9/1/2006	C	Y	WHOLESAI	90	301500	9/1/2004	2	WHOLESAI	729	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	PHOENIX	AZ	85051	29	7/13/2004	0	Z				79.92		C	Y	WHOLESAI	80	97600	9/1/2004	0	WHOLESAI	647	0	FX	24	7/1/2006	STD		0	0	0	0	0
	CLEVELAN	OH	44121	47	6/30/2004	0	Z				89.86		C	N	WHOLESAI	90	105300	9/1/2004	0	WHOLESAI	592	0	FX					0	0	0	0	0
8/1/2006	PHOENIX	AZ	85033	49	7/28/2004	0	S		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	100300	9/1/2004	2	WHOLESAI	596	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2007	PORT RICH	FL	34668	37	6/25/2004	183000	S		36	36	89.9	8/1/2007	C	Y	WHOLESAI	90	164700	9/1/2004	2	WHOLESAI	643	0	3Y	36	6/1/2007	STD		0	0	0	0	0
8/1/2007	MAPLE VAL	WA	98038	41	7/22/2004	209000	S		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	188100	9/1/2004	2	WHOLESAI	592	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	GARDNER	KS	66030	34	7/29/2004	155860	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	100	124688	9/1/2004	2	WHOLESAI	672	31172	2Y					0	0	0	0	0
7/1/2006	WESTON	FL	33326	35	6/25/2004	186500	S		24	24	79.68	8/1/2006	C	Y	WHOLESAI	100	133200	9/1/2004	2	WHOLESAI	756	33300	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	CHICAGO	IL	60647	23	6/25/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	168000	9/1/2004	2	WHOLESAI	622	0	3Y					0	0	0	0	0
7/1/2006	DEARBORN	MI	48126	46	6/29/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	137617.43	9/1/2004	2	WHOLESAI	583	0	2Y	36	6/1/2007		3	1	0	0	0	0
7/1/2006	LAKE CHAI	LA	70601	34	6/30/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	119161.49	9/1/2004	2	WHOLESAI	622	0	2Y	36	6/1/2007		4	0	0	0	0	0
7/1/2006	DENVER	CO	80205	25	6/25/2004	265000	Z		24	24	84.9	8/1/2006	C	N	WHOLESAI	95	225119.05	9/1/2004	2	WHOLESAI	541	26500	2Y					1	0	0	0	0
7/1/2007	BRONX	NY	10473	31	6/29/2004	320000	S		36	36	99.89	8/1/2007	C	N	WHOLESAI	100	320000	9/1/2004	2	WHOLESAI	688	0	3Y					0	0	0	0	0
7/1/2006	OMAHA	NE	68144	41	6/30/2004	129900	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	103828.76	9/1/2004	2	WHOLESAI	623	25980	2Y	24	6/1/2006	STD		0	0	0	0	0
	CLEVELAN	OH	44104	50	7/1/2004	0	Z				78.48		C	Y	WHOLESAI	78.57	77000	9/1/2004	0	WHOLESAI	614	0	FX	36	7/1/2007		8	0	0	0	0	0
8/1/2006	CATHEDRA	CA	92234	48	7/18/2004	0	S		24	24	71.38	9/1/2006	C	Y	WHOLESAI	71.43	100000	9/1/2004	2	WHOLESAI	600	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MARYSVILL	WA	98271	39	6/29/2004	167000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	158548.72	9/1/2004	2	WHOLESAI	696	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	COLUMBIA	SC	29223	27	7/21/2004	0	Z		24	24	84.94	9/1/2006	C	N	WHOLESAI	85	97750	9/1/2004	2	WHOLESAI	551	0	2Y					0	1	0	0	0
7/1/2006	MIAMI	FL	33135	43	6/29/2004	0	Z		24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	109695.81	9/1/2004	2	WHOLESAI	637	0	2Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	MC KINNEY	TX	75071	36	6/29/2004	125000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	112426.41	9/1/2004	2	WHOLESAI	586	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	SNOHOMIS	WA	98296	30	6/30/2004	0	Z		24	24	82.67	8/1/2006	C	Y	WHOLESAI	82.82	161356.81	9/1/2004	2	WHOLESAI	607	0	2Y	24	6/1/2006	STD		2	0	0	0	0
7/1/2006	LAFAYETTI	LA	70506	38	6/24/2004	149500	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	119800	9/1/2004	2	WHOLESAI	721	29900	2Y	24	6/1/2006		4	0	0	0	0	0
7/1/2006	TAMPA	FL	33604	37	6/29/2004	126000	S		24	24	94.69	8/1/2006	C	N	WHOLESAI	95	119631.84	9/1/2004	2	WHOLESAI	646	0	2Y					0	0	0	0	0
	PHOENIX	AZ	85051	40	7/7/2004	0	Z				79.64		C	Y	WHOLESAI	80	107200	9/1/2004	0	WHOLESAI	631	0	FX	36	7/1/2007	STD		1	0	0	0	0
7/1/2007	SILVER SPI	MD	20902	45	6/22/2004	337000	S		36	36	89.86	8/1/2007	C	N	WHOLESAI	100	269372.39	9/1/2004	2	WHOLESAI	629	67400	3Y					0	0	0	0	0
7/1/2006	HOUSTON	TX	77088	40	6/30/2004	75000	S		24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	71250	9/1/2004	2	WHOLESAI	619	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	BELLEVILL	IL	62223	40	6/23/2004	0	S		36	36	89.9	8/1/2007	C	N	WHOLESAI	90	197686.08	9/1/2004	2	WHOLESAI	572	0	3Y					0	0	0	0	0
7/1/2007	BRIDGEPO	CT	6606	18	6/18/2004	350000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	314773.15	9/1/2004	2	WHOLESAI	689	0	3Y	36	6/1/2007	STD		0	0	0	0	0
8/1/2007	LAGRANGE	GA	30241	20	7/29/2004	0	Z		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	643	0	3Y					0	1	0	0	0
8/1/2006	GREER	SC	29651	41	7/30/2004	0	Z		24	24	74.94	9/1/2006	C	N	WHOLESAI	75	75000	9/1/2004	2	WHOLESAI	703	0	2Y					2	0	0	0	0
8/1/2007	STATEN IS	NY	10312	45	7/8/2004	0	S		36	36	79.93	9/1/2007	J	N	WHOLESAI	80	380000	9/1/2004	2	WHOLESAI	644	0	3Y					0	0	0	0	0

| | | |

7/1/2007	CORAL SPI	FL	33065	33	6/21/2004	103000	S		36	36	94.89	8/1/2007	C	Y	WHOLESAI	95	97850	9/1/2004	2	WHOLESAI	616	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	CHICAGO	IL	60626	50	6/28/2004	123000	S		24	24	94.89	8/1/2006	C	N	WHOLESAI	95	116782.35	9/1/2004	2	WHOLESAI	654	0	2Y					0	0	0	0
8/1/2007	ALPHARET	GA	30022	40	7/7/2004	0	L		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	140400	9/1/2004	2	WHOLESAI	571	0	3Y					2	0	0	0
	RIVERTON	UT	84065	42	7/30/2004	0	Z				83.44		C	Y	WHOLESAI	83.51	182000	9/1/2004	0	WHOLESAI	602	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	DADE CITY	FL	33523	49	6/30/2004	75260	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	63919.59	9/1/2004	2	WHOLESAI	528	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	MILWAUKE	WI	53215	31	6/25/2004	0	Z		24	24	84.49	8/1/2006	C	Y	WHOLESAI	84.62	110000	9/1/2004	2	WHOLESAI	597	0	2Y	12	6/1/2005		11	0	0	0	0
7/1/2007	DURHAM	NC	27703	15	6/29/2004	0	S		36	36	74.3	8/1/2007	C	N	WHOLESAI	75	55754.53	9/1/2004	2	WHOLESAI	588	0	3Y					0	0	0	0
7/1/2007	WAUKEGA	IL	60085	45	6/30/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	175383.43	9/1/2004	2	WHOLESAI	582	0	3Y					0	0	0	0
8/1/2006	BROOKLYN	NY	11226	39	7/7/2004	0	S		24	24	79.94	9/1/2006	C	N	WHOLESAI	80	360000	9/1/2004	2	WHOLESAI	585	0	2Y					0	0	0	0
7/1/2006	KENNER	LA	70065	38	6/28/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	146198.81	9/1/2004	2	WHOLESAI	639	0	2Y	24	6/1/2006		4	0	0	0	0
8/1/2006	FREDERICI	MD	21702	41	7/27/2004	247900	Z		24	24	84.93	9/1/2006	C	N	FLOW	85	210715	9/1/2004	2	CORRESPC	591	0	2Y					0	0	0	0
7/1/2007	SAINT PAU	MN	55102	36	6/28/2004	180000	S		36	36	89.85	8/1/2007	C	Y	WHOLESAI	90	161869.8	9/1/2004	2	WHOLESAI	688	0	3Y	36	6/1/2007		13	0	0	0	0
7/1/2006	FONTANA	CA	92337	48	6/25/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	287756.85	9/1/2004	2	WHOLESAI	582	0	2Y	36	6/1/2007	STD		0	0	0	0
8/1/2007	CHICAGO	IL	60652	32	7/8/2004	0	Z		36	36	89.93	9/1/2007	C	N	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	573	0	3Y					2	1	0	0
7/1/2006	PONTIAC	MI	48340	32	7/8/2004	0	Z		24	24	89.13	8/1/2006	C	Y	WHOLESAI	89.25	107028.86	9/1/2004	2	WHOLESAI	552	0	2Y	24	7/1/2006		3	2	0	0	0
8/1/2007	GREEN BA	WI	54303	31	7/19/2004	0	Z		36	36	84.93	9/1/2007	C	N	WHOLESAI	85	120700	9/1/2004	2	WHOLESAI	568	0	3Y					0	0	0	0
7/1/2006	MIAMI	FL	33177	38	6/24/2004	178000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	142400	9/1/2004	2	WHOLESAI	632	35600	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2006	FRESNO	CA	93722	25	6/28/2004	234950	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	89.96	211243.11	9/1/2004	2	WHOLESAI	701	0	2Y	24	6/1/2006	STD		0	0	0	0
	MIAMI	FL	33177	39	7/1/2004	0	Z				74.89		C	Y	WHOLESAI	75	138649.07	9/1/2004	0	WHOLESAI	523	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2007	ROCKFORI	IL	61102	24	6/25/2004	0	S		36	36	89.87	8/1/2007	C	N	WHOLESAI	90	65651.24	9/1/2004	2	WHOLESAI	611	0	3Y					0	0	0	0
7/1/2006	OGDEN	UT	84401	29	6/28/2004	80000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	71947.82	9/1/2004	2	WHOLESAI	712	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ROSLINDAI	MA	2131	49	6/23/2004	0	S		24	24	68.87	8/1/2006	C	Y	WHOLESAI	68.97	500000	9/1/2004	2	WHOLESAI	653	0	2Y	24	6/1/2006		2	0	0	0	0
7/1/2006	GARY	IN	46404	47	6/28/2004	62000	Z		24	24	80.52	8/1/2006	C	Y	WHOLESAI	95	50000	9/1/2004	2	WHOLESAI	587	8900	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CLEARWA	FL	33759	39	6/29/2004	125000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	112427.52	9/1/2004	2	WHOLESAI	583	0	2Y	24	6/1/2006	STD		0	0	0	0
	CLEVELAN	OH	44128	47	6/28/2004	70000	Z				84.9		C	N	WHOLESAI	95	59500	9/1/2004	0	WHOLESAI	528	7000	FX					0	0	0	0
	LAUDERHI	FL	33351	45	7/14/2004	225000	S				89.94		C	Y	WHOLESAI	90	202500	9/1/2004	0	WHOLESAI	636	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60634	40	6/30/2004	0	S		36	36	89.82	9/1/2007	C	N	WHOLESAI	90	215735.32	9/1/2004	2	WHOLESAI	697	0	3Y					0	0	0	0
7/1/2006	DAVISON	MI	48423	27	6/24/2004	130000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	80	103915.58	9/1/2004	2	WHOLESAI	689	0	2Y	36	6/1/2007		3	0	0	0	0
7/1/2006	FRESNO	CA	93711	40	7/12/2004	231600	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	185280	9/1/2004	2	WHOLESAI	660	46320	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	DENNISPO	MA	2639	45	7/26/2004	0	Z		24	24	84.53	9/1/2006	C	Y	FLOW	84.62	275000	9/1/2004	2	CORRESPC	617	0	2Y	24	7/1/2006		2	0	0	0	0
7/1/2006	PHOENIX	AZ	85032	32	6/25/2004	158000	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	150100	9/1/2004	2	WHOLESAI	605	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ANTIOCH	CA	94531	43	6/30/2004	0	S		24	24	74.89	8/1/2006	J	Y	WHOLESAI	75	442184.96	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		0	2	0	0
8/1/2006	GLENDALE	AZ	85303	41	7/12/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	124200	9/1/2004	2	WHOLESAI	553	0	2Y	36	7/1/2007	STD		1	0	0	0
7/1/2006	OXON HILL	MD	20745	20	7/6/2004	0	Z		24	24	79.77	8/1/2006	C	N	WHOLESAI	79.87	123800	9/1/2004	2	WHOLESAI	513	0	2Y					2	1	0	0
7/1/2006	NEWARK	NJ	7105	28	6/28/2004	190000	S		24	24	89.84	8/1/2006	C	N	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	654	0	2Y					0	0	0	0
7/1/2006	SAINT LOU	MO	63116	28	6/24/2004	80000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	72000	9/1/2004	2	WHOLESAI	664	4000	2Y	24	6/1/2006	SB		0	0	0	0
7/1/2007	ROCHESTE	MN	55901	44	6/21/2004	163000	S		36	36	84.89	8/1/2007	C	Y	WHOLESAI	95	154756.18	9/1/2004	2	WHOLESAI	656	0	3Y	36	6/1/2007		13	0	0	0	0
	ZIONVILLE	NC	28698	17	7/23/2004	0	L				84.97		C	N	WHOLESAI	85	98800	9/1/2004	0	WHOLESAI	534	0	FX					0	0	1	0
7/1/2006	HALLANDA	FL	33009	32	6/30/2004	90000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	71956.38	9/1/2004	2	WHOLESAI	579	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SHIPSHEW	IN	46565	35	6/30/2004	165000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	132000	9/1/2004	2	WHOLESAI	661	33000	2Y	24	6/1/2006	STD		0	0	0	0
	PROSSER	WA	99350	36	7/21/2004	0	Z				94.9		C	Y	WHOLESAI	94.95	99700	9/1/2004	0	WHOLESAI	634	0	FX	24	7/1/2006	STD		0	0	0	0
	REHOBOTH	MA	2769	44	6/30/2004	0	S				79.7		J	Y	WHOLESAI	80	351340.53	9/1/2004	0	WHOLESAI	585	0	FX	36	6/1/2007		2	1	0	0	0
7/1/2007	MILWAUKE	WI	53216	49	6/24/2004	0	S		36	36	88.88	8/1/2007	C	N	WHOLESAI	100	74751	9/1/2004	2	WHOLESAI	570	9249	3Y					0	0	0	0
	INDIO	CA	92201	47	7/30/2004	0	Z				81.55		C	Y	WHOLESAI	81.63	267750	9/1/2004	0	WHOLESAI	722	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	GRAND RA	MI	49503	43	6/25/2004	0	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAI	80	73534.74	9/1/2004	2	WHOLESAI	600	0	2Y	36	6/1/2007		3	0	0	0	0
7/1/2006	GRAND RA	MI	49506	44	6/21/2004	125500	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	112950	9/1/2004	2	WHOLESAI	537	0	2Y	36	6/1/2007		3	1	0	0	0
8/1/2007	ALBANY	GA	31721	47	7/13/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	646	0	3Y	24	7/1/2006		15	0	0	0	0
8/1/2006	BOSTON	MA	2124	30	7/6/2004	530000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	493000	9/1/2004	2	WHOLESAI	653	0	2Y	12	7/1/2005		2	0	0	0	0
8/1/2006	WHITTIER	CA	90601	50	7/12/2004	0	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	80	240000	9/1/2004	2	WHOLESAI	701	0	2Y					0	0	0	0
8/1/2006	WILMINGT	DE	19802	38	7/14/2004	0	L		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	605	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2007	TAMPA	FL	33611	36	7/8/2004	0	S		36	36	89.71	8/1/2007	C	Y	WHOLESAI	89.88	127600	9/1/2004	2	WHOLESAI	624	0	3Y	36	7/1/2007	STD		2	0	0	0
7/1/2006	EL DORAD	CA	95623	45	6/30/2004	0	S		24	24	83.84	8/1/2006	C	Y	WHOLESAI	84	209866.43	9/1/2004	2	WHOLESAI	586	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	BAKER	LA	70714	27	7/6/2004	0	Z		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	147224.22	9/1/2004	2	WHOLESAI	608	0	2Y	24	7/1/2006		4	0	0	0	0
7/1/2006	CHANDLEF	AZ	85248	27	6/28/2004	0	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	235266.32	9/1/2004	2	WHOLESAI	595	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	REDMOND	WA	98052	39	8/29/2004	130000	S		36	36	94.86	8/1/2007	C	Y	WHOLESAI	95	123408.35	9/1/2004	2	WHOLESAI	683	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	CHARLOTT	NC	28215	46	8/30/2004	106000	Z		24	24	84.88	8/1/2006	C	N	WHOLESAI	95	90100	9/1/2004	2	WHOLESAI	537	10600	2Y					0	0	0	0
7/1/2006	SOUTH HO	IL	60473	29	6/29/2004	0	Z		24	24	84.89	8/1/2006	C	N	WHOLESAI	85	132518.12	9/1/2004	2	WHOLESAI	538	0	2Y					3	0	0	0
	COLUMBIA	MD	21046	24	7/19/2004	0	Z				68.04		C	N	WHOLESAI	68.09	175000	9/1/2004	0	WHOLESAI	587	0	FX					0	0	0	0
7/1/2006	PHOENIX	AZ	85035	28	6/30/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	110425.09	9/1/2004	2	WHOLESAI	564	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LA PUENTE	CA	91744	42	6/30/2004	0	S		24	24	82.28	8/1/2006	C	Y	WHOLESAI	82.46	234754.84	9/1/2004	2	WHOLESAI	673	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	GLENDALE	AZ	85308	48	6/30/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	112424.89	9/1/2004	2	WHOLESAI	639	0	2Y	24	6/1/2006	STD		1	0	0	0
8/1/2006	TAFT	CA	93268	42	7/14/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	161500	9/1/2004	2	WHOLESAI	502	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2007	CHICAGO H	IL	60411	13	7/21/2004	90000	S		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	81000	9/1/2004	2	WHOLESAI	654	0	3Y					0	0	0	0
8/1/2007	LOUISVILL	KY	40245	43	7/12/2004	0	Z		36	36	84.94	9/1/2007	C	Y	WHOLESAI	85	164050	9/1/2004	2	WHOLESAI	564	0	3Y	36	7/1/2007	STD		2	0	0	0
7/1/2006	TRACY	CA	95377	48	6/30/2004	0	S		24	24	89.84	8/1/2006	J	Y	WHOLESAI	90	337197.85	9/1/2004	2	WHOLESAI	643	0	2Y	24	6/1/2006	STD		0	0	0	0
	LAS VEGAS	NV	89130	45	7/8/2004	0	S				94.94		C	Y	WHOLESAI	95	247000	9/1/2004	0	WHOLESAI	650	0	FX	24	7/1/2006	STD		0	0	0	0
8/1/2006	MORENO V	CA	92555	40	7/23/2004	0	S		24	24	88.04	9/1/2006	C	Y	WHOLESAI	88.12	304000	9/1/2004	2	WHOLESAI	672	0	2Y	24	7/1/2006	STD		0	0	0	0
	KANEOHE	HI	96744	39	7/8/2004	0	Z				94.69		C	Y	WHOLESAI	94.85	460000	9/1/2004	0	WHOLESAI	620	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	VICTORVIL	CA	92392	44	7/12/2004	0	Z		24	24	82.18	8/1/2006	C	Y	WHOLESAI	82.29	236832.72	9/1/2004	2	WHOLESAI	572	0	2Y	24	7/1/2006	STD		2	0	0	0
8/1/2006	DIAMOND I	CA	91765	41	7/12/2004	0	S		24	24	83.57	9/1/2006	J	Y	WHOLESAI	83.65	445000	9/1/2004	2	WHOLESAI	684	0	2Y	36	7/1/2007	STD		0	0	0	0
7/1/2006	OGDEN	UT	84403	25	6/30/2004	83000	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	74700	9/1/2004	2	WHOLESAI	722	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	PHOENIX	AZ	85033	47	6/30/2004	0	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	101058.56	9/1/2004	2	WHOLESAI	551	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	RIVERSIDE	CA	92504	41	6/29/2004	0	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	214055.97	9/1/2004	2	WHOLESAI	563	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2006	EL CAJON	CA	92021	38	6/30/2004	0	S		24	24	79.84	8/1/2006	J	Y	WHOLESAI	80	495501.29	9/1/2004	2	WHOLESAI	815	0	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2007	SHIRLEY	NY	11967	43	6/29/2004	300000	S		36	36	79.84	8/1/2007	C	N	WHOLESAI	100	239765.61	9/1/2004	2	WHOLESAI	631	60000	3Y					0	0	0	0
7/1/2007	CHICAGO	IL	60640	39	6/30/2004	0	S		36	36	84.89	8/1/2007	C	N	WHOLESAI	85	297500	9/1/2004	2	WHOLESAI	620	0	3Y					1	0	0	0
7/1/2007	POMPANO	FL	33060	18	6/22/2004	82500	S		36	38	89.88	8/1/2007	C	Y	WHOLESAI	90	74250	9/1/2004	2	WHOLESAI	654	0	3Y	36	6/1/2007	STD		1	0	0	0

8/1/2006	OPA LOCK	FL	33054	42	7/7/2004	0	Z		24	24	84.74	9/1/2006	C	Y	WHOLESAI	84.8	106000	9/1/2004	2	WHOLESAI	554	0	2Y	38	7/1/2007	STD		2	0	0	0	0
	FORT LAUI	FL	33309	49	7/16/2004	0	S				84.68		C	Y	WHOLESAI	84.75	100000	9/1/2004	0	WHOLESAI	681	0	FX	38	7/1/2007	STD		0	0	0	0	0
7/1/2007	CHICAGO	IL	60628	35	6/30/2004	85000	S		36	36	89.91	8/1/2007	C	N	WHOLESAI	90	76482.78	9/1/2004	2	WHOLESAI	650	0	3Y					1	0	0	0	0
8/1/2006	GREELEY	CO	80631	49	7/6/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	118800	9/1/2004	2	WHOLESAI	567	0	2Y	24	7/1/2006	STD		2	0	0	0	0
7/1/2006	PANAMA C	FL	32413	42	6/30/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	73600	9/1/2004	2	WHOLESAI	571	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	CLINTON	MD	20735	50	6/29/2004	0	Z		24	24	89.74	8/1/2006	J	N	WHOLESAI	89.89	427000	9/1/2004	2	WHOLESAI	857	0	2Y					2	0	0	0	0
7/1/2006	WEST PALI	FL	33411	30	6/25/2004	127990	S		24	24	79.89	8/1/2006	C	Y	WHOLESAI	100	102392	9/1/2004	2	WHOLESAI	624	25598	2Y	24	6/1/2006	STD		0	0	0	0	0
	WAUKEGAI	IL	60085	37	7/8/2004	0	S				84.68		C	N	WHOLESAI	85	121323.65	9/1/2004	0	WHOLESAI	762	0	FX					0	0	0	0	0
7/1/2006	JUPITER	FL	33458	41	6/30/2004	128000	S		24	24	79.89	8/1/2006	C	Y	WHOLESAI	100	102400	9/1/2004	2	WHOLESAI	649	25600	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	NAPLES	FL	34116	49	6/29/2004	174000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	165190.21	9/1/2004	2	WHOLESAI	720	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	DALLAS	TX	75218	40	6/29/2004	150000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	95	134918.21	9/1/2004	2	WHOLESAI	589	7500	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	STRATFOR	NJ	8084	38	6/24/2004	170000	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	152879.4	9/1/2004	2	WHOLESAI	605	0	2Y					0	0	0	0	0
7/1/2007	CHICAGO	IL	60622	18	6/30/2004	0	S		36	36	77.05	8/1/2007	C	N	WHOLESAI	77.14	269634.74	9/1/2004	2	WHOLESAI	670	0	3Y					0	0	0	0	0
8/1/2006	PARK FORI	IL	60466	50	7/7/2004	0	Z		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	572	0	2Y					0	0	0	0	0
7/1/2007	HUDSON	FL	34669	44	6/29/2004	0	Z		36	36	73.93	8/1/2007	C	Y	WHOLESAI	74.09	92512.39	9/1/2004	2	WHOLESAI	601	0	3Y	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	GREELEY	CO	80634	46	6/21/2004	210000	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	189000	9/1/2004	2	WHOLESAI	743	0	2Y					0	0	0	0	0
8/1/2006	RIVER GRC	IL	60171	43	7/7/2004	310000	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	100	248000	9/1/2004	2	WHOLESAI	738	62000	2Y					0	0	0	0	0
8/1/2007	MEMPHIS	TN	38141	42	7/8/2004	0	Z		36	36	89.95	9/1/2007	C	Y	WHOLESAI	90	82800	9/1/2004	2	WHOLESAI	570	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	NORTH LAS	NV	89030	47	7/22/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	99000	9/1/2004	2	WHOLESAI	563	0	2Y	24	7/1/2006	STD		2	0	0	0	0
7/1/2006	WILBRAHA	MA	1095	31	6/21/2004	138000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	110315.57	9/1/2004	2	WHOLESAI	648	27600	2Y	24	6/1/2006		2	0	0	0	0	0
8/1/2006	DETROIT	MI	48225	41	7/19/2004	0	Z		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	80750	9/1/2004	2	WHOLESAI	604	0	2Y	36	7/1/2007		3	3	0	0	0	0
8/1/2006	RADCLIFF	KY	40160	43	7/8/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90.22	103500	9/1/2004	2	WHOLESAI	580	250	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	CHICAGO	IL	60629	39	6/29/2004	0	S		24	24	84.67	8/1/2006	C	N	WHOLESAI	84.8	192500	9/1/2004	2	WHOLESAI	629	0	2Y					0	0	0	0	0
7/1/2007	HANOVER	IL	60103	46	6/30/2004	159000	S		36	36	94.88	8/1/2007	C	N	WHOLESAI	95	151050	9/1/2004	2	WHOLESAI	569	0	3Y					0	0	0	0	0
7/1/2008	MUSKEGOI	MI	49445	37	6/25/2004	106595	S		24	24	79.87	8/1/2008	C	Y	WHOLESAI	100	85206.79	9/1/2004	2	WHOLESAI	657	21319	2Y	36	6/1/2007		3	0	0	0	0	0
8/1/2006	EVERETT	MA	2149	39	7/30/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	232000	9/1/2004	2	WHOLESAI	673	58000	2Y	24	7/1/2006		2	0	0	0	0	0
7/1/2006	CHICAGO	IL	60619	43	6/24/2004	125000	Z		24	24	89.89	8/1/2006	C	N	WHOLESAI	95	112431.14	9/1/2004	2	WHOLESAI	517	6250	2Y					0	0	0	0	0
7/1/2006	SOUTH BEI	IN	46614	36	6/29/2004	72500	S		24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	68875	9/1/2004	2	WHOLESAI	627	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LONGMON	CO	80501	40	6/28/2004	200000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	180000	9/1/2004	2	WHOLESAI	690	0	2Y	12	6/1/2005	STD		0	0	0	0	0
	BLOOMING	GA	31302	48	7/31/2004	0	Z				79.95		C	N	WHOLESAI	80	54400	9/1/2004	0	WHOLESAI	570	0	FX					1	0	0	0	0
7/1/2006	HENDERSC	NV	89012	44	7/1/2004	354280	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	283209.4	9/1/2004	2	WHOLESAI	682	70858	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	GRANDVIE	WA	98930	36	6/28/2004	102500	S		24	24	94.81	8/1/2006	C	Y	WHOLESAI	94.93	97239.21	9/1/2004	2	WHOLESAI	635	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2007	CLEAR SPI	MD	21722	47	7/8/2004	0	Z		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	569	0	3Y					1	0	0	0	0
7/1/2006	AVON LAKI	OH	44012	45	6/30/2004	0	Z		24	24	94.85	8/1/2006	C	Y	WHOLESAI	95	171950	9/1/2004	2	WHOLESAI	643	0	2Y	24	6/1/2006		8	0	0	0	0	0
	SEATTLE	WA	98188	47	7/6/2004	0	Z				82.74		C	Y	WHOLESAI	82.89	126000	9/1/2004	0	WHOLESAI	683	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PAW PAW	MI	49079	23	7/6/2004	147900	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	118320	9/1/2004	2	WHOLESAI	643	29580	2Y	36	7/1/2007		3	0	0	0	0	0
8/1/2006	MESA	AZ	85212	43	7/23/2004	0	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	158400	9/1/2004	2	WHOLESAI	629	39600	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	GLENDALE	AZ	85304	48	6/30/2004	0	S		24	24	94.7	8/1/2006	C	N	WHOLESAI	94.81	127824.62	9/1/2004	2	WHOLESAI	643	0	2Y					0	0	0	0	0
7/1/2006	SAN JOSE	CA	95116	44	7/7/2004	0	S		24	24	89.86	8/1/2006	J	Y	WHOLESAI	90	414000	9/1/2004	2	WHOLESAI	626	0	2Y	24	7/1/2006	STD		2	0	0	0	0
	EVERETT	MA	2149	39	7/30/2004	0	S				19.99		C	N	WHOLESAI	100	58000	9/1/2004	0	WHOLESAI	673	232000	FX					0	0	0	0	0
8/1/2006	NORTH MA	IN	46962	28	7/14/2004	81500	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	69275	9/1/2004	2	WHOLESAI	558	0	2Y	36	7/1/2007	STD		0	0	0	0	0
7/1/2006	HEMPSTEA	NY	11550	35	6/23/2004	0	S		24	24	84.88	8/1/2006	C	N	WHOLESAI	85	331268.37	9/1/2004	2	WHOLESAI	551	0	2Y					1	0	0	0	0
	OPA LOCK	FL	33056	48	7/8/2004	0	L				89.98		C	Y	WHOLESAI	90	97200	9/1/2004	0	WHOLESAI	574	0	FX	36	7/1/2007	STD		4	1	0	0	0
8/1/2007	BALLWIN	MO	63021	44	7/6/2004	0	S		36	36	84.91	9/1/2007	C	Y	WHOLESAI	85	150800	9/1/2004	2	WHOLESAI	643	0	3Y	36	7/1/2007	SB		0	0	0	0	0
	SPRINGFIE	OR	97478	33	7/15/2004	0	Z				79.95		C	Y	WHOLESAI	80	97600	9/1/2004	0	WHOLESAI	538	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2006	WOODBUR	MN	55125	46	6/30/2004	0	S		24	24	89.87	8/1/2006	J	Y	WHOLESAI	90	364500	9/1/2004	2	WHOLESAI	572	0	2Y	36	6/1/2007		13	0	0	0	0	0
7/1/2006	CHOWCHIL	CA	93610	20	6/30/2004	112000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	100746.6	9/1/2004	2	WHOLESAI	583	0	2Y	24	6/1/2006	STD		1	0	0	0	0
8/1/2007	BOLINGBR	IL	60440	33	7/12/2004	0	Z		36	36	74.59	9/1/2007	C	N	WHOLESAI	74.63	100000	9/1/2004	2	WHOLESAI	550	0	3Y					3	0	0	0	0
7/1/2006	MIAMI	FL	33168	47	6/30/2004	155000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	131750	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	TUCSON	AZ	85746	44	7/22/2004	143895	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	129505	9/1/2004	2	WHOLESAI	553	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	PEMBROKE	FL	33023	43	6/30/2004	197500	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	158000	9/1/2004	2	WHOLESAI	555	0	2Y	24	8/1/2006	STD		0	0	0	0	0
8/1/2007	EAGLE RIV	AK	99577	22	7/19/2004	0	Z		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	165600	9/1/2004	2	WHOLESAI	628	0	3Y					0	0	0	0	0
7/1/2008	SUISUN CI	CA	94585	42	7/2/2004	324500	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	259336.58	9/1/2004	2	WHOLESAI	668	64900	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2007	FORT MYEI	FL	33908	20	6/23/2004	146000	S		36	36	94.87	8/1/2007	C	N	WHOLESAI	95	136704.41	9/1/2004	2	WHOLESAI	713	0	3Y					0	0	0	0	0
7/1/2006	PHOENIX	AZ	85019	49	6/30/2004	0	Z		24	24	94.83	8/1/2006	C	Y	WHOLESAI	95	123388.35	9/1/2004	2	WHOLESAI	659	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	LAUDERHI	FL	33319	33	6/28/2004	0	S		24	24	87.73	8/1/2006	C	Y	WHOLESAI	87.88	145000	9/1/2004	2	WHOLESAI	682	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2007	BALTIMOR	MD	21239	1	6/29/2004	89000	S		36	36	89.78	8/1/2007	C	N	WHOLESAI	89.89	79951.53	9/1/2004	2	WHOLESAI	605	0	3Y					0	0	0	0	0
7/1/2006	OSCEOLA	IN	46561	40	6/29/2004	108000	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	91742.05	9/1/2004	2	WHOLESAI	527	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	DENVER	CO	80205	41	6/28/2004	0	S		24	24	94.84	8/1/2006	C	Y	WHOLESAI	95	161382.31	9/1/2004	2	WHOLESAI	689	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	PHILADELF	PA	19119	48	7/30/2004	0	Z		24	24	69.97	9/1/2006	C	N	WHOLESAI	70	192500	9/1/2004	2	WHOLESAI	533	0	2Y					0	0	0	1	0
8/1/2006	NEWTON	IA	50208	25	7/21/2004	0	Z		24	24	74.98	9/1/2006	C	N	WHOLESAI	75	68375	9/1/2004	2	WHOLESAI	541	0	2Y					0	0	1	0	0
7/1/2008	WANTAGH	NY	11793	47	6/29/2004	345000	S		24	24	89.91	8/1/2006	C	N	WHOLESAI	90	310340.71	9/1/2004	2	WHOLESAI	569	0	2Y					0	0	0	0	0
7/1/2006	BLAINE	MN	55449	47	6/28/2004	0	Z		24	24	87.84	8/1/2006	C	Y	WHOLESAI	88	198000	9/1/2004	2	WHOLESAI	655	0	2Y	24	6/1/2006		13	0	0	0	0	0
8/1/2007	SPRINGFIE	NY	11413	21	7/21/2004	0	S		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	315000	9/1/2004	2	WHOLESAI	637	0	3Y					0	0	0	0	0
	TACOMA	WA	98445	10	7/2/2004	95000	Z				79.9		C	Y	WHOLESAI	80	75952.03	9/1/2004	0	WHOLESAI	784	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	GAITHERSI	MD	20878	47	7/8/2004	0	S		24	24	84.93	9/1/2006	C	N	WHOLESAI	85	136000	9/1/2004	2	WHOLESAI	667	0	2Y					0	0	0	0	0
7/1/2008	WESTLANI	MI	48188	45	7/1/2004	207758	S		24	24	94.9	8/1/2006	C	Y	WHOLESAI	95	197370	9/1/2004	2	WHOLESAI	601	0	2Y	24	7/1/2006		3	0	0	0	0	0
7/1/2007	SAINT LOU	MO	63146	43	6/30/2004	0	S		36	36	89.89	8/1/2007	C	Y	WHOLESAI	90	182700	9/1/2004	2	WHOLESAI	606	0	3Y	36	6/1/2007	SB		0	0	0	0	0
7/1/2006	WORTHING	SD	57077	47	6/25/2004	295000	S		24	24	81	8/1/2006	C	Y	WHOLESAI	81.08	239200	9/1/2004	2	WHOLESAI	565	0	2Y	24	6/1/2006	STD		1	0	0	0	0
	PHOENIX	AZ	85017	40	7/15/2004	0	Z				78.78		C	Y	WHOLESAI	78.85	92250	9/1/2004	0	WHOLESAI	567	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2008	AURORA	CO	80018	48	7/7/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAI	75	149903.38	9/1/2004	2	WHOLESAI	552	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2008	ATLANTA	GA	30318	15	7/29/2004	0	S		24	24	89.91	8/1/2008	C	Y	FLOW	90	211500	9/1/2004	2	CORRESPC	619	0	2Y	12	7/1/2005		15	0	0	0	0	0
8/1/2006	RICHLAND	MS	39218	44	7/8/2004	84500	S		24	24	94.85	9/1/2006	C	Y	WHOLESAI	94.91	80200	9/1/2004	2	WHOLESAI	604	0	2Y	36	7/1/2007		4	0	0	0	0	0
7/1/2008	ARLINGTOI	TX	76010	32	6/28/2004	79900	S		24	24	99.91	8/1/2006	C	Y	WHOLESAI	100	79862.72	9/1/2004	2	WHOLESAI	690	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	YUCCA VAI	CA	92284	37	6/30/2004	375000	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAI	100	299671.63	9/1/2004	2	WHOLESAI	777	75000	2Y	12	6/1/2005	STD		0	0	0	0	0
	CALIFORNI	CA	93505	46	7/23/2004	0	Z				94.94		C	Y	WHOLESAI	95	142500	9/1/2004	0	WHOLESAI	585	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2008	AFTON	MN	55001	48	7/30/2004	0	Z		24	24	79.94	9/1/2006	J	Y	WHOLESAI	80	420000	9/1/2004	2	WHOLESAI	648	0	2Y	36	7/1/2007		13	0	0	0	0	0

| | | |

8/1/2006	LEOMINSTI	MA	1453	50	7/16/2004	203500	S		24	24	94.79	9/1/2006	C	Y	WHOLESAI	94.84	193000	9/1/2004	2	WHOLESAI	616	0	2Y	12	7/1/2005	2	0	0	0	0	0	0	0	0
7/1/2006	BALDWIN F	CA	91706	43	6/30/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	267971.81	9/1/2004	2	WHOLESAI	605	0	2Y	12	6/1/2005	STD	0	0	0	0	0	0	0	0
7/1/2007	JUPITER	FL	33469	42	6/28/2004	0	L		36	36	79.84	8/1/2007	C	Y	WHOLESAI	100	90000	9/1/2004	2	WHOLESAI	640	22500	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	HAWTHOR	CA	90250	48	6/30/2004	0	Z		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	323704.24	9/1/2004	2	WHOLESAI	624	0	2Y	36	6/1/2007	STD	1	0	0	0	0	0	0	0
7/1/2007	CAREFREE	AZ	85377	40	7/2/2004	102500	S		36	36	94.89	8/1/2007	C	Y	WHOLESAI	95	97318.98	9/1/2004	2	WHOLESAI	607	0	3Y	36	7/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2007	BOLINGBR	IL	60440	41	6/30/2004	0	S		36	36	94.38	8/1/2007	C	N	WHOLESAI	94.51	155000	9/1/2004	2	WHOLESAI	600	0	3Y				0	0	0	0	0	0	0	0
8/1/2006	DRACUT	MA	1826	44	7/16/2004	330000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	313500	9/1/2004	2	WHOLESAI	608	0	2Y	24	7/1/2006	2	0	0	0	0	0	0	0	0
8/1/2006	BOWIE	MD	20716	50	7/31/2004	189200	L		24	24	84.94	9/1/2006	C	N	WHOLESAI	94.78	160820	9/1/2004	2	WHOLESAI	552	18500	2Y				0	0	0	0	0	0	0	0
	BAY SHORI	NY	11706	39	6/24/2004	190000	S				94.89		C	N	WHOLESAI	95	180500	9/1/2004		0 WHOLESAI	639	0	FX				0	0	0	0	0	0	0	0
	BRIDGEPO	CT	6606	47	7/2/2004	0	Z				94.94		C	Y	WHOLESAI	95	103550	9/1/2004		0 WHOLESAI	630	0	FX	36	7/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	EVERGREE	IL	60805	50	6/30/2004	0	S		24	24	89.87	8/1/2006	C	N	WHOLESAI	90	144000	9/1/2004	2	WHOLESAI	623	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	MONTGOM	AL	36111	48	6/28/2004	0	Z		24	24	83.19	8/1/2006	C	Y	WHOLESAI	83.33	112403.61	9/1/2004	2	WHOLESAI	592	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60639	48	7/7/2004	0	S		24	24	84.95	9/1/2006	C	N	WHOLESAI	85	212500	9/1/2004	2	WHOLESAI	569	0	2Y				0	0	0	0	0	0	0	0
8/1/2006	WOONSOC	RI	2895	31	7/6/2004	0	Z		24	24	85.72	9/1/2006	C	Y	WHOLESAI	85.78	193000	9/1/2004	2	WHOLESAI	552	0	2Y	12	7/1/2005	10B	1	0	1	0	0	0	0	0
8/1/2007	HANOVER	IL	60133	33	7/16/2004	0	Z		36	36	89.93	9/1/2007	C	N	WHOLESAI	90	149400	9/1/2004	2	WHOLESAI	635	0	3Y				0	0	0	0	0	0	0	0
	ROCHESTE	NY	14618	34	6/28/2004	0	S				94.91		C	Y	WHOLESAI	95	198550	9/1/2004		0 WHOLESAI	641	0	FX	12	6/1/2005	6	0	0	0	0	0	0	0	0
7/1/2006	HOMESTE/	FL	33033	41	6/30/2004	0	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	173700	9/1/2004	2	WHOLESAI	587	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
	PHOENIX	AZ	85040	26	7/30/2004	0	Z				62.96		C	Y	WHOLESAI	63	53550	9/1/2004		0 WHOLESAI	553	0	FX	24	7/1/2006	STD	0	1	0	0	0	0	0	0
8/1/2006	BALTIMORI	MD	21206	40	7/14/2004	0	Z		24	24	84.39	9/1/2006	C	N	WHOLESAI	84.44	190000	9/1/2004	2	WHOLESAI	559	0	2Y				1	0	0	0	0	0	0	0
	LINDENHUI	NY	11757	40	7/28/2004	360000	S				19.99		C	N	WHOLESAI	100	72000	9/1/2004		0 WHOLESAI	658	288000	FX				0	0	0	0	0	0	0	0
8/1/2006	FORT LUPT	CO	80621	41	7/31/2004	0	S		24	24	79.96	9/1/2006	C	Y	WHOLESAI	80	179200	9/1/2004	2	WHOLESAI	579	0	2Y	24	7/1/2006	STD	3	0	0	0	0	0	0	0
7/1/2006	MONTGOM	IL	60538	49	6/30/2004	0	S		24	24	89.86	8/1/2006	C	N	WHOLESAI	90	145679.65	9/1/2004	2	WHOLESAI	589	0	2Y				0	0	0	0	0	0	0	0
8/1/2007	BEACH PAI	IL	60087	41	7/9/2004	0	Z		36	36	89.93	9/1/2007	C	N	WHOLESAI	90	140400	9/1/2004	2	WHOLESAI	564	0	3Y				1	0	0	0	0	0	0	0
	BELLEVUE	NE	68123	45	7/20/2004	0	S				79.93		C	Y	WHOLESAI	100	184000	9/1/2004		0 WHOLESAI	631	46000	FX	36	7/1/2007	STD	0	0	0	0	0	0	0	0
	LONG BEA	NY	11561	39	7/13/2004	0	Z				63.64		J	Y	WHOLESAI	63.7	430000	9/1/2004		0 WHOLESAI	616	0	FX	12	7/1/2005	6	0	0	0	0	0	0	0	0
8/1/2006	HAMPDEN	ME	4444	34	7/16/2004	165000	S		24	24	94.94	9/1/2006	C	N	WHOLESAI	95	156750	9/1/2004	2	WHOLESAI	619	0	2Y				0	0	0	0	0	0	0	0
	SUNRISE	FL	33322	48	7/13/2004	0	S				88.57		C	Y	WHOLESAI	88.64	117000	9/1/2004		0 WHOLESAI	662	0	FX	36	7/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48219	41	6/30/2004	140000	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	95	119000	9/1/2004	2	WHOLESAI	577	14000	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2006	CUMMING	GA	30040	20	6/30/2004	194900	S		24	24	79.85	8/1/2006	C	N	WHOLESAI	80	155774.89	9/1/2004	2	WHOLESAI	757	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	PENROSE	CO	81240	49	6/30/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	134799.88	9/1/2004	2	WHOLESAI	668	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	LONGMON	CO	80501	42	6/29/2004	0	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	224049.26	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32208	43	6/25/2004	78000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	70149.95	9/1/2004	2	WHOLESAI	699	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
8/1/2007	BARNEGAT	NJ	8005	21	7/29/2004	170000	S		36	36	79.96	9/1/2007	C	N	WHOLESAI	80	136000	9/1/2004	2	WHOLESAI	624	0	3Y				0	0	0	0	0	0	0	0
8/1/2006	LEVITTOWI	PA	19055	48	7/31/2004	0	S		24	24	76.4	9/1/2006	C	Y	WHOLESAI	76.45	125000	9/1/2004	2	WHOLESAI	586	0	2Y	24	7/1/2006	9	0	0	0	0	0	0	0	0
	BROOKLYN	NY	11207	40	7/29/2004	285000	S				79.95		C	Y	WHOLESAI	80	228000	9/1/2004		0 WHOLESAI	639	0	FX	12	7/1/2005	6	0	0	0	0	0	0	0	0
	LAKE BUTL	FL	32054	44	6/29/2004	0	Z				74.88		C	Y	WHOLESAI	75	59952.25	9/1/2004		0 WHOLESAI	687	0	FX	36	8/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2007	DETROIT	MI	48235	10	6/28/2004	0	Z		36	36	89.9	8/1/2007	C	N	WHOLESAI	90	89054.39	9/1/2004	2	WHOLESAI	645	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	BREEZY PC	MN	56472	27	6/29/2004	0	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAI	80	95918.15	9/1/2004	2	WHOLESAI	658	0	2Y	36	6/1/2007	13	0	0	0	0	0	0	0	0
7/1/2006	VANCOUVE	WA	98686	20	6/30/2004	0	Z		24	24	77.9	8/1/2006	C	Y	WHOLESAI	78.05	127874.99	9/1/2004	2	WHOLESAI	641	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33015	44	6/23/2004	140000	L		24	24	99.86	9/1/2006	C	Y	WHOLESAI	100	139905.1	9/1/2004	2	WHOLESAI	620	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
8/1/2006	MIAMI	FL	33179	36	7/2/2004	80340	S		24	24	79.96	9/1/2006	C	Y	WHOLESAI	80	64272	9/1/2004	2	WHOLESAI	529	0	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0
8/1/2006	MERRILLVI	IN	46410	27	7/23/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	664	0	2Y	24	7/1/2006	STD	3	0	0	0	0	0	0	0
7/1/2006	BALDWIN F	CA	91706	26	6/30/2004	0	Z		24	24	89.78	8/1/2006	C	Y	WHOLESAI	89.94	234732.95	9/1/2004	2	WHOLESAI	626	0	2Y	24	6/1/2006	STD	2	0	0	0	0	0	0	0
7/1/2006	MODESTO	CA	95350	37	6/30/2004	0	S		24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	238500	9/1/2004	2	WHOLESAI	702	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
8/1/2006	EAST HART	CT	6118	34	7/15/2004	149900	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	134910	9/1/2004	2	WHOLESAI	643	0	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0
8/1/2007	MIAMI	FL	33177	50	7/2/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	144000	9/1/2004	2	WHOLESAI	613	0	3Y	36	7/1/2007	STD	2	1	0	0	0	0	0	0
7/1/2007	YOUNGTOV	AZ	85363	47	6/30/2004	105000	S		36	36	94.68	8/1/2007	C	Y	WHOLESAI	95	99685.08	9/1/2004	2	WHOLESAI	690	0	3Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2007	HOLIDAY	FL	34690	36	6/29/2004	86400	L		36	36	89.89	8/1/2007	C	Y	WHOLESAI	90	77760	9/1/2004	2	WHOLESAI	840	0	3Y	36	6/1/2007	STD	1	0	0	0	0	0	0	0
	PANORAM/	CA	91402	45	7/15/2004	0	Z				91.81		C	Y	WHOLESAI	91.89	340000	9/1/2004		0 WHOLESAI	674	0	FX	36	7/1/2007	STD	0	0	0	0	0	0	0	0
8/1/2007	ATLANTA	GA	30331	37	7/7/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	91800	9/1/2004	2	WHOLESAI	595	0	3Y	24	7/1/2006	15	1	0	0	0	0	0	0	0
7/1/2006	LAS VEGAS	NV	89144	29	6/29/2004	369900	S		24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	295649.87	9/1/2004	2	WHOLESAI	715	73980	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2006	MODESTO	CA	95356	49	6/30/2004	424000	Z		24	24	84.85	8/1/2006	J	N	WHOLESAI	85	360400	9/1/2004	2	WHOLESAI	583	0	2Y				2	0	0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85033	46	7/12/2004	0	Z		24	24	84.6	9/1/2006	C	Y	WHOLESAI	84.67	109650	9/1/2004	2	WHOLESAI	565	0	2Y	24	7/1/2006	STD	4	0	0	0	0	0	0	0
7/1/2006	ORLANDO	FL	32804	38	6/30/2004	0	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	202979.24	9/1/2004	2	WHOLESAI	653	0	2Y	36	6/1/2007	STD	0	0	0	0	0	0	0	0
7/1/2006	MANDEVILI	LA	70448	49	6/30/2004	0	S		24	24	79.93	8/1/2006	C	Y	WHOLESAI	80	99200	9/1/2004	2	WHOLESAI	535	0	2Y	36	6/1/2007	4	2	0	0	0	0	0	0	0
	MIAMI	FL	33175	48	7/22/2004	0	S				89.94		C	Y	WHOLESAI	90	112500	9/1/2004		0 WHOLESAI	636	0	FX	36	7/1/2007	STD	0	0	0	0	0	0	0	0
8/1/2006	WATERBOI	ME	4061	54	7/20/2004	0	S		24	24	74.96	9/1/2006	C	N	WHOLESAI	75	120000	9/1/2004	2	WHOLESAI	562	0	2Y				3	3	0	0	0	0	0	0
8/1/2006	IMPERIAL	PA	15126	49	7/26/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	153000	9/1/2004	2	WHOLESAI	579	0	2Y	36	7/1/2007	9	0	0	0	0	0	0	0	0
8/1/2006	GRAND BL	MI	48439	37	7/29/2004	0	Z		24	24	89.9	9/1/2006	C	Y	WHOLESAI	90	182700	9/1/2004	2	WHOLESAI	623	0	2Y	36	7/1/2007	3	3	0	0	0	0	0	0	0
8/1/2006	CASSOPOI	MI	49031	49	7/28/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAI	85	144500	9/1/2004	2	WHOLESAI	617	0	2Y	24	7/1/2006	3	3	0	0	0	0	0	0	0
8/1/2006	TAUNTON	MA	2780	38	7/31/2004	319900	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	255920	9/1/2004	2	WHOLESAI	684	63980	2Y	12	7/1/2005	2	0	0	0	0	0	0	0	0
	COLUMBIA	MO	65202	25	6/30/2004	159000	S				84.88		C	Y	WHOLESAI	90	135150	9/1/2004		0 WHOLESAI	591	7950	FX	24	6/1/2006	5A	0	0	0	0	0	0	0	0
8/1/2006	INDIANAPC	IN	46256	43	7/15/2004	145000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	130500	9/1/2004	2	WHOLESAI	822	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	VAN NUYS	CA	91402	47	6/30/2004	0	S		24	24	94.88	8/1/2006	C	N	WHOLESAI	95	218500	9/1/2004	2	WHOLESAI	623	0	2Y				0	0	0	0	0	0	0	0
	TAUNTON	MA	2780	38	7/31/2004	319900	S				19.99		C	N	WHOLESAI	100	63980	9/1/2004		0 WHOLESAI	684	255920	FX				0	0	0	0	0	0	0	0
7/1/2007	CICERO	IL	60804	42	6/30/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	252000	9/1/2004	2	WHOLESAI	580	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	LA MESA	CA	91942	49	6/30/2004	0	S		24	24	83.12	8/1/2006	J	N	WHOLESAI	83.23	386755.73	9/1/2004	2	WHOLESAI	603	0	2Y				0	0	0	0	0	0	0	0
8/1/2007	MACON	GA	31201	40	7/30/2004	0	Z		36	36	89.94	8/1/2007	C	Y	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	595	0	3Y	24	7/1/2006	15	0	0	0	0	0	0	0	0
7/1/2007	NORTHLAK	IL	60164	47	6/30/2004	0	S		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	190400	9/1/2004	2	WHOLESAI	558	0	3Y				0	0	0	0	0	0	0	0
	FRESNO	CA	93727	53	7/14/2004	0	Z				62.83		C	Y	WHOLESAI	62.87	105000	9/1/2004		0 WHOLESAI	502	0	FX	36	7/1/2007	STD	3	0	0	0	0	0	0	0
8/1/2006	SPRINGVIL	CA	93265	40	7/22/2004	0	Z		24	24	81.17	9/1/2006	C	Y	WHOLESAI	81.25	224000	9/1/2004	2	WHOLESAI	605	0	2Y	24	7/1/2006	STD	0	0	0	0	0	0	0	0
	MISSOURI	TX	77489	19	7/8/2004	0	Z				79.94		C	N	WHOLESAI	80	103200	9/1/2004		0 WHOLESAI	560	0	FX				1	0	0	0	0	0	0	0
	DALLAS	TX	75228	33	7/8/2004	0	Z				79.86		C	N	WHOLESAI	80	76000	9/1/2004		0 WHOLESAI	653	0	FX				0	0	0	0	0	0	0	0
8/1/2007	LAS VEGAS	NV	89115	31	7/14/2004	0	S		36	36	89.96	9/1/2007	C	Y	WHOLESAI	90	156600	9/1/2004	2	WHOLESAI	830	0	3Y	36	7/1/2007	STD	0	0	0	0	0	0	0	0
8/1/2006	MILFORD	MI	48381	40	7/13/2004	169000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	135200	9/1/2004	2	WHOLESAI	650	33800	2Y	24	7/1/2006	3	0	0	0	0	0	0	0	0
7/1/2006	BREMERTO	WA	98311	47	6/29/2004	154000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	130803.33	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD	0	0	0	0	0	0	0	0
7/1/2007	PORT JEFF	NY	11776	43	6/30/2004	0	S		36	36	89.87	8/1/2007	J	N	WHOLESAI	90	342000	9/1/2004	2	WHOLESAI	572	0	3Y				0	0	0	0	0	0	0	0

| | | |

| | | |

| | | |

7/1/2006	YPSILANTI	MI	48198	31	6/30/2004	0	S		24	24	93.2	8/1/2006	C	Y	WHOLESAI	93.33	112000	9/1/2004	2	WHOLESAI	840	0	2Y	36	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2007	SOUTH PAI	FL	33480	31	6/29/2004	175000	S		36	36	79.89	8/1/2007	C	N	WHOLESAI	79.80	140000	9/1/2004	2	WHOLESAI	670	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	UTICA	MI	48316	31	6/30/2004	0	S		24	24	89.83	8/1/2006	C	Y	WHOLESAI	80	187027.45	9/1/2004	2	WHOLESAI	810	0	2Y	38	6/1/2007	3	0	0	0	0	0	0	0	0
7/1/2006	AURORA	CO	80018	46	7/12/2004	0	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	206825.23	9/1/2004	2	WHOLESAI	578	0	2Y	38	7/1/2007	STD		0	0	0	0	0	0	0
	NAPLES	FL	34120	52	6/30/2004	0	S				61.41		C	Y	WHOLESAI	61.5	116769.17	9/1/2004	0	WHOLESAI	580	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	GRAYSLAK	IL	60030	42	7/31/2004	0	Z		24	24	79.95	9/1/2006	C	N	WHOLESAI	80	190400	9/1/2004	2	WHOLESAI	601	0	2Y				2	3	0	0	0	0	0	0
8/1/2006	JACKSON	MS	39211	39	7/26/2004	92000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	95	82900	9/1/2004	2	WHOLESAI	550	4600	2Y	38	7/1/2007	4	0	0	0	0	0	0	0	0
7/1/2006	HIXSON	TN	37343	34	6/30/2004	0	Z		24	24	74.27	8/1/2006	C	Y	WHOLESAI	74.4	92917.54	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	KANSAS CI	MO	64134	49	7/22/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	96300	9/1/2004	2	WHOLESAI	589	0	2Y	36	7/1/2007	5B		3	0	0	0	0	0	0
7/1/2006	RICHMONE	CA	94804	45	6/30/2004	0	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAI	80	300000	9/1/2004	2	WHOLESAI	557	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	YUMA	AZ	85364	38	7/21/2004	0	Z				89.92		C	Y	WHOLESAI	90	96300	9/1/2004	0	WHOLESAI	773	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
7/1/2007	ELGIN	IL	60120	45	6/29/2004	0	S		36	36	94.88	8/1/2007	C	N	WHOLESAI	95	166250	9/1/2004	2	WHOLESAI	675	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	BURNSVILL	MN	55337	33	6/28/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	198050	9/1/2004	2	WHOLESAI	595	0	2Y	36	6/1/2007	13	0	0	0	0	0	0	0	0
7/1/2006	MAPLE HEI	OH	44137	47	6/30/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	121600	9/1/2004	2	WHOLESAI	608	0	2Y	36	6/1/2007	8	0	0	0	0	0	0	0	0
8/1/2006	MONTGOM	AL	36111	33	7/13/2004	0	S		24	24	89.84	9/1/2006	C	Y	WHOLESAI	90	81900	9/1/2004	2	WHOLESAI	604	0	2Y	24	7/1/2006	STD		1	0	0	0	0	0	0
7/1/2006	APACHE JU	AZ	85220	38	7/1/2004	138500	Z		24	24	84.67	8/1/2006	C	Y	WHOLESAI	91.34	115939.75	9/1/2004	2	WHOLESAI	622	8650	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	PITTSBURC	PA	15203	30	6/30/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	58464.19	9/1/2004	2	WHOLESAI	634	0	2Y	24	6/1/2006	9	0	0	0	0	0	0	0	0
	TACOMA	WA	98404	41	6/30/2004	0	Z				94.19		C	Y	WHOLESAI	94.52	137762.78	9/1/2004	0	WHOLESAI	649	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	FLORISSAN	MO	63034	44	6/30/2004	175000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	585	0	2Y	36	6/1/2007	5B		0	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33055	48	6/25/2004	0	Z		24	24	89.89	9/1/2006	C	Y	WHOLESAI	90	82800	9/1/2004	2	WHOLESAI	609	0	2Y	24	6/1/2006	STD		1	0	0	0	0	0	0
7/1/2007	MADISON	WI	53704	34	6/28/2004	192000	S		36	36	84.9	8/1/2007	C	N	WHOLESAI	85	163102.14	9/1/2004	2	WHOLESAI	567	0	3Y				0	0	0	0	0	0	0	0
	DETROIT	MI	48205	50	6/30/2004	0	Z				89.85		C	Y	WHOLESAI	90	81900	9/1/2004	0	WHOLESAI	553	0	FX	36	6/1/2007	3	2	0	0	0	0	0	0	0
7/1/2006	WILLIAMST	KY	41097	38	7/2/2004	0	S		24	24	94.88	8/1/2006	C	N	WHOLESAI	85	209000	9/1/2004	2	WHOLESAI	636	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	CLOQUET	MN	55720	45	6/24/2004	131150	S		24	24	94.88	8/1/2006	C	Y	WHOLESAI	95	124590	9/1/2004	2	WHOLESAI	606	0	2Y	36	6/1/2007	13	0	0	0	0	0	0	0	0
8/1/2006	SACRAMEI	CA	95842	42	7/9/2004	0	S		24	24	83.37	9/1/2006	C	Y	WHOLESAI	83.48	217000	9/1/2004	2	WHOLESAI	656	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	OKLAHOMA	OK	73119	35	6/30/2004	81500	S		24	24	94.91	8/1/2006	C	Y	WHOLESAI	95	77383.11	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	HOUSTON	TX	77053	46	6/30/2004	0	S				79.9		C	Y	WHOLESAI	80	113532.58	9/1/2004	0	WHOLESAI	599	0	FX	36	6/1/2007	STD		1	0	0	0	0	0	0
7/1/2006	LANCASTE	PA	17602	14	6/30/2004	0	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	55198.32	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	9	0	0	0	0	0	0	0	0
8/1/2006	DETROIT	MI	48213	47	7/15/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	71400	9/1/2004	2	WHOLESAI	553	0	2Y	36	7/1/2007	3	1	0	0	0	0	0	0	0
8/1/2006	PORTAGE	WI	53901	34	7/30/2004	0	S		24	24	84.94	9/1/2006	C	N	WHOLESAI	85	174760	9/1/2004	2	WHOLESAI	598	0	2Y				2	1	0	0	0	0	0	0
	LORAIN	OH	44055	48	6/24/2004	99000	Z				94.88		C	Y	WHOLESAI	95	94050	9/1/2004	0	WHOLESAI	628	0	FX	36	6/1/2007	8	0	0	0	0	0	0	0	0
	COLORADO	CO	80908	26	6/29/2004	0	Z				89.85		C	Y	WHOLESAI	90	130500	9/1/2004	0	WHOLESAI	614	0	FX	36	6/1/2007	STD		1	0	0	0	0	0	0
	SAINT LOU	MO	63118	27	7/16/2004	107000	S				89.93		C	Y	WHOLESAI	95	96300	9/1/2004	0	WHOLESAI	750	5350	FX	36	7/1/2007	5A		0	0	0	0	0	0	0
7/1/2006	CLEVELAN	OH	44102	23	6/30/2004	82000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	73800	9/1/2004	2	WHOLESAI	661	0	2Y	24	6/1/2006	8	0	0	0	0	0	0	0	0
8/1/2007	NEW MARK	MD	21774	44	7/9/2004	250000	Z		36	36	83.95	9/1/2007	C	N	WHOLESAI	84	210000	9/1/2004	2	WHOLESAI	542	0	3Y				0	0	0	0	0	0	0	0
7/1/2006	OAK LAWN	IL	60453	28	6/30/2004	0	Z		24	24	89.91	8/1/2006	C	N	WHOLESAI	90	92700	9/1/2004	2	WHOLESAI	572	0	2Y				3	0	0	0	0	0	0	0
7/1/2006	PITTSBURC	PA	15237	45	7/6/2004	0	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	199653.2	9/1/2004	2	WHOLESAI	606	0	2Y	24	7/1/2006	9	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60651	22	6/30/2004	0	Z		36	36	84.88	8/1/2007	C	N	WHOLESAI	85	141002.8	9/1/2004	2	WHOLESAI	540	0	3Y				1	1	0	0	0	0	0	0
7/1/2006	BROKEN AI	OK	74012	45	6/30/2004	93380	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	100	93323.42	9/1/2004	2	WHOLESAI	681	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85023	40	7/16/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	137750	9/1/2004	2	WHOLESAI	604	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	RIVERSIDE	CA	92509	29	6/30/2004	150000	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	127873.78	9/1/2004	2	WHOLESAI	680	32000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	YUBA CITY	CA	95991	10	6/30/2004	99900	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	89646.54	9/1/2004	2	WHOLESAI	594	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	SUGAR LAI	TX	77478	35	7/14/2004	0	S				71.89		C	N	WHOLESAI	71.84	100000	9/1/2004	0	WHOLESAI	619	0	FX				0	0	0	0	0	0	0	0
7/1/2006	INDIANAPC	IN	46222	46	6/30/2004	77000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAI	95	69300	9/1/2004	2	WHOLESAI	661	3850	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	GRAND RA	MI	49504	50	6/29/2004	0	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	106112.42	9/1/2004	2	WHOLESAI	542	0	2Y	36	6/1/2007	3	1	0	0	0	0	0	0	0
	JONESBOF	AR	72401	23	7/6/2004	0	S				94.98		C	Y	WHOLESAI	95	85500	9/1/2004	0	WHOLESAI	643	0	FX	36	7/1/2007	22	0	0	0	0	0	0	0	0
	MATHIS	TX	78368	18	6/30/2004	0	Z				89.9		C	Y	WHOLESAI	90	50371.89	9/1/2004	0	WHOLESAI	582	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
	WAIANAE	HI	96792	31	6/30/2004	0	Z				74.85		C	Y	WHOLESAI	75	202292.55	9/1/2004	0	WHOLESAI	739	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
8/1/2007	PHOENIX	AZ	85035	37	7/2/2004	0	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAI	85	97750	9/1/2004	2	WHOLESAI	559	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0
	NEW ORLE	LA	70129	38	7/27/2004	125000	Z				79.95		C	Y	WHOLESAI	80	100000	9/1/2004	0	WHOLESAI	618	0	FX	36	7/1/2007	4	0	0	0	0	0	0	0	0
8/1/2006	PORTER	TX	77365	42	7/23/2004	175000	S		24	24	79.97	9/1/2006	C	Y	WHOLESAI	88.02	140000	9/1/2004	2	WHOLESAI	536	14040	2Y	24	7/1/2006	STD		1	0	0	0	0	0	0
7/1/2006	SALT LAKE	UT	84119	36	6/30/2004	179000	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	143073.04	9/1/2004	2	WHOLESAI	720	35800	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	ONTARIO	CA	91764	43	6/29/2004	0	S		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	215828.12	9/1/2004	2	WHOLESAI	693	54000	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
8/1/2007	LAS VEGAS	NV	89108	43	7/30/2004	0	S		36	36	89.56	9/1/2007	C	Y	WHOLESAI	89.63	121000	9/1/2004	2	WHOLESAI	652	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	MODESTO	CA	95351	52	7/9/2004	0	S		24	24	74.92	9/1/2006	C	Y	WHOLESAI	75	221250	9/1/2004	2	WHOLESAI	689	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2007	GOODYEAI	AZ	85338	49	6/30/2004	0	S		36	36	94.87	8/1/2007	C	Y	WHOLESAI	95	137657.58	9/1/2004	2	WHOLESAI	604	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	SKOKIE	IL	60077	38	6/30/2004	360000	S		24	24	79.85	8/1/2006	C	N	WHOLESAI	80	287757.1	9/1/2004	2	WHOLESAI	753	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	WEST HAV	CT	6516	48	6/29/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	140139.49	9/1/2004	2	WHOLESAI	561	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	BANNING	CA	92220	43	6/30/2004	0	Z				73.03		C	Y	WHOLESAI	73.15	106715.01	9/1/2004	0	WHOLESAI	645	0	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
7/1/2006	OGDEN	UT	84401	24	6/30/2004	73000	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	61998.63	9/1/2004	2	WHOLESAI	790	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	HONOLULL	HI	96818	43	6/30/2004	235000	Z				79.84		C	Y	WHOLESAI	100	187818.15	9/1/2004	0	WHOLESAI	760	47000	FX	36	6/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	KENT	WA	98030	50	7/6/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	81.02	175000	9/1/2004	2	WHOLESAI	627	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	WEST CHE	PA	19380	38	6/30/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	270750	9/1/2004	2	WHOLESAI	651	0	2Y	24	6/1/2006	9	1	0	0	0	0	0	0	0
8/1/2006	JACKSONV	FL	32209	43	7/8/2004	80000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	607	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32208	16	6/25/2004	78500	S		24	24	84.03	9/1/2006	C	Y	WHOLESAI	84.12	64350	9/1/2004	2	WHOLESAI	587	0	2Y	38	6/1/2007	STD		0	0	0	0	0	0	0
	NORTHBOI	MA	1532	49	6/30/2004	315000	S				84.69		C	Y	WHOLESAI	85	267575.74	9/1/2004	0	WHOLESAI	572	0	FX	36	6/1/2007	2	0	0	0	0	0	0	0	0
7/1/2006	JACKSON	MS	39209	37	6/30/2004	0	Z		24	24	89.9	9/1/2006	C	Y	WHOLESAI	90	55769.52	9/1/2004	2	WHOLESAI	533	0	2Y	24	6/1/2006	4	0	0	0	0	0	0	0	0
7/1/2006	SPRING HII	TN	37174	43	6/24/2004	149900	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	134812.84	9/1/2004	2	WHOLESAI	698	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
7/1/2006	SAINT CLO	FL	34769	47	6/28/2004	188000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	150303.1	9/1/2004	2	WHOLESAI	573	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0
	WILMINGTO	NC	28405	23	7/23/2004	0	Z				82.77		C	N	WHOLESAI	82.63	101055	9/1/2004	0	WHOLESAI	563	0	FX				0	1	0	0	0	0	0	0
7/1/2006	MIAMI	FL	33131	47	6/30/2004	173000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	155605.67	9/1/2004	2	WHOLESAI	853	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	POMPANO	FL	33064	49	7/13/2004	115000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	678	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	NORTH BR	CT	6471	48	7/30/2004	259000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	246050	9/1/2004	2	WHOLESAI	608	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	ISELIN	NJ	8830	42	7/7/2004	185000	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	100	148000	9/1/2004	2	WHOLESAI	645	37000	2Y				0	0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60612	41	7/30/2004	350000	S		36	36	79.95	9/1/2007	C	N	WHOLESAI	100	280000	9/1/2004	2	WHOLESAI	620	70000	3Y				0	0	0	0	0	0	0	0
7/1/2006	LOWELL	MA	1854	38	6/25/2004	130000	S		24	24	72.49	8/1/2006	C	Y	WHOLESAI	72.58	89940.58	9/1/2004	2	WHOLESAI	654	0	2Y	24	6/1/2006	2	1	0	0	0	0	0	0	0
8/1/2006	ORLANDO	FL	32807	36	7/27/2004	0	S		24	24	94.91	9/1/2006	C	Y	WHOLESAI	95	120650	9/1/2004	2	WHOLESAI	704	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0	0

7/1/2006	DETROIT	MI	48205	34	6/30/2004	60000	S		24	24	84.91	8/1/2006	C	Y	WHOLESAI	85	51000	9/1/2004	2	WHOLESAI	605	0	2Y	24	6/1/2006	3	0	0	0	0
8/1/2007	SAVANNAH	GA	31401	38	7/19/2004	75500	S		36	36	84.94	9/1/2007	C	N	WHOLESAI	85	64175	9/1/2004	2	WHOLESAI	594	0	3Y				0	0	0	0
8/1/2006	ATLANTA	GA	30310	43	7/19/2004	268000	S		24	24	94.95	9/1/2006	C	N	WHOLESAI	95	254600	9/1/2004	2	WHOLESAI	609	0	2Y				0	0	0	0
7/1/2007	MIAMI	FL	33193	35	6/30/2004	275000	S		36	36	79.86	8/1/2007	C	Y	WHOLESAI	100	220000	9/1/2004	2	WHOLESAI	711	55000	3Y	36	6/1/2007 STD		0	0	0	0
	MASSAPEQ	NY	11758	42	6/29/2004	0	Z				69.87		C	Y	WHOLESAI	90	299700	9/1/2004	0	WHOLESAI	585	0	FX	12	6/1/2005	6	2	0	0	0
8/1/2007	MIAMI	FL	33188	40	7/30/2004	155000	S		36	36	79.94	9/1/2007	C	Y	WHOLESAI	100	124000	9/1/2004	2	WHOLESAI	703	31000	3Y	36	7/1/2007 STD		0	0	0	0
	CHICAGO	IL	60612	41	7/30/2004	350000	S				20		C	N	WHOLESAI	100	70000	9/1/2004	0	WHOLESAI	620	280000	FX				0	0	0	0
	MIAMI	FL	33188	40	7/30/2004	155000	S				19.99		C	N	WHOLESAI	100	31000	9/1/2004	0	WHOLESAI	703	124000	FX				0	0	0	0
8/1/2006	MIAMI BEA	FL	33141	26	7/15/2004	0	S		24	24	79.96	9/1/2006	C	Y	WHOLESAI	80	100000	9/1/2004	2	WHOLESAI	536	0	2Y	24	7/1/2006 STD		0	0	0	0
7/1/2006	AKRON	OH	44302	44	6/30/2004	0	Z		24	24	74.93	8/1/2006	C	Y	WHOLESAI	75	69750	9/1/2004	2	WHOLESAI	504	0	2Y	24	6/1/2006	8	2	2	1	0
8/1/2006	BALLWIN	MO	63021	50	7/6/2004	0	Z		24	24	84.91	9/1/2006	C	Y	WHOLESAI	85	114750	9/1/2004	2	WHOLESAI	616	0	2Y	36	7/1/2007 SB		0	0	0	0
8/1/2006	SAINT PETI	FL	33713	35	7/14/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	166250	9/1/2004	2	WHOLESAI	622	0	2Y	24	7/1/2006 STD		0	0	0	0
	SANTA FE	TX	77510	31	7/19/2004	0	Z				77.86		C	N	WHOLESAI	77.95	76000	9/1/2004	0	WHOLESAI	622	0	FX				0	0	0	0
7/1/2006	SPRING HI	TN	37174	49	6/29/2004	0	S		24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	204250	9/1/2004	2	WHOLESAI	638	0	2Y	36	6/1/2007 STD		0	0	0	0
	DENVER	CO	80223	45	7/8/2004	0	Z				79.93		C	Y	WHOLESAI	100	156000	9/1/2004	0	WHOLESAI	609	39000	FX	36	7/1/2007 STD		0	0	0	0
	HOMESTEA	FL	33030	44	7/20/2004	0	Z				74.96		C	Y	WHOLESAI	75	102000	9/1/2004	0	WHOLESAI	555	0	FX	36	7/1/2007 STD		3	0	0	0
8/1/2006	MORTON G	IL	60053	45	7/20/2004	308000	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	100	246400	9/1/2004	2	WHOLESAI	656	61600	2Y				0	0	0	0
7/1/2006	PENNSAUK	NJ	8110	49	6/24/2004	94779	Z		24	24	84.88	8/1/2006	C	N	WHOLESAI	84.99	80501.7	9/1/2004	2	WHOLESAI	558	0	2Y				0	0	0	0
8/1/2006	DOVER	NY	12594	32	7/30/2004	0	S		24	24	89.93	9/1/2006	J	N	WHOLESAI	90	337500	9/1/2004	2	WHOLESAI	605	0	2Y				0	0	0	0
	HUNTSVILL	AL	35811	49	6/29/2004	145000	Z				89.89		C	Y	WHOLESAI	90	130422.55	9/1/2004	0	WHOLESAI	555	0	FX				0	0	0	0
	CENTEREA	NY	11720	50	6/29/2004	0	S				89.88		J	N	WHOLESAI	90	436198.08	9/1/2004	0	WHOLESAI	603	0	FX	36	6/1/2007 STD		0	0	0	0
7/1/2006	WEST BLO	MI	48323	45	6/30/2004	420000	S		24	24	79.88	8/1/2006	J	Y	WHOLESAI	100	335699.19	9/1/2004	2	WHOLESAI	661	84000	2Y	24	6/1/2006	3	0	0	0	0
	SAINT AUG	FL	32086	44	7/23/2004	162000	Z				89.92		C	Y	WHOLESAI	90	145800	9/1/2004	0	WHOLESAI	726	0	FX	36	7/1/2007 STD		0	0	0	0
7/1/2007	PLEASANT	WI	53158	30	6/30/2004	0	L		36	36	79.88	8/1/2007	C	N	WHOLESAI	80	177469.5	9/1/2004	2	WHOLESAI	614	0	3Y				0	0	0	0
8/1/2006	SOUTH BEI	IN	46614	30	7/27/2004	0	S		24	24	89.96	9/1/2006	C	Y	WHOLESAI	90	91440	9/1/2004	2	WHOLESAI	579	0	2Y	24	7/1/2006 STD		3	0	0	0
8/1/2006	MIAMI	FL	33173	47	7/29/2004	284000	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	255600	9/1/2004	2	WHOLESAI	650	0	2Y	24	7/1/2006 STD		0	0	0	0
7/1/2007	WILLIAMST	NJ	8094	43	6/30/2004	184500	S		36	36	89.85	8/1/2007	C	N	WHOLESAI	89.97	165885.18	9/1/2004	2	WHOLESAI	594	0	3Y				0	0	0	0
8/1/2006	BAXTER	TN	38544	38	7/22/2004	0	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	80000	9/1/2004	2	WHOLESAI	609	0	2Y	36	7/1/2007 STD		0	0	0	0
	TONEY	AL	35773	38	7/31/2004	0	Z				89.92		C	Y	WHOLESAI	90	77400	9/1/2004	0	WHOLESAI	627	0	FX	36	7/1/2007 STD		0	0	0	0
8/1/2006	CHICAGO	IL	60640	44	7/12/2004	230000	S		24	24	79.94	9/1/2006	C	N	WHOLESAI	100	184000	9/1/2004	2	WHOLESAI	695	46000	2Y				0	0	0	0
8/1/2006	MEMPHIS	TN	38111	27	7/12/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	66600	9/1/2004	2	WHOLESAI	606	0	2Y	24	7/1/2006 STD		0	0	0	0
7/1/2006	LAUDERDA	FL	33319	29	6/30/2004	87500	S		24	24	89.91	8/1/2006	C	Y	WHOLESAI	90	78710.43	9/1/2004	2	WHOLESAI	550	0	2Y	36	6/1/2007 STD		0	0	0	0
8/1/2006	BOCA RATI	FL	33428	47	7/7/2004	0	Z		24	24	87.12	9/1/2006	C	Y	WHOLESAI	87.19	211000	9/1/2004	2	WHOLESAI	560	0	2Y	36	7/1/2007 STD		0	0	0	0
	LEXINGTOI	MD	20653	40	7/13/2004	0	S				89.58		C	N	WHOLESAI	89.64	175280	9/1/2004	0	WHOLESAI	598	0	FX				2	0	0	0
8/1/2007	EDGEWATI	NJ	7020	47	7/22/2004	455000	S		36	36	88.95	9/1/2007	J	N	WHOLESAI	89.01	405000	9/1/2004	2	WHOLESAI	599	0	3Y				0	0	0	0
8/1/2006	SAUGUS	MA	1906	42	7/9/2004	317000	S		24	24	89.85	9/1/2006	C	Y	WHOLESAI	89.91	285000	9/1/2004	2	WHOLESAI	592	0	2Y	24	7/1/2006	2	0	0	0	0
7/1/2006	GRAND RA	MI	49505	41	6/30/2004	0	S		24	24	89.93	8/1/2006	C	Y	WHOLESAI	90	97160.53	9/1/2004	2	WHOLESAI	569	0	2Y	24	6/1/2006	3	2	0	0	0
8/1/2006	PLEASANT	UT	84062	31	7/15/2004	130000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	104000	9/1/2004	2	WHOLESAI	670	26000	2Y	24	7/1/2006 STD		0	0	0	0
8/1/2006	LOWELL	MA	1851	43	7/8/2004	215000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	172000	9/1/2004	2	WHOLESAI	645	43000	2Y	24	7/1/2006	2	0	0	0	0
	OKLAHOM	OK	73104	47	7/23/2004	0	Z				71.37		C	Y	WHOLESAI	71.43	175000	9/1/2004	0	WHOLESAI	598	0	FX	24	7/1/2006 STD		0	0	0	0
	NATIONAL	CA	91950	45	7/29/2004	368500	S				19.99		C	N	WHOLESAI	100	73700	9/1/2004	0	WHOLESAI	622	294800	FX				0	0	0	0
7/1/2006	NASHUA	NH	5060	43	6/24/2004	369000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	294938.27	9/1/2004	2	WHOLESAI	650	73800	2Y	36	6/1/2007 STD		0	0	0	0
	IRVING	TX	75061	28	7/19/2004	0	Z				78.69		C	N	WHOLESAI	78.92	70000	9/1/2004	0	WHOLESAI	605	0	FX				0	0	0	0
8/1/2006	WESTLAND	MI	48186	23	7/27/2004	134500	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	121050	9/1/2004	2	WHOLESAI	658	0	2Y	12	7/1/2005	3	0	0	0	0
7/1/2006	OGDEN	UT	84401	41	6/30/2004	91000	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	81900	9/1/2004	2	WHOLESAI	680	0	2Y	24	6/1/2006 STD		0	0	0	0
	RIVERSIDE	CA	92505	53	7/31/2004	0	Z				84.94		C	Y	WHOLESAI	89.84	201500	9/1/2004	0	WHOLESAI	591	15000	FX	36	7/1/2007 STD		1	0	0	0
	JACKSONV	FL	32246	42	7/9/2004	162000	L				79.95		C	Y	WHOLESAI	100	129600	9/1/2004	0	WHOLESAI	644	32400	FX	36	7/1/2007 STD		0	0	0	0
	WILMINGTO	NC	28405	47	7/14/2004	0	L				94.93		C	N	WHOLESAI	85	137750	9/1/2004	0	WHOLESAI	653	0	FX				0	0	0	0
7/1/2007	SILVER SPI	MD	20906	44	6/30/2004	305000	S		36	36	79.85	8/1/2007	C	N	WHOLESAI	100	243766.24	9/1/2004	2	WHOLESAI	715	61000	3Y				0	0	0	0
8/1/2006	MIAMI	FL	33179	40	7/6/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	138600	9/1/2004	2	WHOLESAI	593	0	2Y	36	7/1/2007 STD		2	0	0	0
8/1/2007	PATERSON	NJ	7514	42	7/31/2004	320000	S		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	288000	9/1/2004	2	WHOLESAI	685	0	3Y				0	0	0	0
8/1/2006	MIRAMAR	FL	33027	47	7/7/2004	0	Z		24	24	89.94	9/1/2006	J	Y	WHOLESAI	90	373500	9/1/2004	2	WHOLESAI	568	0	2Y	12	7/1/2005 STD		0	0	0	0
8/1/2006	DETROIT	MI	48228	50	7/13/2004	0	Z		24	24	83.27	8/1/2006	C	Y	WHOLESAI	83.33	80000	9/1/2004	2	WHOLESAI	629	0	2Y	24	7/1/2006	3	0	0	0	0
	FONTANA	CA	92336	46	6/30/2004	0	Z				66.19		C	Y	WHOLESAI	66.3	180844.16	9/1/2004	0	WHOLESAI	613	0	FX	36	6/1/2007 STD		1	0	0	0
7/1/2006	KINGMAN	AZ	86401	26	6/30/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAI	75	65584.83	9/1/2004	2	WHOLESAI	544	0	2Y	24	6/1/2006 STD		1	0	0	0
8/1/2007	COPIAGUE	NY	11726	25	7/7/2004	0	S		36	36	94.92	9/1/2007	C	N	WHOLESAI	95	327750	9/1/2004	2	WHOLESAI	716	0	3Y				1	0	0	0
	HOUSTON	TX	77090	2	7/30/2004	0	Z				76.74		C	Y	WHOLESAI	76.82	116000	9/1/2004	0	WHOLESAI	700	0	FX	36	7/1/2007 STD		0	0	0	0
8/1/2006	PORT SAIN	FL	34983	17	7/2/2004	152500	L		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	137250	9/1/2004	2	WHOLESAI	660	0	2Y	36	7/1/2007 STD		0	0	0	0
7/1/2006	ALEXANDR	MN	56308	30	6/30/2004	85000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	76442.65	9/1/2004	2	WHOLESAI	683	0	2Y	36	6/1/2007	13	0	0	0	0
	DALLAS	TX	75227	23	6/28/2004	100000	L				89.87		C	Y	WHOLESAI	90	90000	9/1/2004	0	WHOLESAI	633	0	FX	36	6/1/2007 STD		0	0	0	0
8/1/2007	BOLINGBR	IL	60440	48	7/9/2004	188500	S		36	36	94.95	9/1/2007	C	N	WHOLESAI	95	177175	9/1/2004	2	WHOLESAI	600	0	3Y				0	0	0	0
	NEWARK	NJ	7112	38	6/28/2004	334000	S				79.91		C	N	WHOLESAI	80	267043.06	9/1/2004	0	WHOLESAI	668	0	FX				1	0	0	0
8/1/2006	EDEN PRAI	MN	55347	48	7/23/2004	0	S		24	24	94.94	9/1/2006	J	Y	WHOLESAI	95	361000	9/1/2004	2	WHOLESAI	632	0	2Y	36	7/1/2007	13	0	0	0	0
7/1/2006	SAN BERN	CA	92407	50	6/28/2004	0	S		24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	214884.84	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006 STD		2	0	0	0
7/1/2006	ORLANDO	FL	32839	45	6/30/2004	90000	S		24	24	79.9	8/1/2006	C	Y	WHOLESAI	95	72000	9/1/2004	2	WHOLESAI	556	13500	2Y	24	6/1/2006 STD		0	0	0	0
7/1/2006	LANSING	MI	48906	35	6/30/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	63704.09	9/1/2004	2	WHOLESAI	580	0	2Y	36	6/1/2007	3	2	0	0	0
8/1/2006	MIAMI	FL	33177	45	7/2/2004	160000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	128000	9/1/2004	2	WHOLESAI	847	32000	2Y	24	7/1/2006 STD		0	0	0	0
7/1/2008	JANESVILL	WI	53546	44	6/29/2004	0	S		24	24	94.87	8/1/2008	C	N	WHOLESAI	95	113919.54	9/1/2004	2	WHOLESAI	630	0	2Y				0	0	0	0
7/1/2006	WHITE LAK	MI	48383	42	6/30/2004	0	L		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	270000	9/1/2004	2	WHOLESAI	623	0	2Y	36	6/1/2007	3	0	0	0	0
7/1/2006	CERES	CA	95307	44	6/29/2004	0	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	193388.67	9/1/2004	2	WHOLESAI	566	0	2Y	36	6/1/2007 STD		3	0	0	0
8/1/2007	VINTON	IA	52349	35	7/30/2004	0	S		36	36	94.94	9/1/2007	C	N	WHOLESAI	95	66500	9/1/2004	2	WHOLESAI	624	0	3Y				2	0	0	0
7/1/2006	GLADWIN	MI	48812	26	6/30/2004	60795	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	54688.03	9/1/2004	2	WHOLESAI	607	0	2Y	36	6/1/2007	3	0	0	0	0
8/1/2006	WILDOMAR	CA	92595	29	7/13/2004	280000	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	224000	9/1/2004	2	WHOLESAI	697	0	2Y	24	7/1/2006 STD		0	0	0	0
	MONROE	GA	30655	31	6/29/2004	0	Z				79.91		C	N	WHOLESAI	80	67961.07	9/1/2004	0	WHOLESAI	577	0	FX				0	0	0	0
	BOISE	ID	83704	47	6/30/2004	0	S				89.87		C	Y	WHOLESAI	90	170879.3	9/1/2004	0	WHOLESAI	635	0	FX	36	6/1/2007 STD		0	0	0	0
8/1/2007	CHICAGO	IL	60639	28	7/7/2004	272000	S		36	36	94.94	9/1/2007	C	N	WHOLESAI	95	258400	9/1/2004	2	WHOLESAI	668	0	3Y				0	0	0	0
	ARLINGTOI	TX	76008	18	7/27/2004	0	S				64.98		C	N	WHOLESAI	65	141700	9/1/2004	0	WHOLESAI	529	0	FX				0	0	0	1

8/1/2006	CLIO	MI	48420	49	7/14/2004	0	S		24	24	94.17	9/1/2006	C	Y	WHOLESAL	94.23	147000	9/1/2004	2	WHOLESAL	601	0	2Y	24	7/1/2006	3	0	0	0	0	0	0	0	0	0	0
7/1/2005	PEORIA	AZ	85382	35	6/29/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	246389.75	9/1/2004	2	WHOLESAL	709	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
	AVONDALE	AZ	85323	48	7/12/2004	0	Z				74.94		C	Y	WHOLESAL	75	138750	9/1/2004	0	WHOLESAL	563	0	FX	36	7/1/2007	STD		1	0	0	0	0	0	0	0	0
8/1/2007	ST LOUIS F	MN	55416	50	7/2/2004	0	S		36	36	69.8	9/1/2007	C	Y	WHOLESAL	78.05	283000	9/1/2004	2	WHOLESAL	650	25000	3Y	36	7/1/2007		13	0	0	0	0	0	0	0	0	0
7/1/2007	ALBUQUER	NM	87105	32	6/25/2004	83000	S		36	36	99.89	8/1/2007	C	N	WHOLESAL	100	82955.6	9/1/2004	2	WHOLESAL	695	0	3Y					0	0	0	0	0	0	0	0	0
8/1/2008	LAUREL	MD	20723	39	7/22/2004	0	Z		24	24	84.42	9/1/2006	C	N	WHOLESAL	84.48	171500	9/1/2004	2	WHOLESAL	543	0	2Y					0	0	0	0	0	0	0	0	0
8/1/2008	WAIANAE	HI	96792	32	7/1/2004	0	Z		24	24	89.92	9/1/2008	C	Y	WHOLESAL	90	207000	9/1/2004	2	WHOLESAL	609	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0	0	0	0
7/1/2008	LATHROP	CA	95330	40	6/29/2004	0	S		24	24	89.83	8/1/2008	J	Y	WHOLESAL	90	350000	9/1/2004	2	WHOLESAL	607	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0
	CHANDLER	AZ	85249	49	7/8/2004	0	S				79.88		C	Y	WHOLESAL	80	264000	9/1/2004	0	WHOLESAL	670	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
7/1/2007	MIAMI	FL	33132	45	6/28/2004	335000	S		36	36	79.88	8/1/2007	C	Y	WHOLESAL	80	287792.99	9/1/2004	2	WHOLESAL	818	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0
8/1/2006	HIALEAH	FL	33012	48	7/7/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	108000	9/1/2004	2	WHOLESAL	554	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
8/1/2006	SOUTH ELG	IL	60177	25	7/29/2004	117000	Z		24	24	89.93	9/1/2006	C	N	WHOLESAL	90	105300	9/1/2004	2	WHOLESAL	688	0	2Y					0	0	0	0	0	0	0	0	0
7/1/2008	OROVILLE	CA	95966	48	7/8/2004	0	Z		24	24	79.88	8/1/2008	C	Y	WHOLESAL	80	125890.44	9/1/2004	2	WHOLESAL	578	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0	0	0	0
	HIALEAH	FL	33015	49	7/22/2004	0	Z				79.95		C	Y	WHOLESAL	80	160000	9/1/2004	0	WHOLESAL	571	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90032	29	6/30/2004	0	S		24	24	72.16	8/1/2006	C	Y	WHOLESAL	72.31	188000	9/1/2004	2	WHOLESAL	676	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
8/1/2006	NORTH LAS	NV	89031	45	7/9/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	252000	9/1/2004	2	WHOLESAL	581	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2008	NAPLES	FL	34112	48	6/29/2004	182000	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	154803.34	9/1/2004	2	WHOLESAL	534	18200	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	DURHAM	NC	27704	20	6/30/2004	0	Z		24	24	84.78	8/1/2006	C	N	WHOLESAL	84.9	106051.59	9/1/2004	2	WHOLESAL	559	0	2Y					0	0	0	0	0	0	0	0	0
7/1/2006	APACHE JU	AZ	85220	49	7/8/2004	0	Z		24	24	89.18	8/1/2006	C	Y	WHOLESAL	89.31	116915.74	9/1/2004	2	WHOLESAL	580	0	2Y	24	7/1/2006	STD		2	0	0	0	0	0	0	0	0
8/1/2008	BANNING	CA	92220	44	7/7/2004	0	L		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	136000	9/1/2004	2	WHOLESAL	578	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	BROCKTON	MA	2301	31	6/23/2004	219900	S		24	24	94.88	8/1/2006	C	Y	WHOLESAL	95	208770.82	9/1/2004	2	WHOLESAL	654	0	2Y	24	6/1/2006		2	0	0	0	0	0	0	0	0	0
	CLOVIS	CA	93611	48	6/30/2004	0	Z				71.29		J	Y	WHOLESAL	71.43	500000	9/1/2004	0	WHOLESAL	599	0	FX	36	6/1/2007	STD		2	0	0	0	0	0	0	0	0
7/1/2007	DANIA	FL	33004	9	6/24/2004	191900	S		36	36	74.9	8/1/2007	C	N	WHOLESAL	75	143925	9/1/2004	2	WHOLESAL	820	0	3Y					1	0	0	0	0	0	0	0	0
	LOS ANGEI	CA	90016	45	7/8/2004	0	Z				89.92		C	Y	WHOLESAL	90	202500	9/1/2004	0	WHOLESAL	605	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
7/1/2006	NEW HAVE	CT	6513	41	6/28/2004	187500	Z		24	24	84.45	8/1/2006	C	Y	WHOLESAL	84.59	158472.53	9/1/2004	2	WHOLESAL	658	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2007	COARSEGO	CA	93614	33	6/30/2004	0	S		36	36	81.68	8/1/2007	C	Y	WHOLESAL	81.82	180000	9/1/2004	2	WHOLESAL	613	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0
	ALBANY	NY	12206	48	6/25/2004	94600	S				94.9		C	Y	WHOLESAL	95	89825.08	9/1/2004	0	WHOLESAL	836	0	FX	12	8/1/2005		8	0	0	0	0	0	0	0	0	0
	AUSTIN	TX	78749	50	7/8/2004	0	S				73.51		C	N	WHOLESAL	73.57	103000	9/1/2004	0	WHOLESAL	693	0	FX					0	0	0	0	0	0	0	0	0
7/1/2007	RANCHO C	CA	91730	48	6/30/2004	0	S		36	36	92.84	8/1/2007	J	Y	WHOLESAL	92.98	476624.18	9/1/2004	2	WHOLESAL	635	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0
8/1/2006	NORTH HO	CA	91605	44	7/20/2004	280000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	224000	9/1/2004	2	WHOLESAL	705	56000	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	MONCKS C	SC	29461	24	6/30/2004	0	Z		24	24	79.89	8/1/2006	C	N	WHOLESAL	80	85600	9/1/2004	2	WHOLESAL	553	0	2Y					2	0	0	0	0	0	0	0	0
7/1/2007	HAMPTON	GA	30228	34	6/30/2004	0	Z		36	36	74.91	8/1/2007	C	N	WHOLESAL	75	94500	9/1/2004	2	WHOLESAL	554	0	3Y					2	2	0	0	0	0	0	0	0
	BURBANK	IL	60459	41	7/8/2004	0	S				77.29		C	N	WHOLESAL	77.35	140000	9/1/2004	0	WHOLESAL	564	0	FX					0	0	0	0	0	0	0	0	0
8/1/2006	HELENA	AL	35080	40	7/19/2004	142600	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	135470	9/1/2004	2	WHOLESAL	681	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
	WARWICK	RI	2886	44	7/29/2004	0	Z				89.92		C	Y	WHOLESAL	90	189450	9/1/2004	0	WHOLESAL	621	0	FX	12	7/1/2005	10A		1	0	0	0	0	0	0	0	0
7/1/2006	LANCASTE	CA	93536	31	6/29/2004	0	S		24	24	84.84	8/1/2006	C	Y	WHOLESAL	95	147250	9/1/2004	2	WHOLESAL	675	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2007	INDIANAPO	IN	46256	40	6/30/2004	169000	Z		36	36	79.89	8/1/2007	C	Y	WHOLESAL	80	135200	9/1/2004	2	WHOLESAL	673	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0	0	0	0
	EWA BEAC	HI	96706	37	7/26/2004	0	Z				83.25		C	Y	WHOLESAL	83.33	250000	9/1/2004	0	WHOLESAL	836	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
7/1/2006	CHICAGO	IL	60620	34	6/30/2004	138000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	124200	9/1/2004	2	WHOLESAL	668	0	2Y					0	0	0	0	0	0	0	0	0
	CLEVELAN	OH	44102	40	6/30/2004	78540	S				94.87		C	N	WHOLESAL	95	71560.74	9/1/2004	0	WHOLESAL	727	0	FX					0	0	0	0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60636	35	7/8/2004	0	Z		24	24	84.93	9/1/2006	C	N	WHOLESAL	85	125800	9/1/2004	2	WHOLESAL	570	0	2Y					0	0	0	0	0	0	0	0	0
7/1/2006	NORTH LAS	NV	89086	50	6/30/2004	268185	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	89.99	241170.88	9/1/2004	2	WHOLESAL	629	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
	HENDERSC	NC	28792	38	7/13/2004	0	L				84.14		C	N	WHOLESAL	84.21	80000	9/1/2004	0	WHOLESAL	748	0	FX					0	0	0	0	0	0	0	0	0
7/1/2006	ORONOCO	MN	55960	33	6/30/2004	231500	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	185057.5	9/1/2004	2	WHOLESAL	581	0	2Y	24	6/1/2006		13	0	0	0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60651	35	7/30/2004	300000	Z		36	36	84.95	9/1/2007	C	N	WHOLESAL	85	243100	9/1/2004	2	WHOLESAL	569	0	3Y					0	0	0	0	0	0	0	0	0
7/1/2006	KELLER	TX	76248	42	6/30/2004	120000	L		24	24	99.88	8/1/2006	C	Y	WHOLESAL	100	119925	9/1/2004	2	WHOLESAL	628	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
8/1/2006	POMPANO	FL	33062	42	7/12/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	182400	9/1/2004	2	WHOLESAL	550	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
8/1/2007	MILWAUKE	WI	53215	41	7/22/2004	136990	S		36	36	79.94	9/1/2007	C	N	WHOLESAL	100	106992	9/1/2004	2	WHOLESAL	633	27398	3Y					0	0	0	0	0	0	0	0	0
7/1/2006	KALAMAZO	MI	49001	26	6/30/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	116911.41	9/1/2004	2	WHOLESAL	642	0	2Y	24	6/1/2006		3	0	0	0	0	0	0	0	0	0
	SURPRISE	AZ	85374	31	7/30/2004	0	Z				84.83		C	Y	WHOLESAL	84.91	139250	9/1/2004	0	WHOLESAL	644	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
8/1/2008	GRANT	MI	49327	12	7/28/2004	0	L		24	24	74.96	9/1/2008	C	Y	WHOLESAL	75	82500	9/1/2004	2	WHOLESAL	508	0	2Y	36	7/1/2007		3	3	1	1	0	0	0	0	0	0
8/1/2006	SAINT LOU	MO	63115	49	7/29/2004	73000	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	95	82050	9/1/2004	2	WHOLESAL	521	7300	2Y	24	7/1/2006	SB		0	0	0	0	0	0	0	0	0
7/1/2007	RALEIGH	NC	27616	32	6/30/2004	120400	S		36	36	79.89	8/1/2007	C	N	WHOLESAL	100	96252.7	9/1/2004	2	WHOLESAL	651	24080	3Y					0	0	0	0	0	0	0	0	0
	SACRAMEN	CA	95831	30	7/30/2004	0	Z				64.55		C	Y	WHOLESAL	62.96	316600	9/1/2004	0	WHOLESAL	653	90000	FX	36	7/1/2007	STD		1	0	0	0	0	0	0	0	0
7/1/2007	LOS ANGEI	CA	91342	41	7/8/2004	0	S		36	36	89.53	8/1/2007	J	Y	WHOLESAL	89.69	373661.89	9/1/2004	2	WHOLESAL	651	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
7/1/2006	TUSCALOO	AL	35405	18	6/30/2004	220000	Z		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	186846.71	9/1/2004	2	WHOLESAL	563	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	TUCSON	AZ	85712	49	6/29/2004	167000	S		24	24	89.91	8/1/2006	C	N	WHOLESAL	90	150226.84	9/1/2004	2	WHOLESAL	696	0	2Y					0	0	0	0	0	0	0	0	0
	TUCSON	AZ	85746	15	7/19/2004	115655	L				89.91		C	Y	WHOLESAL	90	104089	9/1/2004	0	WHOLESAL	675	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
	PHILADELF	PA	19153	49	7/12/2004	0	Z				79.85		C	Y	WHOLESAL	80	88000	9/1/2004	0	WHOLESAL	573	0	FX	36	7/1/2007		9	0	0	0	0	0	0	0	0	0
7/1/2006	MORENO V	CA	92557	44	6/30/2004	0	S		24	24	87.98	8/1/2006	C	Y	WHOLESAL	88.13	211500	9/1/2004	2	WHOLESAL	635	0	2Y	24	6/1/2006	STD		3	0	0	0	0	0	0	0	0
8/1/2006	NAPLES	FL	34120	50	7/30/2004	183161	S		24	24	89.78	9/1/2006	C	Y	WHOLESAL	89.81	164500	9/1/2004	2	WHOLESAL	590	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	PHOENIX	AZ	85028	41	6/30/2004	0	Z		24	24	84.84	8/1/2006	C	Y	WHOLESAL	85	219097.96	9/1/2004	2	WHOLESAL	607	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	DAYTON	OH	45424	22	6/25/2004	110000	S		24	24	89.68	8/1/2006	C	Y	WHOLESAL	90	98936.87	9/1/2004	2	WHOLESAL	728	0	2Y	36	6/1/2007		8	0	0	0	0	0	0	0	0	0
	ANN ARBO	MI	48103	37	6/29/2004	350000	S				79.91		C	Y	WHOLESAL	80	280000	9/1/2004	0	WHOLESAL	772	0	FX	36	6/1/2007		3	0	0	0	0	0	0	0	0	0
7/1/2007	CHICAGO	IL	60629	49	6/30/2004	0	S		36	36	88.36	8/1/2007	C	N	WHOLESAL	88.48	157388.56	9/1/2004	2	WHOLESAL	621	0	3Y					0	0	0	0	0	0	0	0	0
8/1/2007	GARDENDA	AL	35071	35	7/15/2004	120000	S		36	36	94.95	9/1/2007	C	Y	WHOLESAL	95	114000	9/1/2004	2	WHOLESAL	609	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
	HAVERHILL	MA	1832	46	7/21/2004	0	Z				79.93		C	Y	WHOLESAL	80	224800	9/1/2004	0	WHOLESAL	578	0	FX	36	7/1/2007		2	0	0	0	0	0	0	0	0	0
8/1/2008	MICHIGAN	IN	46360	28	7/19/2004	0	S		24	24	89.94	9/1/2008	C	Y	WHOLESAL	90	93240	9/1/2004	2	WHOLESAL	632	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	LA PINE	OR	97739	45	6/29/2004	0	Z		24	24	74.91	8/1/2006	C	Y	WHOLESAL	75	76079.35	9/1/2004	2	WHOLESAL	548	0	2Y	24	6/1/2006	STD		3	0	0	0	0	0	0	0	0
7/1/2006	KISSIMMEE	FL	34741	19	6/30/2004	130000	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	110500	9/1/2004	2	WHOLESAL	602	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0	0	0	0
7/1/2006	ROCHESTE	NY	14609	49	6/29/2004	61000	S		24	24	89.87	8/1/2006	C	N	WHOLESAL	90	54860.06	9/1/2004	2	WHOLESAL	751	0	2Y					0	0	0	0	0	0	0	0	0
7/1/2006	ECORSE	MI	48229	14	6/30/2004	0	S		24	24	84.86	8/1/2006	C	Y	WHOLESAL	85	63697.22	9/1/2004	2	WHOLESAL	662	0	2Y	36	6/1/2007		3	0	0	0	0	0	0	0	0	0
7/1/2006	PEABODY	MA	1960	40	6/29/2004	0	S		24	24	86	8/1/2006	C	Y	WHOLESAL	86.15	279751.75	9/1/2004	2	WHOLESAL	560	0	2Y	36	6/1/2007		2	0	0	0	0	0	0	0	0	0
8/1/2007	TOLLESON	AZ	85353	24	7/12/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	105300	9/1/2004	2	WHOLESAL	613	0	3Y	36	7/1/2007	STD		1	0	0	0	0	0	0	0	0
8/1/2006	HUNTSVILL	AL	35810	32	7/30/2004	85000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	594	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0
7/1/2006	SAINT LOU	MO	63130	45	6/30/2004	225500	S		24	24	79.86	8/1/2006	C	N	WHOLESAL	100	179838.85	9/1/2004	2	WHOLESAL	700	45000	2Y					0	0	0	0	0	0	0	0	0
	MIRMAR	FL	33023	47	7/27/2004	0	Z				72.82		C	Y	WHOLESAL	80.59	126800	9/1/2004	0	WHOLESAL	588	13419	FX	36	7/1/2007	STD		0	0	0	0	0	0	0	0	0

	EAST ELMI NY	11369	48	7/15/2004	490000 S			89.93		J	Y	WHOLESAI	90	441000	9/1/2004	0 WHOLESAI	743	0 FX	12	7/1/2005	6	0	0	0	0	0								
	NEWTON MA	2459	55	7/30/2004	0 S			69.8		J	Y	WHOLESAI	69.85	475000	9/1/2004	0 WHOLESAI	875	0 FX	12	7/1/2005	2	3	0	0	0	0								
8/1/2006	EVANSVILL IN	47710	36	7/30/2004	0 Z	24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	75650	9/1/2004	2 WHOLESAI	537	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
7/1/2007	NEBO NC	28761	47	6/30/2004	0 S	36	36	94.88	8/1/2007	C	N	WHOLESAI	95	82596.75	9/1/2004	2 WHOLESAI	653	0 3Y				1	0	0	0	0							
	EDWARDS KS	66111	38	6/30/2004	0 Z			89.88		C	N	WHOLESAI	90	181800	9/1/2004	0 WHOLESAI	583	0 FX				0	0	0	0	0							
	CORAM NY	11727	44	6/30/2004	319300 Z			19.98		C	N	WHOLESAI	100	63829.56	9/1/2004	0 WHOLESAI	682	255440 FX				0	0	0	0	0							
8/1/2006	LANSING MI	48912	29	7/7/2004	0 S	24	24	79.42	9/1/2006	C	Y	WHOLESAI	79.49	62000	9/1/2004	2 WHOLESAI	631	0 2Y	36	7/1/2007	3	0	0	0	0	0							
7/1/2006	PHILADELF PA	19114	27	6/30/2004	0 Z	24	24	74.92	8/1/2006	C	Y	WHOLESAI	75	101250	9/1/2004	2 WHOLESAI	545	0 2Y	24	6/1/2006	9	3	4	1	0	0							
7/1/2006	CHELSEA MA	2150	38	6/29/2004	255000 S	24	24	79.82	8/1/2006	C	Y	WHOLESAI	100	203732.39	9/1/2004	2 WHOLESAI	651	51000 2Y	24	6/1/2006	2	0	0	0	0	0							
	EWA BEAC HI	96706	38	7/14/2004	0 Z			84.13		C	Y	WHOLESAI	84.21	240000	9/1/2004	0 WHOLESAI	721	0 FX	36	7/1/2007	STD	1	0	0	0	0							
8/1/2006	LONG BEAI CA	90810	39	7/31/2004	129500 S	24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	116550	9/1/2004	2 WHOLESAI	748	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
7/1/2006	PUEBLO CO	81005	31	6/29/2004	93000 Z	24	24	84.84	8/1/2006	C	Y	WHOLESAI	85	78974.18	9/1/2004	2 WHOLESAI	532	0 2Y	24	6/1/2006	STD	0	0	0	0	0							
7/1/2006	SANTA ANA CA	92703	43	6/30/2004	0 Z	24	24	84.94	8/1/2006	C	Y	WHOLESAI	85	181350	9/1/2004	2 WHOLESAI	601	0 2Y	24	6/1/2006	STD	0	0	0	0	0							
8/1/2006	WESTMINS SC	29693	49	7/23/2004	78000 Z	24	24	84.94	9/1/2006	C	N	WHOLESAI	95	66300	9/1/2004	2 WHOLESAI	824	7800 2Y				0	0	0	0	1							
7/1/2006	JONESBOF GA	30238	44	6/30/2004	115000 S	24	24	79.88	8/1/2006	C	N	WHOLESAI	100	92000	9/1/2004	2 WHOLESAI	827	23000 2Y				0	0	0	0	0							
7/1/2006	CHICAGO IL	60629	44	6/23/2004	229900 S	24	24	86.87	8/1/2006	C	N	WHOLESAI	86.99	199853.04	9/1/2004	2 WHOLESAI	849	0 2Y				0	0	0	0	0							
8/1/2006	ELGIN IL	60123	38	7/14/2004	159800 S	24	24	94.95	9/1/2006	C	N	WHOLESAI	95	151810	9/1/2004	2 WHOLESAI	854	0 2Y				0	0	0	0	0							
8/1/2006	CHICAGO H IL	60411	29	7/26/2004	90000 S	24	24	89.94	9/1/2006	C	N	WHOLESAI	95	80910	9/1/2004	2 WHOLESAI	685	4495 2Y				0	0	0	0	0							
7/1/2006	RIO RANCH NM	87124	32	6/29/2004	0 Z	24	24	89.86	8/1/2006	C	N	WHOLESAI	90	316800	9/1/2004	2 WHOLESAI	574	0 2Y				0	0	0	0	0							
7/1/2006	MIRAMAR FL	33025	22	6/30/2004	146825 S	24	24	94.89	8/1/2006	C	Y	WHOLESAI	95	139483	9/1/2004	2 WHOLESAI	872	0 2Y	24	6/1/2006	STD	0	0	0	0	0							
7/1/2006	DETROIT MI	48221	50	6/30/2004	0 S	24	24	74.95	8/1/2006	C	Y	WHOLESAI	75	89967.2	9/1/2004	2 WHOLESAI	525	0 2Y	24	6/1/2006	3	2	2	1	0	0							
8/1/2006	NORTH HO CA	91606	37	7/27/2004	0 S	24	24	79.93	9/1/2006	J	Y	WHOLESAI	80	385600	9/1/2004	2 WHOLESAI	639	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
7/1/2006	MILWAUKE WI	53218	31	6/30/2004	0 Z	24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	58565	9/1/2004	2 WHOLESAI	594	0 2Y	24	6/1/2006	11	0	0	0	0	0							
8/1/2006	EDMONDS WA	98020	20	7/8/2004	250000 Z	24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	225000	9/1/2004	2 WHOLESAI	669	0 2Y	12	7/1/2005	STD	0	0	0	0	0							
8/1/2006	BASTROP TX	78602	41	7/29/2004	156000 S	24	24	89.92	9/1/2006	C	Y	WHOLESAI	95	139500	9/1/2004	2 WHOLESAI	651	7750 2Y	24	7/1/2006	STD	0	0	0	0	0							
8/1/2006	WARREN MI	48089	47	7/8/2004	68000 Z	24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	81000	9/1/2004	2 WHOLESAI	604	0 2Y	36	7/1/2007	3	0	0	0	0	0							
	NEWPORT NC	28570	46	7/30/2004	0 Z			81.85		C	N	WHOLESAI	82	69700	9/1/2004	0 WHOLESAI	680	0 FX				0	0	0	0	0							
8/1/2006	OGDEN UT	84404	33	7/12/2004	0 Z	24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	90000	9/1/2004	2 WHOLESAI	563	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
8/1/2006	INDEPENDI MO	64050	46	7/12/2004	0 Z	24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	82800	9/1/2004	2 WHOLESAI	567	0 2Y	24	7/1/2006	5B	0	0	0	0	0							
8/1/2006	AURORA IL	60506	43	7/6/2004	0 S	24	24	89.93	9/1/2006	C	N	WHOLESAI	90	144900	9/1/2004	2 WHOLESAI	685	0 2Y				0	0	0	0	0							
8/1/2006	LAS VEGAS NV	89123	24	7/30/2004	237390 S	24	24	79.93	9/1/2006	C	N	WHOLESAI	100	189912	9/1/2004	2 WHOLESAI	682	47478 2Y				0	0	0	0	0							
	EAST CLEV OH	44112	22	7/2/2004	0 S			94.87		C	N	WHOLESAI	95	83600	9/1/2004	0 WHOLESAI	643	0 FX				0	0	0	0	0							
7/1/2006	CLARKSVIL TN	37042	49	6/30/2004	0 S	24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	76000	9/1/2004	2 WHOLESAI	629	0 2Y	24	6/1/2006	STD	0	0	0	0	0							
8/1/2006	OCEOLA TC MI	48843	27	7/14/2004	0 Z	24	24	88.18	9/1/2006	C	Y	WHOLESAI	88.24	225000	9/1/2004	2 WHOLESAI	553	0 2Y	24	7/1/2006	3	0	0	0	0	0							
8/1/2006	NEW BEDF MA	2746	40	7/15/2004	195000 S	24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	156000	9/1/2004	2 WHOLESAI	843	39000 2Y	36	7/1/2007	2	0	0	0	0	0							
	LANCASTE CA	93534	46	3/17/2004	160000 S			79.66		C	Y	WHOLESAI	100	127677.12	9/1/2004	0 WHOLESAI	870	32000 FX	36	3/1/2007	STD	0	0	0	0	0							
8/1/2006	TAYLOR MI	48180	47	7/16/2004	70000 Z	24	24	89.22	9/1/2006	C	N	WHOLESAI	89.29	62500	9/1/2004	2 WHOLESAI	696	0 2Y				2	0	0	0	0							
	LANCASTE CA	93534	46	3/17/2004	160000 S			19.89		C	Y	WHOLESAI	100	31893.12	9/1/2004	0 WHOLESAI	670	128000 FX	36	3/1/2007	STD	0	0	0	0	0							
	LAS VEGAS NV	89123	24	7/30/2004	237390 S			19.99		C	N	WHOLESAI	100	47478	9/1/2004	0 WHOLESAI	682	189912 FX				0	0	0	0	0							
8/1/2007	MORTON C IL	60053	42	7/30/2004	369000 S	36	36	89.93	9/1/2007	C	N	WHOLESAI	90	332100	9/1/2004	2 WHOLESAI	660	0 3Y				0	0	0	0	0							
7/1/2006	NORTH LAS NV	89031	28	6/30/2004	148500 S	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	133411	9/1/2004	2 WHOLESAI	656	0 2Y	24	6/1/2006	STD	0	0	0	0	0							
7/1/2006	BRAXTON MS	39044	28	6/30/2004	0 L	24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	69638.2	9/1/2004	2 WHOLESAI	628	0 2Y	24	6/1/2006	4	0	0	0	0	0							
7/1/2006	SOUTH BEI IN	46619	45	6/29/2004	60000 Z	24	24	84.92	8/1/2006	C	Y	WHOLESAI	85	51000	9/1/2004	2 WHOLESAI	575	0 2Y	24	6/1/2006	STD	4	0	0	0	0							
8/1/2007	CHICAGO IL	60636	41	7/28/2004	0 S	36	36	94.94	9/1/2007	C	N	WHOLESAI	95	112100	9/1/2004	2 WHOLESAI	661	0 3Y				0	0	0	0	0							
8/1/2006	LOS ANGEI CA	91306	44	7/12/2004	0 S	24	24	89.91	9/1/2006	J	Y	WHOLESAI	90	360000	9/1/2004	2 WHOLESAI	838	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
8/1/2006	MINNEAPO MN	55407	38	7/12/2004	0 S	24	24	89.23	9/1/2006	C	Y	WHOLESAI	89.3	223250	9/1/2004	2 WHOLESAI	659	0 2Y	24	7/1/2006	13	0	0	0	0	0							
7/1/2006	NORTH LAS NV	89031	24	6/29/2004	254000 S	24	24	89.88	8/1/2006	C	N	WHOLESAI	90	228600	9/1/2004	2 WHOLESAI	682	0 2Y				0	0	0	0	0							
7/1/2006	SAINT LOU MO	63133	31	6/29/2004	70000 S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	63000	9/1/2004	2 WHOLESAI	794	0 2Y	24	6/1/2006	5B	0	0	0	0	0							
7/1/2007	HOUSTON TX	77044	37	6/29/2004	120000 S	36	36	84.87	8/1/2007	C	Y	WHOLESAI	95	101920.43	9/1/2004	2 WHOLESAI	681	12000 3Y	36	6/1/2007	STD	0	0	0	0	0							
7/1/2006	SAN JOSE CA	95122	44	7/23/2004	465000 S	24	24	79.83	8/1/2006	J	Y	WHOLESAI	100	372000	9/1/2004	2 WHOLESAI	698	93000 2Y	24	7/1/2006	STD	0	0	0	0	0							
7/1/2007	CHINO VAL AZ	86323	36	6/30/2004	79000 Z	36	36	84.88	8/1/2007	C	Y	WHOLESAI	85	67093.3	9/1/2004	2 WHOLESAI	710	0 3Y	36	6/1/2007	STD	0	0	0	0	0							
	OWENSBO KY	42303	23	7/15/2004	0 L			94.93		C	Y	WHOLESAI	95	231800	9/1/2004	0 WHOLESAI	628	0 FX	36	7/1/2007	STD	0	0	0	0	0							
8/1/2006	CALUMET C IL	60409	41	7/7/2004	0 Z	24	24	89.95	9/1/2006	C	N	WHOLESAI	90	133200	9/1/2004	2 WHOLESAI	581	0 2Y				2	1	0	0	0							
7/1/2008	PHILADELF PA	19148	41	6/30/2004	0 Z	24	24	84.89	8/1/2006	C	Y	WHOLESAI	85	54400	9/1/2004	2 WHOLESAI	534	0 2Y	24	6/1/2006	9	2	0	0	0	0							
	CHICAGO IL	60651	28	6/30/2004	0 S			84.9		C	N	WHOLESAI	65	162370.69	9/1/2004	0 WHOLESAI	573	0 FX				0	0	0	0	0							
8/1/2006	SLIDELL LA	70458	43	7/12/2004	0 Z	24	24	89.91	9/1/2006	C	Y	WHOLESAI	90	192600	9/1/2004	2 WHOLESAI	609	0 2Y	24	7/1/2006	4	0	0	0	0	0							
8/1/2006	LAS VEGAS NV	89134	42	7/28/2004	0 Z	24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	229500	9/1/2004	2 WHOLESAI	652	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
7/1/2006	UNION CITY CA	94587	50	6/30/2004	0 S	24	24	89.83	8/1/2006	J	Y	WHOLESAI	90	507953.32	9/1/2004	2 WHOLESAI	590	0 2Y	36	6/1/2007	STD	0	0	0	0	0							
7/1/2008	GEORGETC KY	40324	34	6/30/2004	132500 S	24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	105906.02	9/1/2004	2 WHOLESAI	653	26500 2Y	24	6/1/2006	STD	0	0	0	0	0							
7/1/2008	JONESBOF GA	30238	45	7/1/2004	114999 S	24	24	79.68	8/1/2006	C	N	WHOLESAI	100	91693.47	9/1/2004	2 WHOLESAI	760	22999 2Y				0	0	0	0	0							
8/1/2008	DENHAM S LA	70726	47	7/14/2004	0 S	24	24	89.78	9/1/2006	C	Y	WHOLESAI	89.81	238000	9/1/2004	2 WHOLESAI	572	0 2Y	24	7/1/2006	4	0	0	0	0	0							
7/1/2008	MICHIGAN IN	46360	22	8/29/2004	69000 S	24	24	88.86	8/1/2006	C	Y	WHOLESAI	91.88	61357.96	9/1/2004	2 WHOLESAI	655	2000 2Y	36	6/1/2007	STD	2	0	0	0	0							
7/1/2006	SOUTH HO IL	60473	46	6/30/2004	0 S	24	24	85.14	8/1/2006	C	N	WHOLESAI	85.28	153380.25	9/1/2004	2 WHOLESAI	633	0 2Y				0	0	0	0	0							
8/1/2006	MORROW GA	30260	42	7/29/2004	0 S	24	24	78.46	9/1/2006	C	N	FLOW	78.6	180000	9/1/2004	2 CORRESP(	632	0 2Y				0	0	0	0	0							
	SAN JOSE CA	95122	44	7/23/2004	465000 S			19.98		C	N	WHOLESAI	100	93000	9/1/2004	0 WHOLESAI	698	372000 FX				0	0	0	0	0							
	WAIPAHU HI	96797	31	7/16/2004	0 Z			79.92		C	Y	WHOLESAI	80	200000	9/1/2004	0 WHOLESAI	651	0 FX	36	7/1/2007	STD	0	0	0	0	0							
8/1/2008	SOUTH EL(IL	60177	54	7/13/2004	0 Z	24	24	74.96	9/1/2006	J	N	WHOLESAI	75	446250	9/1/2004	2 WHOLESAI	524	0 2Y				3	2	0	0	0							
7/1/2007	INDIANAPC IN	46205	43	6/30/2004	76000 S	36	36	89.88	8/1/2007	C	Y	WHOLESAI	90	68400	9/1/2004	2 WHOLESAI	686	0 3Y	36	6/1/2007	STD	0	0	0	0	0							
8/1/2006	CLEVELAN WI	53015	39	7/29/2004	0 Z	24	24	84.94	9/1/2006	C	N	FLOW	85	142800	9/1/2004	2 CORRESP(	551	0 2Y				1	0	0	0	0							
	WIMAUMA FL	33598	43	7/13/2004	0 Z			94.95		C	Y	WHOLESAI	95	142500	9/1/2004	0 WHOLESAI	586	0 FX	36	7/1/2007	STD	0	0	0	0	0							
8/1/2006	CHANDLEF AZ	85225	33	7/30/2004	80000 S	24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	76000	9/1/2004	2 WHOLESAI	672	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
8/1/2006	LOUISVILLI KY	40218	28	7/19/2004	0 Z	24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	68850	9/1/2004	2 WHOLESAI	584	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
8/1/2006	PHOENIX AZ	85019	34	7/22/2004	155000 S	24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	124000	9/1/2004	2 WHOLESAI	622	31000 2Y	36	7/1/2007	STD	0	0	0	0	0							
8/1/2006	DANA POIN CA	92629	38	7/12/2004	0 Z	24	24	83.24	9/1/2006	J	Y	WHOLESAI	83.33	650000	9/1/2004	2 WHOLESAI	653	0 2Y	24	7/1/2006	STD	0	0	0	0	0							
7/1/2008	INDIANAPC IN	46205	33	8/30/2004	85000 Z	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	76500	9/1/2004	2 WHOLESAI	771	0 2Y	24	6/1/2006	STD	0	0	0	0	0							
7/1/2006	NORTH FO FL	33917	37	6/30/2004	168400 S	24	24	79.85	8/1/2006	C	Y	WHOLESAI	100	134593.39	9/1/2004	2 WHOLESAI	645	33680 2Y	24	6/1/2006	STD	0	0	0	0	0							
7/1/2007	CHICAGO IL	60632	29	6/25/2004	0 S	36	36	87.2	8/1/2007	C	N	WHOLESAI	87.31	117000	9/1/2004	2 WHOLESAI	713	0 3Y				0	0	0	0	0							

7/1/2008	RANCHO C	CA	91730	44	6/29/2004	0	S		24	24	89.83	8/1/2008	C	Y	WHOLESAL	90	330894.72	9/1/2004	2	WHOLESAL	669	0	2Y		24	6/1/2008	STD		0	0	0	0	0
8/1/2008	WONDER L	IL	60097	32	7/29/2004	0	Z		24	24	84.52	9/1/2008	C	N	WHOLESAL	84.57	159000	9/1/2004	2	WHOLESAL	556	0	2Y						0	0	0	0	0
7/1/2008	TUCSON	AZ	85712	35	7/1/2004	0	S		24	24	89.92	8/1/2008	C	Y	WHOLESAL	90	148500	9/1/2004	2	WHOLESAL	568	0	2Y		24	7/1/2006	STD		1	0	0	0	0
7/1/2008	LONG BEA	CA	90802	46	6/30/2004	0	S		24	24	84.88	8/1/2008	C	Y	WHOLESAL	65	233777.97	9/1/2004	2	WHOLESAL	608	0	2Y		24	6/1/2008	STD		1	0	0	0	0
	PITTSBURG	PA	15210	27	6/30/2004	0	Z				79.92		C	Y	WHOLESAL	80	83957.8	9/1/2004	0	WHOLESAL	507	0	FX		36	6/1/2007		9	0	0	0	0	0
8/1/2008	PICO RIVE	CA	90660	5	7/28/2004	0	S		24	24	53.93	9/1/2008	C	Y	WHOLESAL	53.96	150000	9/1/2004	2	WHOLESAL	547	0	2Y		24	7/1/2008	STD		3	1	0	0	0
7/1/2008	ENCINITAS	CA	92024	39	6/30/2004	309000	S		24	24	94.83	8/1/2006	C	Y	WHOLESAL	95	293287.19	9/1/2004	2	WHOLESAL	753	0	2Y		24	6/1/2008	STD		0	0	0	0	0
7/1/2007	CHICAGO	IL	60634	46	6/28/2004	365000	Z		36	36	94.85	8/1/2007	J	N	WHOLESAL	95	346488.15	9/1/2004	2	WHOLESAL	580	0	3Y						0	0	0	0	0
8/1/2008	PINE VALL	CA	91962	50	7/12/2004	0	Z		24	24	84.02	9/1/2006	J	Y	WHOLESAL	84.1	420500	9/1/2004	2	WHOLESAL	602	0	2Y		36	7/1/2007	STD		2	0	0	0	0
8/1/2007	MARKHAM	IL	60428	17	7/31/2004	0	S		36	36	78.27	9/1/2007	C	N	WHOLESAL	78.31	65000	9/1/2004	2	WHOLESAL	553	0	3Y						0	0	0	0	0
7/1/2007	SOUTH BE	IN	46613	20	6/29/2004	69000	Z		36	36	84.88	8/1/2007	C	Y	WHOLESAL	85	58597.75	9/1/2004	2	WHOLESAL	695	0	3Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2007	LINCOLN	NE	68522	43	6/28/2004	127500	S		36	36	79.84	8/1/2007	C	Y	WHOLESAL	100	101899.42	9/1/2004	2	WHOLESAL	638	25500	3Y		36	6/1/2007	STD		0	0	0	0	0
	HONOLULU	HI	96818	22	7/13/2004	0	Z				79.43		C	Y	WHOLESAL	80	112000	9/1/2004	0	WHOLESAL	606	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2008	HOLLYWOO	FL	33020	37	7/14/2004	310000	Z		36	36	89.93	9/1/2006	C	Y	WHOLESAL	90	270000	9/1/2004	2	WHOLESAL	637	0	2Y		36	7/1/2007	STD		0	0	0	0	0
	COSTA ME	CA	92627	44	7/14/2004	552500	Z				89.92		J	Y	WHOLESAL	90	497250	9/1/2004	0	WHOLESAL	699	0	FX		36	7/1/2007	STD		0	0	0	0	0
7/1/2008	LONG BEA	CA	90815	41	6/28/2004	600000	S		24	24	79.87	8/1/2006	J	Y	WHOLESAL	80	480000	9/1/2004	2	WHOLESAL	539	0	2Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2008	LA MESA	CA	91942	47	7/6/2004	0	Z		24	24	84.84	8/1/2008	J	Y	WHOLESAL	85	357000	9/1/2004	2	WHOLESAL	592	0	2Y		24	7/1/2008	STD		0	0	0	0	0
7/1/2008	TUCSON	AZ	85730	43	6/28/2004	123000	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	107931.13	9/1/2004	2	WHOLESAL	616	0	2Y		24	6/1/2006	STD		1	0	0	0	0
7/1/2008	MURRIETA	CA	92562	43	6/30/2004	0	S		24	24	89.87	8/1/2008	J	Y	WHOLESAL	90	400500	9/1/2004	2	WHOLESAL	565	0	2Y		24	6/1/2008	STD		0	0	0	0	0
7/1/2008	MAPLE VAL	WA	98038	44	6/30/2004	325000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAL	100	260000	9/1/2004	2	WHOLESAL	662	65000	2Y		24	6/1/2006	STD		0	0	0	0	0
	WINTERS	CA	95694	42	6/30/2004	0	Z				94.85		J	Y	WHOLESAL	95	403428.72	9/1/2004	0	WHOLESAL	606	0	FX		36	6/1/2007	STD		0	0	0	0	0
7/1/2008	BEAVERTO	OR	97007	36	6/30/2004	0	S		24	24	89.86	8/1/2008	C	Y	WHOLESAL	90	243000	9/1/2004	2	WHOLESAL	646	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2008	HAYWARD	CA	94544	50	6/30/2004	0	S		24	24	94.83	8/1/2008	J	Y	WHOLESAL	95	389161.35	9/1/2004	2	WHOLESAL	639	0	2Y		36	6/1/2007	STD		0	0	0	0	0
	MONROVIA	CA	91016	25	6/30/2004	0	Z				68.47		C	Y	WHOLESAL	68.6	295000	9/1/2004	0	WHOLESAL	615	0	FX		36	8/1/2007	STD		0	0	0	0	0
8/1/2008	SUMMERFI	FL	34491	37	7/13/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	72250	9/1/2004	2	WHOLESAL	636	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	KISSIMMEE	FL	34759	39	7/2/2004	96998	S				79.87		C	Y	WHOLESAL	79.91	77500	9/1/2004	0	WHOLESAL	639	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2007	NORWALK	CT	6854	32	7/26/2004	330000	S		36	36	89.95	9/1/2007	C	Y	WHOLESAL	90	297000	9/1/2004	2	WHOLESAL	662	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2007	RICHTON P	IL	60471	44	7/9/2004	175000	Z		36	36	89.95	9/1/2007	C	N	WHOLESAL	95	157500	9/1/2004	2	WHOLESAL	595	8750	3Y						0	0	0	0	0
	FORT PIER	FL	34982	50	7/20/2004	0	S				74.95		C	Y	WHOLESAL	75	103500	9/1/2004	0	WHOLESAL	573	0	FX		36	7/1/2007	STD		0	0	0	0	0
7/1/2008	MIAMI	FL	33186	43	6/29/2004	186000	S		24	24	79.86	8/1/2008	C	Y	WHOLESAL	80	148800	9/1/2004	2	WHOLESAL	583	0	2Y		24	6/1/2008	STD		0	0	0	0	0
8/1/2008	SUNRISE	FL	33351	47	7/27/2004	77900	S		24	24	89.8	9/1/2008	C	N	WHOLESAL	89.86	70000	9/1/2004	2	WHOLESAL	669	0	2Y						0	0	0	0	0
7/1/2006	BALTIMORI	MD	21224	32	6/30/2004	0	Z		24	24	79.86	8/1/2006	C	N	WHOLESAL	80	71133.13	9/1/2004	2	WHOLESAL	602	0	2Y						0	0	0	0	0
	LUSBY	MD	20657	41	7/30/2004	0	Z				89.69		C	N	WHOLESAL	89.77	158000	9/1/2004	0	WHOLESAL	604	0	FX						0	0	0	0	0
7/1/2008	RUSKIN	FL	33570	43	7/9/2004	0	S		24	24	89.92	8/1/2006	C	Y	WHOLESAL	90	124144.47	9/1/2004	2	WHOLESAL	559	0	2Y		36	7/1/2007	STD		1	0	0	0	0
	HARTSVILL	SC	29550	38	7/31/2004	0	Z				78.89		C	N	WHOLESAL	78.95	75000	9/1/2004	0	WHOLESAL	577	0	FX						0	0	0	0	0
7/1/2006	BRIGHTON	CO	80603	46	6/30/2004	107500	Z		24	24	79.85	8/1/2006	C	Y	WHOLESAL	100	86000	9/1/2004	2	WHOLESAL	706	21500	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MORRISTO	TN	37814	46	6/29/2004	106000	S		24	24	84.68	8/1/2008	C	Y	WHOLESAL	85	90023.93	9/1/2004	2	WHOLESAL	829	0	2Y		36	6/1/2007	STD		0	0	0	0	0
8/1/2007	MYRTLE BI	SC	29588	36	7/12/2004	111500	Z		36	36	84.92	9/1/2007	C	N	WHOLESAL	85	94775	9/1/2004	2	WHOLESAL	687	0	3Y						0	0	0	0	0
7/1/2006	DETROIT	MI	48235	40	6/28/2004	63000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	56700	9/1/2004	2	WHOLESAL	673	0	2Y		24	6/1/2006		3	0	0	0	0	0
7/1/2007	VALRICO	FL	33594	39	7/13/2004	149500	S		36	36	89.84	8/1/2007	C	Y	WHOLESAL	89.97	134402.65	9/1/2004	2	WHOLESAL	678	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LEBANON	TN	37090	34	7/29/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	94400	9/1/2004	2	WHOLESAL	586	0	2Y		24	7/1/2006	STD		1	0	0	0	0
8/1/2006	COMMERC	CO	80022	48	7/7/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	194750	9/1/2004	2	WHOLESAL	624	0	2Y		24	7/1/2006	STD		0	0	0	0	0
7/1/2006	DALLAS	TX	75253	21	6/30/2004	0	Z		24	24	82.8	8/1/2008	C	Y	WHOLESAL	82.93	68000	9/1/2004	2	WHOLESAL	567	0	2Y		24	6/1/2006	STD		3	1	0	0	0
8/1/2006	RANDALLS	MD	21133	48	7/7/2004	0	Z		24	24	89.92	9/1/2006	C	N	WHOLESAL	90	185400	9/1/2004	2	WHOLESAL	569	0	2Y						3	0	0	0	0
7/1/2008	PAWTUCKI	RI	2860	40	6/30/2004	215000	Z		24	24	84.06	8/1/2006	C	Y	WHOLESAL	84.19	180862.96	9/1/2004	2	WHOLESAL	550	0	2Y		12	8/1/2005	10B		0	0	0	0	0
7/1/2008	MIAMI	FL	33196	33	6/28/2004	118000	Z		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	106125.79	9/1/2004	2	WHOLESAL	600	0	2Y		24	6/1/2006	STD		0	0	0	0	0
7/1/2006	HOUSTON	TX	77049	27	6/29/2004	0	S		24	24	94.83	8/1/2006	C	Y	WHOLESAL	95	197500	9/1/2004	2	WHOLESAL	623	0	2Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2007	JACKSONV	FL	32210	37	6/29/2004	0	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	87237.76	9/1/2004	2	WHOLESAL	660	0	3Y		36	6/1/2007	STD		0	0	0	0	0
	DES MOINE	IA	50316	30	7/30/2004	0	S				79.22		C	N	WHOLESAL	79.28	88000	9/1/2004	0	WHOLESAL	622	0	FX						0	0	0	0	0
7/1/2007	HOUSTON	TX	77086	11	6/29/2004	90000	S		36	36	89.91	8/1/2007	C	Y	WHOLESAL	95	81000	9/1/2004	2	WHOLESAL	642	4500	3Y		36	6/1/2007	STD		1	0	0	0	0
7/1/2006	WEST JOR	UT	84084	40	6/30/2004	0	S		24	24	84.91	8/1/2008	C	Y	WHOLESAL	85	87750	9/1/2004	2	WHOLESAL	625	0	2Y		24	6/1/2006	STD		1	0	0	0	0
7/1/2006	MINNEAPO	MN	55411	32	6/30/2004	0	S		24	24	93.84	8/1/2008	C	Y	WHOLESAL	93.99	266000	9/1/2004	2	WHOLESAL	628	0	2Y		36	6/1/2007		13	0	0	0	0	0
8/1/2006	MIAMI	FL	33178	41	7/21/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	229500	9/1/2004	2	WHOLESAL	570	0	2Y		24	7/1/2006	STD		1	0	0	0	0
8/1/2006	MIAMI	FL	33157	20	7/19/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	174400	9/1/2004	2	WHOLESAL	655	0	2Y		24	7/1/2006	STD		1	0	0	0	0
8/1/2006	SAINT LOU	MO	63118	47	7/2/2004	0	S		24	24	94.95	8/1/2006	C	Y	WHOLESAL	95	118750	9/1/2004	2	WHOLESAL	647	0	2Y		24	7/1/2006	5B		0	0	0	0	0
7/1/2007	JUPITER	FL	33477	41	7/1/2004	365000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAL	90	328241.18	9/1/2004	2	WHOLESAL	695	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2007	MUSKEGO	WI	53150	50	7/16/2004	191000	Z		36	36	84.93	9/1/2007	C	N	WHOLESAL	95	162350	9/1/2004	2	WHOLESAL	561	19100	3Y						0	0	0	0	0
	AVON	NY	14414	44	7/14/2004	0	L				94.94		C	Y	WHOLESAL	95	117800	9/1/2004	0	WHOLESAL	612	0	FX		12	7/1/2005		6	0	0	0	0	0
8/1/2006	DERRY	NH	3038	49	7/7/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	233750	9/1/2004	2	WHOLESAL	570	0	2Y		36	7/1/2007	STD		1	0	0	0	0
8/1/2007	MINNEAPO	MN	55405	31	7/8/2004	287000	Z		36	36	89.91	9/1/2007	C	Y	WHOLESAL	90	258300	9/1/2004	2	WHOLESAL	788	0	3Y		36	7/1/2007		13	0	0	0	0	0
7/1/2006	DALLAS	TX	75248	43	6/29/2004	0	S		24	24	89.84	8/1/2008	C	Y	WHOLESAL	90	184500	9/1/2004	2	WHOLESAL	568	0	2Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2007	MIAMI	FL	33178	43	6/28/2004	238000	S		36	36	79.88	8/1/2007	C	Y	WHOLESAL	100	190260.1	9/1/2004	2	WHOLESAL	631	47600	3Y		36	6/1/2007	STD		0	0	0	0	0
8/1/2006	MILAN	MI	48160	25	7/26/2004	0	Z		24	24	88.58	9/1/2008	C	Y	WHOLESAL	88.63	187000	9/1/2004	2	WHOLESAL	568	0	2Y		36	7/1/2007		3	3	1	0	0	0
7/1/2007	MILWAUKE	WI	53209	30	8/25/2004	0	S		36	36	89.91	8/1/2007	C	Y	WHOLESAL	90	79200	9/1/2004	2	WHOLESAL	623	0	3Y		36	6/1/2007		11	0	0	0	0	0
	KATY	TX	77449	49	7/6/2004	0	Z				79.75		C	N	WHOLESAL	80	100000	9/1/2004	0	WHOLESAL	661	0	FX						0	0	0	0	0
7/1/2006	SALT LAKE	UT	84102	41	6/30/2004	149900	S		24	24	79.89	8/1/2008	C	Y	WHOLESAL	100	119920	9/1/2004	2	WHOLESAL	635	29980	2Y		24	6/1/2006	STD		0	0	0	0	0
	DETROIT	MI	48205	48	7/2/2004	90000	S				79.96		C	Y	WHOLESAL	80	72000	9/1/2004	0	WHOLESAL	525	0	FX		36	7/1/2007		3	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90031	41	6/30/2004	0	S		24	24	63.92	8/1/2006	C	N	WHOLESAL	64	240000	9/1/2004	2	WHOLESAL	593	0	2Y						0	0	0	0	0
	SAINT CLO	FL	34772	32	6/29/2004	0	Z				79.19		C	Y	WHOLESAL	79.29	110930.64	9/1/2004	0	WHOLESAL	518	0	FX		36	8/1/2007	STD		2	0	0	0	0
8/1/2006	LEMOORE	CA	93245	42	7/9/2004	0	S		24	24	89.93	8/1/2008	C	Y	WHOLESAL	90	162000	9/1/2004	2	WHOLESAL	640	0	2Y		24	7/1/2008	STD		0	0	0	0	0
8/1/2007	MINNEAPO	MN	55411	31	7/7/2004	287000	Z		36	36	89.91	9/1/2007	C	Y	WHOLESAL	90	258300	9/1/2004	2	WHOLESAL	788	0	3Y		36	7/1/2007		13	0	0	0	0	0
7/1/2007	BURLINGT	KY	41005	28	6/30/2004	0	S		36	36	89.85	8/1/2007	C	Y	WHOLESAL	90	163800	9/1/2004	2	WHOLESAL	730	0	3Y		36	6/1/2007	STD		0	0	0	0	0
7/1/2008	HENDERSO	NV	89074	34	6/30/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	297500	9/1/2004	2	WHOLESAL	585	0	2Y		36	8/1/2007	STD		2	0	0	0	0
7/1/2008	SILVERDAL	WA	98383	31	8/29/2004	0	L		24	24	74.9	8/1/2008	C	Y	WHOLESAL	75	209659.09	9/1/2004	2	WHOLESAL	602	0	2Y		24	6/1/2006	STD		0	1	0	0	0
	ELK GROVI	CA	95624	50	7/9/2004	0	Z				68.14		J	Y	WHOLESAL	68.21	384000	9/1/2004	0	WHOLESAL	572	0	FX		36	7/1/2007	STD		1	0	0	0	0
8/1/2007	HOUSTON	TX	77075	43	7/8/2004	0	Z		36	36	81.02	9/1/2007	C	Y	WHOLESAL	81.26	109049.98	9/1/2004	2	WHOLESAL	577	0	3Y		36	7/1/2007	STD		0	1	0	0	0
7/1/2006	INDIO	CA	92201	47	6/30/2004	150000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	120000	9/1/2004	2	WHOLESAL	569	0	2Y		24	6/1/2006	STD		0	0	0	0	0

| | | |

| | | |

| | | |

8/1/2006	DULUTH	GA	30097	35	7/21/2004	302000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	94.3	271800	9/1/2004	2	WHOLESAI	579	13000	2Y					0	0	0	0	0	0
8/1/2006	OCEANSID	CA	92058	40	7/8/2004	0	S		24	24	81.01	9/1/2006	J	Y	WHOLESAI	81.1	592000	9/1/2004	2	WHOLESAI	713	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	MALDEN	MA	2148	33	7/8/2004	437000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	415150	9/1/2004	2	WHOLESAI	644	0	2Y	24	7/1/2006		2	0	0	0	0	0	0
7/1/2006	FOUNTAIN	CO	80817	3	6/29/2004	164000	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	147483.7	9/1/2004	2	WHOLESAI	726	0	2Y	12	6/1/2005	STD		0	0	0	0	0	0
8/1/2007	PHOENIX	AZ	85003	39	7/21/2004	0	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	83700	9/1/2004	2	WHOLESAI	575	0	3Y	36	7/1/2007	STD		1	0	0	0	0	0
8/1/2006	GRAND RA	MI	49505	38	7/6/2004	0	Z		24	24	87.24	9/1/2006	C	Y	WHOLESAI	87.3	82500	9/1/2004	2	WHOLESAI	601	0	2Y	36	7/1/2007		3	2	0	0	0	0	0
8/1/2006	RED BLUFF	CA	96080	38	7/26/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	173700	9/1/2004	2	WHOLESAI	592	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
7/1/2006	KISSIMMEE	FL	34741	15	6/28/2004	81000	L		24	24	84.8	8/1/2006	C	Y	WHOLESAI	84.94	68742.48	9/1/2004	2	WHOLESAI	682	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
	FONTANA	CA	92335	38	7/28/2004	0	S				88.85		C	Y	WHOLESAI	87.07	194500	9/1/2004	0	WHOLESAI	661	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
	HOUSTON	TX	77066	38	6/30/2004	144900	S				89.91		C	Y	WHOLESAI	90	139346.53	9/1/2004	0	WHOLESAI	574	0	FX	36	6/1/2007	STD		0	0	0	0	0	0
8/1/2006	GALT	CA	95632	24	7/28/2004	0	S		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	216325	9/1/2004	2	WHOLESAI	557	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
	SANTA CLA	CA	91390	48	7/12/2004	0	Z				78.92		J	Y	WHOLESAI	80	360000	9/1/2004	0	WHOLESAI	670	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	ATLANTA	GA	30310	33	7/14/2004	110000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	99000	9/1/2004	2	WHOLESAI	713	0	2Y	24	7/1/2006		15	0	0	0	0	0	0
8/1/2006	TUCSON	AZ	85706	49	7/16/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	98100	9/1/2004	2	WHOLESAI	586	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
	YAKIMA	WA	98902	29	6/30/2004	0	Z				94.82		C	Y	WHOLESAI	95	194570.49	9/1/2004	0	WHOLESAI	742	0	FX	24	6/1/2006	STD		0	0	0	0	0	0
	INGLEWOC	CA	90302	48	7/27/2004	0	S				72.3		C	Y	WHOLESAI	72.37	275000	9/1/2004	0	WHOLESAI	599	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2007	CLIFTON P	NY	12065	45	7/6/2004	0	S		36	36	84.93	9/1/2007	J	N	WHOLESAI	95	408500	9/1/2004	2	WHOLESAI	624	0	3Y					0	0	0	0	0	0
	WACISSA	FL	32361	43	7/23/2004	0	Z				74.95		C	Y	WHOLESAI	75	107250	9/1/2004	0	WHOLESAI	698	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	MIDDLETO	CT	6457	36	7/14/2004	148250	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	131625	9/1/2004	2	WHOLESAI	641	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
7/1/2007	BEND	OR	97701	36	6/30/2004	331500	S		36	36	84.84	8/1/2007	C	Y	WHOLESAI	95	314925	9/1/2004	2	WHOLESAI	708	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
7/1/2006	WINTER PA	FL	32792	19	6/29/2004	155000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	139500	9/1/2004	2	WHOLESAI	601	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60629	45	7/7/2004	0	Z		36	36	84.93	9/1/2007	C	N	WHOLESAI	85	148750	9/1/2004	2	WHOLESAI	560	0	3Y					0	0	0	0	0	0
	CHINO HILI	CA	91709	55	7/15/2004	0	Z				71.68		J	Y	WHOLESAI	71.75	358750	9/1/2004	0	WHOLESAI	647	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
	MONTROSI	MI	48457	39	7/27/2004	0	Z				77.33		C	Y	WHOLESAI	77.39	89000	9/1/2004	0	WHOLESAI	624	0	FX	36	7/1/2007		3	0	0	0	0	0	0
8/1/2006	BABSON P	FL	33827	34	7/7/2004	79000	L		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	71100	9/1/2004	2	WHOLESAI	758	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
7/1/2006	LOS ANGEI	CA	90042	35	6/30/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	559	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
8/1/2006	MARYSVILI	WA	98270	40	7/28/2004	195000	S		24	24	89.92	9/1/2006	C	Y	WHOLESAI	100	156000	9/1/2004	2	WHOLESAI	650	39000	2Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	WOONSOC	RI	2895	42	7/19/2004	164000	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	155800	9/1/2004	2	WHOLESAI	814	0	2Y	12	7/1/2005	10B		0	0	0	0	0	0
7/1/2006	LEES SUM	MO	64063	47	6/30/2004	0	Z		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	103429.05	9/1/2004	2	WHOLESAI	661	0	2Y					0	0	0	0	0	0
8/1/2007	STOCKHOL	WI	54769	26	7/27/2004	0	Z		36	36	79.92	9/1/2007	C	N	WHOLESAI	80	113600	9/1/2004	2	WHOLESAI	723	0	3Y					0	0	0	0	0	0
8/1/2006	MIAMI	FL	33196	50	7/30/2004	0	L		24	24	83.94	9/1/2006	C	Y	WHOLESAI	84	210000	9/1/2004	2	WHOLESAI	555	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
	STONE MO	GA	30083	39	7/12/2004	0	Z				79.93		C	N	WHOLESAI	100	120000	9/1/2004	0	WHOLESAI	635	30000	FX					0	0	0	0	0	0
8/1/2007	FREMONT	CA	94538	33	7/12/2004	440000	L		36	36	79.91	8/1/2007	J	Y	WHOLESAI	100	352000	9/1/2004	2	WHOLESAI	757	88000	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	WAYLAND	MA	1778	47	7/26/2004	0	S		24	24	72.82	9/1/2006	C	Y	WHOLESAI	72.86	255000	9/1/2004	2	WHOLESAI	540	0	2Y	24	7/1/2006		2	1	0	0	0	0	0
	SENECA FA	NY	13148	38	6/30/2004	0	Z				89.89		C	Y	WHOLESAI	90	55800	9/1/2004	0	WHOLESAI	671	0	FX	12	6/1/2005		6	1	0	0	0	0	0
7/1/2006	NEWARK	CA	94560	50	7/1/2004	0	Z		24	24	89.84	8/1/2006	J	Y	WHOLESAI	90	413636.51	9/1/2004	2	WHOLESAI	589	0	2Y	36	7/1/2007	STD		1	0	0	0	0	0
7/1/2006	MARYSVILI	WA	98271	40	7/8/2004	182500	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	164250	9/1/2004	2	WHOLESAI	600	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
7/1/2007	SEASIDE	CA	93955	47	6/30/2004	0	S		36	36	79.86	8/1/2007	J	Y	WHOLESAI	80	464000	9/1/2004	2	WHOLESAI	558	0	3Y	36	6/1/2007	STD		0	0	0	0	0	0
8/1/2006	LYNN	MA	1902	31	7/14/2004	160000	Z		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	144000	9/1/2004	2	WHOLESAI	633	0	2Y					0	0	0	0	0	0
8/1/2007	FENTON	MO	63026	40	7/6/2004	128750	S		36	36	84.94	9/1/2007	C	Y	WHOLESAI	95	122312	9/1/2004	2	WHOLESAI	697	0	3Y	36	7/1/2007	5B		0	0	0	0	0	0
8/1/2006	BALTIMOR	MD	21244	48	7/6/2004	0	S		24	24	74.96	9/1/2006	C	N	WHOLESAI	75	105000	9/1/2004	2	WHOLESAI	552	0	2Y					2	2	0	0	0	0
	HOUSTON	TX	77099	45	7/12/2004	0	S				71.95		C	N	WHOLESAI	72.17	83000	9/1/2004	0	WHOLESAI	786	0	FX					0	0	0	0	0	0
7/1/2006	SALT LAKE	UT	84124	37	6/30/2004	0	S		24	24	94.87	8/1/2006	J	Y	WHOLESAI	95	446500	9/1/2004	2	WHOLESAI	646	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2006	FONTANA	CA	92335	39	6/30/2004	0	S		24	24	94.8	8/1/2006	C	Y	WHOLESAI	95	203984.22	9/1/2004	2	WHOLESAI	626	0	2Y	36	6/1/2007	STD		0	0	0	0	0	0
8/1/2007	OZONE PAI	NY	11417	30	7/13/2004	0	S		36	36	68.92	9/1/2007	C	N	WHOLESAI	68.97	200000	9/1/2004	2	WHOLESAI	556	0	3Y					0	0	0	0	0	0
9/1/2007	WHITE PLA	NY	10606	24	7/7/2004	490000	S		36	36	89.93	9/1/2007	J	N	WHOLESAI	90	441000	9/1/2004	2	WHOLESAI	674	0	3Y					0	0	0	0	0	0
8/1/2006	BETHEL	CT	6801	43	7/1/2004	245000	S		24	24	84.92	9/1/2006	C	Y	WHOLESAI	85	208250	9/1/2004	2	WHOLESAI	665	0	2Y	12	7/1/2005	STD		0	0	0	0	0	0
9/1/2007	WAYNESVI	NC	28786	28	7/21/2004	0	S		36	36	69.96	9/1/2007	C	Y	WHOLESAI	70	84000	9/1/2004	2	WHOLESAI	574	0	3Y	24	7/1/2006		21	0	0	0	0	0	0
8/1/2006	MILWAUKE	WI	53221	41	7/12/2004	0	Z		24	24	89.93	9/1/2006	C	N	WHOLESAI	90	127800	9/1/2004	2	WHOLESAI	535	0	2Y					2	0	0	0	0	0
8/1/2006	ROCHESTE	NY	14613	47	7/30/2004	59900	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	53910	9/1/2004	2	WHOLESAI	698	0	2Y					0	0	0	0	0	0
8/1/2006	MIAMI	FL	33186	41	7/30/2004	0	S		24	24	73.47	9/1/2006	C	Y	WHOLESAI	73.5	147000	9/1/2004	2	WHOLESAI	583	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
	CAPE COR	FL	33990	38	7/21/2004	0	Z				49.84		C	Y	WHOLESAI	50	70000	9/1/2004	0	WHOLESAI	581	0	FX	36	7/1/2007	STD		2	0	0	0	0	0
8/1/2006	LONG BEAI	CA	90803	31	7/12/2004	0	Z		24	24	84.94	8/1/2006	J	Y	WHOLESAI	85	374000	9/1/2004	2	WHOLESAI	536	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	LONG BEAI	CA	90806	46	7/7/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	256500	9/1/2004	2	WHOLESAI	557	0	2Y	24	7/1/2006	STD		2	0	0	0	0	0
8/1/2006	PHILADELF	PA	19149	48	7/8/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	69700	9/1/2004	2	WHOLESAI	544	0	2Y	24	7/1/2006		9	1	0	0	0	0	0
	MAYWOOC	IL	60153	38	7/6/2004	0	Z				84.48		C	N	WHOLESAI	84.52	100000	9/1/2004	0	WHOLESAI	553	0	FX					0	1	0	0	0	0
9/1/2006	CUMBERLA	RI	2864	33	7/12/2004	0	S		24	24	53.94	9/1/2006	C	Y	WHOLESAI	53.97	170000	9/1/2004	2	WHOLESAI	543	0	2Y	12	7/1/2005	10B		0	0	1	0	0	0
7/1/2007	REDFORD	MI	48239	26	6/29/2004	149900	S		36	36	79.84	8/1/2007	C	Y	WHOLESAI	79.99	119793.69	9/1/2004	2	WHOLESAI	692	0	3Y	36	6/1/2007		3	0	0	0	0	0	0
8/1/2006	CHESTERF	MI	48047	46	7/18/2004	0	Z		24	24	89.35	9/1/2006	C	Y	WHOLESAI	89.42	93000	9/1/2004	2	WHOLESAI	621	0	2Y	36	7/1/2007		3	0	0	0	0	0	0
	SURPRISE	AZ	85374	29	7/16/2004	0	Z				84.13		C	Y	WHOLESAI	84.2	105250	9/1/2004	0	WHOLESAI	608	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
7/1/2007	NEW ORLE	LA	70116	7	6/30/2004	0	S		36	36	49.84	8/1/2007	C	Y	WHOLESAI	49.9	100807	9/1/2004	2	WHOLESAI	597	0	3Y	36	6/1/2007		4	0	0	0	0	0	0
8/1/2006	MARYVILLE	TN	37804	45	7/31/2004	66700	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	60030	9/1/2004	2	WHOLESAI	613	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	LAKE WOR	FL	33462	35	7/2/2004	207000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	186300	9/1/2004	2	WHOLESAI	561	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	CHELMSFC	MA	1863	42	7/14/2004	140000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	112000	9/1/2004	2	WHOLESAI	665	28000	2Y	36	7/1/2007		2	0	0	0	0	0	0
7/1/2007	KANSAS CI	KS	66104	30	7/6/2004	0	Z		36	36	89.89	8/1/2007	C	N	WHOLESAI	90	78300	9/1/2004	2	WHOLESAI	588	0	3Y					2	0	0	0	0	0
	PENNSVILL	NJ	8070	13	7/7/2004	135000	S				84.94		C	N	WHOLESAI	85	114750	9/1/2004	0	WHOLESAI	651	0	FX					0	0	0	0	0	0
8/1/2007	HYATTSVIL	MD	20785	36	7/20/2004	0	Z		36	36	84.45	9/1/2007	C	N	WHOLESAI	84.52	142000	9/1/2004	2	WHOLESAI	622	0	3Y					0	0	0	0	0	0
7/1/2007	ELKHART	IN	46516	44	6/29/2004	124300	S		36	36	79.88	8/1/2007	C	Y	WHOLESAI	100	99365.46	9/1/2004	2	WHOLESAI	668	24860	3Y	36	5/1/2007	STD		0	0	0	0	0	0
7/1/2008	ORLANDO	FL	32801	37	6/30/2004	173850	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	138945.47	9/1/2004	2	WHOLESAI	698	34770	2Y	36	6/1/2007	STD		0	0	0	0	0	0
	CHICAGO	IL	60620	36	7/6/2004	0	Z				89.92		C	N	WHOLESAI	90	130500	9/1/2004	0	WHOLESAI	656	0	FX					0	0	0	0	0	0
7/1/2006	GERMANT	MD	20874	41	7/1/2004	222000	S		24	24	79.89	8/1/2006	C	N	WHOLESAI	100	177482.03	9/1/2004	2	WHOLESAI	635	44400	2Y					0	0	0	0	0	0
	ALTADENA	CA	91001	49	7/7/2004	0	Z				79.83		J	Y	WHOLESAI	80	455523	9/1/2004	0	WHOLESAI	630	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
7/1/2007	TAMPA	FL	33605	36	7/1/2004	245000	S		36	36	89.86	8/1/2007	C	Y	WHOLESAI	90	220500	9/1/2004	2	WHOLESAI	663	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	CORAL SPI	FL	33065	44	7/13/2004	280000	S		24	24	74.96	9/1/2006	C	Y	WHOLESAI	75	210000	9/1/2004	2	WHOLESAI	602	0	2Y	24	7/1/2006	STD		0	3	0	0	0	0
7/1/2006	RUSSELL S	KY	42642	48	6/30/2004	70000	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	59500	9/1/2004	2	WHOLESAI	643	0	2Y	24	6/1/2006	STD		0	0	0	0	0	0
7/1/2007	JONESBOF	GA	30238	47	6/30/2004	127000	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAI	90	114300	9/1/2004	2	WHOLESAI	676	0	3Y	24	6/1/2008		15	0	0	0	0	0	0
	CALLAHAN	FL	32011	48	7/30/2004	0	Z				84.95		C	Y	WHOLESAI	85	85000	9/1/2004	0	WHOLESAI	643	0	FX	36	7/1/2007	STD		0	0	0	0	0	0

8/1/2006	TOMBALL	TX	77375	34	7/8/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	97200	9/1/2004	2	WHOLESAI	573	0	2Y	36	7/1/2007	STD		2	0	0	0	0
7/1/2007	BELTSVILL	MD	20705	47	6/30/2004	465000	S		36	36	88.85	8/1/2007	J	N	WHOLESAI	90	418156.95	9/1/2004	2	WHOLESAI	678	0	3Y					0	0	0	0	0
	PORTERVII	CA	93257	32	6/30/2004	0	S				94.87		C	Y	WHOLESAI	95	147150.99	9/1/2004	0	WHOLESAI	642	0	FX	36	6/1/2007	STD		0	0	0	0	0
8/1/2007	GUILDERL	NY	12084	12	7/30/2004	85000	S		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	76500	9/1/2004	2	WHOLESAI	653	0	3Y					0	0	0	0	0
8/1/2006	CANYON C	CA	91387	45	7/16/2004	355000	S		24	24	78.92	9/1/2006	C	Y	WHOLESAI	100	284000	9/1/2004	2	WHOLESAI	695	/1000	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PHOENIX	AZ	85016	46	7/30/2004	0	S		24	24	88.83	9/1/2006	C	Y	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	568	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	WICHITA	KS	67217	49	7/19/2004	0	Z				84.29		C	N	WHOLESAI	64.35	74000	9/1/2004	0	WHOLESAI	699	0	FX					0	0	0	0	0
7/1/2006	LINCOLN	NE	68506	30	6/30/2004	133200	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	106477.69	9/1/2004	2	WHOLESAI	620	26640	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	MOBILE	AL	36619	49	7/23/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	172000	9/1/2004	2	WHOLESAI	531	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MASTIC	NY	11950	37	7/7/2004	0	Z		24	24	74.92	9/1/2006	C	N	WHOLESAI	75	157500	9/1/2004	2	WHOLESAI	590	0	2Y					0	0	0	0	0
8/1/2006	JACKSONV	FL	32208	31	7/15/2004	0	S		24	24	84.96	9/1/2006	C	Y	WHOLESAI	85	74375	9/1/2004	2	WHOLESAI	553	0	2Y	24	7/1/2006	STD		2	0	0	0	0
8/1/2007	CHICAGO F	IL	60415	39	7/15/2004	132000	S		36	36	79.94	9/1/2007	C	N	WHOLESAI	100	105600	9/1/2004	2	WHOLESAI	671	26400	3Y					0	0	0	0	0
8/1/2007	MIDDLETO	NJ	7748	41	7/7/2004	240000	S		36	36	84.95	9/1/2007	C	N	WHOLESAI	85	204000	9/1/2004	2	WHOLESAI	558	0	3Y					0	0	0	0	0
8/1/2006	PLEASANT	CA	94566	32	7/15/2004	0	S		24	24	84.24	9/1/2006	J	Y	WHOLESAI	84.32	527000	9/1/2004	2	WHOLESAI	622	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	LEBANON	PA	17046	43	7/14/2004	0	Z				94.93		C	Y	WHOLESAI	95	110200	9/1/2004	0	WHOLESAI	642	0	FX	36	7/1/2007		9	0	0	0	0	0
8/1/2006	CAPE COR	FL	33990	45	7/16/2004	174997	S		24	24	84.92	9/1/2006	C	Y	WHOLESAI	94.97	166200	9/1/2004	2	WHOLESAI	625	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	KISSIMMEE	FL	34743	46	7/21/2004	0	Z				94.94		C	Y	WHOLESAI	95	189050	9/1/2004	0	WHOLESAI	600	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2007	DETROIT	MI	48224	0	6/30/2004	110000	S		36	36	88.89	8/1/2007	C	Y	WHOLESAI	90	87248.72	9/1/2004	2	WHOLESAI	684	0	3Y	36	6/1/2007		3	0	0	0	0	0
8/1/2006	SURPRISE	AZ	85387	42	7/30/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	80250	9/1/2004	2	WHOLESAI	655	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	KENT	WA	98032	3	7/21/2004	180000	L		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	162000	9/1/2004	2	WHOLESAI	590	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	ATLANTA	GA	30310	29	6/28/2004	280000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	252000	9/1/2004	2	WHOLESAI	631	0	2Y	24	6/1/2006		15	0	0	0	0	0
8/1/2007	LEXINGTOI	SC	29072	46	7/21/2004	0	Z		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	227610	9/1/2004	2	WHOLESAI	637	0	3Y					1	0	0	0	0
8/1/2006	NORTH LAI	FL	33068	36	7/29/2004	234000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	187200	9/1/2004	2	WHOLESAI	709	46800	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48213	41	7/30/2004	56000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	50400	9/1/2004	2	WHOLESAI	618	0	2Y	24	7/1/2006		3	0	0	0	0	0
8/1/2006	AGOURA H	CA	91301	34	7/29/2004	0	S		24	24	79.93	9/1/2006	J	Y	WHOLESAI	80	480000	9/1/2004	2	WHOLESAI	583	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	PHILADELF	PA	19125	38	7/30/2004	67000	S				89.95		C	Y	WHOLESAI	90	60300	9/1/2004	0	WHOLESAI	727	0	FX	36	7/1/2007		9	0	0	0	0	0
	GLENDALE	IL	60139	45	7/30/2004	224999	S				19.81		C	N	WHOLESAI	99.78	44580	9/1/2004	0	WHOLESAI	648	179920	FX					0	0	0	0	0
	COCOA	FL	32927	33	7/20/2004	0	Z				79.94		C	Y	WHOLESAI	80	109600	9/1/2004	0	WHOLESAI	551	0	FX	36	7/1/2007	STD		1	0	0	0	0
7/1/2006	COVENTRY	CT	6238	46	6/30/2004	0	S		24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	127423.55	9/1/2004	2	WHOLESAI	582	0	2Y	24	6/1/2006	STD		2	1	0	0	0
7/1/2006	FORT MYEI	FL	33905	30	6/30/2004	71900	S		24	24	88.78	8/1/2006	C	Y	WHOLESAI	88.87	63868.17	9/1/2004	2	WHOLESAI	615	0	2Y	36	6/1/2007	STD		0	0	0	0	0
8/1/2006	SUNRISE	FL	33351	33	7/7/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	139500	9/1/2004	2	WHOLESAI	563	0	2Y	36	7/1/2007	STD		3	0	0	0	0
	MODESTO	CA	95356	38	7/21/2004	0	S				78.89		C	Y	WHOLESAI	78.96	181600	9/1/2004	0	WHOLESAI	657	0	FX	36	7/1/2007	STD		0	0	0	0	0
	TUCSON	AZ	85742	22	7/20/2004	0	Z				62.15		C	Y	WHOLESAI	62.19	88000	9/1/2004	0	WHOLESAI	592	0	FX	36	7/1/2007	STD		0	0	0	0	0
	YPSILANTI	MI	48198	46	6/30/2004	0	Z				84.84		C	N	WHOLESAI	84.36	109600	9/1/2004	0	WHOLESAI	511	0	FX					0	0	0	0	0
7/1/2006	PARAMOUI	CA	90723	46	7/9/2004	376000	S		24	24	94.83	8/1/2006	C	Y	WHOLESAI	95	357200	9/1/2004	2	WHOLESAI	643	0	2Y	24	7/1/2006	STD		1	0	0	0	0
7/1/2006	ESCONDID	CA	92027	47	6/30/2004	0	S		24	24	94.87	8/1/2006	J	N	WHOLESAI	95	438750	9/1/2004	2	WHOLESAI	715	0	2Y					0	0	0	0	0
8/1/2006	WEATHERI	PA	19255	42	7/14/2004	91000	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	77350	9/1/2004	2	WHOLESAI	526	0	2Y	24	7/1/2006		9	0	0	0	0	0
8/1/2007	ELGIN	IL	60120	47	7/28/2004	189800	S		36	36	94.93	9/1/2007	C	N	WHOLESAI	94.99	180300	9/1/2004	2	WHOLESAI	680	0	3Y					0	0	0	0	0
8/1/2006	MINNEAPO	MN	55406	49	7/6/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	163200	9/1/2004	2	WHOLESAI	564	0	2Y	36	7/1/2007		13	1	0	0	0	0
8/1/2007	RACINE	WI	53402	28	7/2/2004	0	Z		36	36	86.78	9/1/2007	C	N	WHOLESAI	86.84	132000	9/1/2004	2	WHOLESAI	706	0	3Y					2	0	0	0	0
8/1/2006	MILWAUKE	WI	53210	54	7/27/2004	0	Z		24	24	74.96	9/1/2006	C	N	WHOLESAI	75	74250	9/1/2004	2	WHOLESAI	525	0	2Y					0	0	1	0	0
	SEALY	TX	77474	24	7/9/2004	135000	S				80.23		C	Y	WHOLESAI	80.3	108400	9/1/2004	0	WHOLESAI	699	0	FX	36	7/1/2007	STD		0	0	0	0	0
	SEBRING	FL	33872	26	7/21/2004	0	Z				84.49		C	Y	WHOLESAI	84.55	93000	9/1/2004	0	WHOLESAI	611	0	FX	36	7/1/2007	STD		0	0	0	0	0
6/1/2007	DALLAS	GA	30157	28	7/23/2004	95000	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	555	0	3Y					0	0	0	0	0
	FRESNO	CA	93710	46	6/30/2004	0	Z				94.74		C	Y	WHOLESAI	94.89	222815.39	9/1/2004	0	WHOLESAI	698	0	FX	36	6/1/2007	STD		0	0	0	0	0
7/1/2006	GRANDVIE	MO	64030	47	7/31/2004	0	Z		24	24	84.55	9/1/2006	C	Y	WHOLESAI	84.62	110060	9/1/2004	2	WHOLESAI	608	0	2Y	24	7/1/2006	SB		0	1	0	0	0
8/1/2006	CHARLOTT	NC	28214	38	7/31/2004	0	Z		24	24	83.8	9/1/2006	C	N	WHOLESAI	83.95	68000	9/1/2004	2	WHOLESAI	608	0	2Y					2	0	0	0	0
7/1/2006	TAMPA	FL	33647	46	6/30/2004	235693	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	230125.62	9/1/2004	2	WHOLESAI	632	0	2Y	24	6/1/2006	STD		0	0	0	0	0
7/1/2006	MIAMI	FL	33194	46	6/28/2004	199000	Z		24	24	84.85	8/1/2006	C	Y	WHOLESAI	84.99	168994.37	9/1/2004	2	WHOLESAI	650	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	SUNNYVAL	CA	94086	34	7/19/2004	0	S		24	24	62.45	9/1/2006	C	Y	WHOLESAI	62.5	500000	9/1/2004	2	WHOLESAI	639	0	2Y	12	7/1/2005	STD		0	0	0	0	0
	EWA BEAC	HI	96706	38	7/15/2004	0	Z				84.91		C	Y	WHOLESAI	85	446250	9/1/2004	0	WHOLESAI	675	0	FX	36	7/1/2007	STD		0	0	0	0	0
	CULVER CI	CA	90232	33	7/30/2004	0	Z				74.93		J	Y	WHOLESAI	75	607500	9/1/2004	0	WHOLESAI	594	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2007	CARPENTE	IL	60110	45	6/30/2004	0	S		36	36	89.88	8/1/2007	C	N	WHOLESAI	90	134912.14	9/1/2004	2	WHOLESAI	586	0	3Y					1	0	0	0	0
7/1/2006	GLENDALE	AZ	85303	43	6/30/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAI	90	116012.09	9/1/2004	2	WHOLESAI	601	0	2Y	36	6/1/2007	STD		2	0	0	0	0
8/1/2006	TUCSON	AZ	85746	37	7/28/2004	112000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	89600	9/1/2004	2	WHOLESAI	634	22400	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	WESTLANE	MI	48186	50	7/14/2004	232554	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	95	220926	9/1/2004	2	WHOLESAI	617	0	2Y	36	7/1/2007		5	0	0	0	0	0
7/1/2006	FRANKFOF	IN	46041	25	6/30/2004	0	S		24	24	89.84	8/1/2006	C	Y	WHOLESAI	90	117000	9/1/2004	2	WHOLESAI	600	0	2Y	36	6/1/2007	STD		0	0	0	0	0
	MADERA	CA	93638	49	7/9/2004	0	Z				94.93		C	Y	WHOLESAI	95	138700	9/1/2004	0	WHOLESAI	604	0	FX	36	7/1/2007	STD		0	0	0	0	0
7/1/2006	KOKOMO	IN	46902	38	6/30/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	76500	9/1/2004	2	WHOLESAI	550	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2007	CHULA VIS	CA	91915	40	7/13/2004	0	S		36	36	94.83	9/1/2007	J	N	WHOLESAI	94.91	466000	9/1/2004	2	WHOLESAI	650	0	3Y					0	0	0	0	0
8/1/2006	INDIO	CA	92201	24	7/15/2004	249900	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	199920	9/1/2004	2	WHOLESAI	556	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	SLIDELL	LA	70461	28	7/9/2004	247000	Z				94.95		C	Y	WHOLESAI	95	234650	9/1/2004	0	WHOLESAI	582	0	FX	36	7/1/2007		4	0	0	0	0	0
8/1/2006	MIRAMAR	FL	33027	45	7/16/2004	356205	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	320584	9/1/2004	2	WHOLESAI	618	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	TUCSON	AZ	85735	47	7/8/2004	0	Z				84.1		C	Y	WHOLESAI	84.17	85650	9/1/2004	0	WHOLESAI	668	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	COVINA	CA	91722	40	7/31/2004	0	S		24	24	91.33	9/1/2006	C	Y	WHOLESAI	91.39	192150	9/1/2004	2	WHOLESAI	639	0	2Y	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	LOS ANGEI	CA	90034	35	7/30/2004	0	S		24	24	83.65	9/1/2006	C	Y	WHOLESAI	83.93	235000	9/1/2004	2	WHOLESAI	573	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	MISHAWAK	IN	46544	49	6/29/2004	60000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	53964.85	9/1/2004	2	WHOLESAI	766	0	2Y	24	6/1/2006	STD		0	0	0	0	0
8/1/2006	GLENDALE	AZ	85303	46	7/19/2004	125000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	100000	9/1/2004	2	WHOLESAI	704	25000	2Y	24	7/1/2006	STD		0	0	0	0	0
	HONOLULU	HI	96815	39	7/28/2004	0	Z				83.6		J	Y	WHOLESAI	83.68	518000	9/1/2004	0	WHOLESAI	603	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PEORIA	AZ	85345	31	7/30/2004	0	S		24	24	84.85	9/1/2006	C	Y	WHOLESAI	85	85200	9/1/2004	2	WHOLESAI	554	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	LANCASTE	CA	93535	49	7/31/2004	0	S		24	24	79.52	9/1/2006	C	Y	WHOLESAI	79.58	191000	9/1/2004	2	WHOLESAI	551	0	2Y	24	7/1/2006	STD		0	0	0	0	0
7/1/2006	FRESNO	CA	93722	34	6/30/2004	290000	S		24	24	79.65	8/1/2006	C	Y	WHOLESAI	100	231788.15	9/1/2004	2	WHOLESAI	693	58000	2Y	12	6/1/2005	STD		0	0	0	0	0
8/1/2006	FOLSOM	CA	95630	50	7/31/2004	0	S		24	24	89.95	9/1/2006	J	Y	WHOLESAI	90	432000	9/1/2004	2	WHOLESAI	552	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	SURPRISE	AZ	85387	48	7/12/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	129600	9/1/2004	2	WHOLESAI	942	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	CAMANO I	WA	98282	37	7/7/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	184500	9/1/2004	2	WHOLESAI	624	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	ANTIOCH	CA	94509	50	7/8/2004	0	S		24	24	83.28	9/1/2006	J	Y	WHOLESAI	83.37	398500	9/1/2004	2	WHOLESAI	653	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	MORENO V	CA	92551	43	7/30/2004	0	S				85.34		C	Y	WHOLESAI	85.42	205000	9/1/2004	0	WHOLESAI	658	0	FX	36	7/1/2007	STD		0	0	0	0	0

| | | |

| | | |

| | | |

8/1/2006	NEPTUNE (	NJ	7753	46	7/23/2004	265000	S		24	24	94.95	9/1/2006	C	N	WHOLESAL	95	251750	9/1/2004	2	WHOLESAL	629	0	2Y				0	0	0	0	0	0	0	0
8/1/2006	KISSIMMEE	FL	34746	41	7/31/2004	232000	S		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	197965	9/1/2004	2	WHOLESAL	593	0	2Y				0	0	0	0	0	0	0	0
7/1/2006	SMYRNA	TN	37167	43	6/30/2004	86000	S		24	24	89.8	8/1/2006	C	Y	WHOLESAL	90	77400	9/1/2004	2	WHOLESAL	645	0	2Y			24	6/1/2006	STD	0	0	0	0	0	0
7/1/2006	DETROIT	MI	48219	42	6/30/2004	58000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	52200	9/1/2004	2	WHOLESAL	715	0	2Y			36	6/1/2007	3	0	0	0	0	0	0
8/1/2006	PROVIDEN	RI	2907	43	7/21/2004	0	S		24	24	76.07	9/1/2006	C	Y	WHOLESAL	76.15	198000	9/1/2004	2	WHOLESAL	681	0	2Y			12	7/1/2005	10B	0	0	0	0	0	0
7/1/2006	OAKDALE	MN	55128	50	7/7/2004	0	Z		24	24	89.57	8/1/2006	C	Y	WHOLESAL	89.73	166000	9/1/2004	2	WHOLESAL	583	0	2Y			36	7/1/2007	13	2	0	0	0	0	0
8/1/2006	WEST HAR	CT	6110	42	7/15/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	172900	9/1/2004	2	WHOLESAL	657	0	2Y			24	7/1/2006	STD	0	0	0	0	0	0
8/1/2006	WEBB CITY	MO	64870	19	7/16/2004	89400	Z		24	24	99.94	9/1/2006	C	Y	WHOLESAL	100	89400	9/1/2004	2	WHOLESAL	697	0	2Y			24	7/1/2006	5B	0	0	0	0	0	0
8/1/2006	SCHAUMBU	IL	60194	38	7/14/2004	201000	S		24	24	89.48	9/1/2006	C	N	WHOLESAL	89.55	180000	9/1/2004	2	WHOLESAL	601	0	2Y						0	0	0	0	0	0
7/1/2007	LYONS	IL	60534	17	6/30/2004	202500	S		36	36	84.87	8/1/2007	C	N	WHOLESAL	85	171993.1	9/1/2004	2	WHOLESAL	688	0	3Y						0	0	0	0	0	0
7/1/2006	JACKSONV	FL	32244	43	6/30/2004	160000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAL	90	144000	9/1/2004	2	WHOLESAL	640	0	2Y			24	6/1/2006	STD	0	0	0	0	0	0
	PHOENIXVI	PA	19460	49	7/28/2004	0	L				89.94		C	Y	WHOLESAL	90	135000	9/1/2004	0	WHOLESAL	552	0	FX			36	7/1/2007	9	0	0	0	0	0	0
8/1/2007	BRIDGEPO	CT	6606	19	7/23/2004	246000	S		36	36	89.95	9/1/2007	C	N	WHOLESAL	90	221400	9/1/2004	2	WHOLESAL	712	0	3Y						0	0	0	0	0	0
8/1/2006	MEMPHIS	TN	38115	30	7/23/2004	90000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	85500	9/1/2004	2	WHOLESAL	706	0	2Y			24	7/1/2006	STD	0	0	0	0	0	0
8/1/2007	SHIRLEY	NY	11967	46	7/30/2004	0	S		36	36	88.21	8/1/2007	C	N	WHOLESAL	88.27	229500	9/1/2004	2	WHOLESAL	559	0	3Y						0	0	0	0	0	0
7/1/2006	PEARLAND	TX	77581	27	6/30/2004	90000	S		24	24	94.67	8/1/2006	C	Y	WHOLESAL	95	83448.39	9/1/2004	2	WHOLESAL	685	0	2Y			24	6/1/2006	STD	0	0	0	0	0	0
8/1/2006	CAMDENTC	MO	65020	43	7/6/2004	147290	Z		24	24	89.89	9/1/2006	C	Y	WHOLESAL	89.98	132500	9/1/2004	2	WHOLESAL	700	0	2Y			24	7/1/2006	5B	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60629	20	7/21/2004	105000	Z		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	94500	9/1/2004	2	WHOLESAL	610	0	3Y						1	0	0	0	0	0
	WINCHEST	CA	92596	46	7/2/2004	0	S				76.44		C	Y	WHOLESAL	76.5	280000	9/1/2004	0	WHOLESAL	666	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
	WAIPAHU	HI	96797	45	7/29/2004	0	Z				89.91		C	Y	WHOLESAL	90	351000	9/1/2004	0	WHOLESAL	698	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
8/1/2006	PUKALANI	HI	96768	24	7/22/2004	489000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	391200	9/1/2004	2	WHOLESAL	682	97800	2Y			24	7/1/2006	STD	0	0	0	0	0	0
	DUNCANVI	TX	75137	33	7/19/2004	0	Z				67.1		C	N	WHOLESAL	67.31	70000	9/1/2004	0	WHOLESAL	525	0	FX						0	0	0	0	0	0
8/1/2006	NORTH LAS	NV	89031	43	7/13/2004	300000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	240000	9/1/2004	2	WHOLESAL	634	60000	2Y			24	7/1/2006	STD	0	0	0	0	0	0
	ROLLING P	IN	46371	42	7/14/2004	0	Z				89.22		C	Y	WHOLESAL	89.27	109800	9/1/2004	0	WHOLESAL	555	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
	TUCSON	AZ	85715	29	7/27/2004	165000	Z				84.16		C	Y	WHOLESAL	84.24	139000	9/1/2004	0	WHOLESAL	652	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
	BRIGHTON	TN	38011	46	7/28/2004	0	S				79.94		C	Y	WHOLESAL	80	160000	9/1/2004	0	WHOLESAL	583	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
8/1/2006	EVERGREE	IL	60805	48	7/20/2004	0	Z		24	24	83.4	9/1/2006	C	N	WHOLESAL	83.48	93500	9/1/2004	2	WHOLESAL	621	0	2Y						0	0	0	0	0	0
7/1/2006	BAY CITY	MI	48708	49	7/7/2004	0	Z		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	107040.88	9/1/2004	2	WHOLESAL	580	0	2Y			36	7/1/2007	3	0	0	0	0	0	0
8/1/2006	SEATTLE	WA	98118	45	7/13/2004	0	Z		24	24	83.94	9/1/2006	C	Y	WHOLESAL	84	257040	9/1/2004	2	WHOLESAL	536	0	2Y			24	7/1/2006	STD	2	0	0	0	0	0
	KERRVILLE	TX	78028	38	7/26/2004	0	Z				79.94		C	N	WHOLESAL	80	70400	9/1/2004	0	WHOLESAL	605	0	FX						0	0	0	0	0	0
8/1/2007	OAK LAWN	IL	60453	37	7/21/2004	165000	S		36	36	94.94	9/1/2007	C	N	WHOLESAL	95	156750	9/1/2004	2	WHOLESAL	635	0	3Y						0	0	0	0	0	0
8/1/2006	WEST PALI	FL	33417	45	7/27/2004	0	S		24	24	84.81	9/1/2006	C	Y	WHOLESAL	84.89	191000	9/1/2004	2	WHOLESAL	581	0	2Y			36	7/1/2007	STD	0	0	0	0	0	0
	DEWY ROS	GA	30634	34	7/30/2004	0	Z				63.62		C	N	WHOLESAL	63.66	64300	9/1/2004	0	WHOLESAL	580	0	FX						0	0	0	0	0	0
8/1/2006	SAN FRANI	CA	94112	28	7/14/2004	0	S		24	24	79.93	9/1/2006	J	Y	WHOLESAL	80	444000	9/1/2004	2	WHOLESAL	762	0	2Y			24	7/1/2006	STD	0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85008	48	7/19/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	70	94500	9/1/2004	2	WHOLESAL	604	0	2Y			36	7/1/2007	STD	1	0	0	0	0	0
	EDGEWOO	NM	87015	40	7/31/2004	120000	Z				79.94		C	N	WHOLESAL	95	96000	9/1/2004	0	WHOLESAL	558	18000	FX						0	0	0	0	0	0
8/1/2007	CRYSTAL L	IL	60014	42	7/26/2004	0	S		36	36	74.96	9/1/2007	C	N	WHOLESAL	75	165000	9/1/2004	2	WHOLESAL	569	0	3Y						0	0	1	0	0	0
8/1/2006	INDIO	CA	92201	41	7/12/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	137700	9/1/2004	2	WHOLESAL	684	0	2Y			24	7/1/2006	STD	9	0	0	0	0	0
8/1/2006	CHICAGO	IL	60620	24	7/8/2004	0	Z		24	24	84.93	9/1/2006	C	N	WHOLESAL	85	113000	9/1/2004	2	WHOLESAL	546	0	2Y						1	0	0	0	0	0
8/1/2007	AUBURN	ME	4210	31	7/23/2004	135000	Z		36	36	89.93	9/1/2007	C	N	WHOLESAL	90	121500	9/1/2004	2	WHOLESAL	627	0	3Y						2	0	0	0	0	0
7/1/2006	EL DORADO	CA	95762	32	6/30/2004	0	S		24	24	84.83	8/1/2006	J	Y	WHOLESAL	85	702100	9/1/2004	2	WHOLESAL	647	0	2Y			24	6/1/2006	STD	0	0	0	0	0	0
	HOUSTON	TX	77089	50	7/31/2004	0	Z				79.76		C	N	WHOLESAL	80	86800	9/1/2004	0	WHOLESAL	628	0	FX						1	1	0	0	0	0
8/1/2006	PARK FORI	IL	60466	47	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	N	WHOLESAL	90	63900	9/1/2004	2	WHOLESAL	592	0	2Y						2	0	0	0	0	0
	FRESNO	CA	93710	23	7/22/2004	0	Z				75.24		C	Y	WHOLESAL	75.29	192000	9/1/2004	0	WHOLESAL	631	0	FX			36	7/1/2007	STD	1	0	0	0	0	0
8/1/2007	PALATINE	IL	60074	30	7/30/2004	0	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	306000	9/1/2004	2	WHOLESAL	654	0	3Y						2	0	0	0	0	0
8/1/2006	HAMTRAMK	MI	48212	18	7/12/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	68800	9/1/2004	2	WHOLESAL	607	0	2Y			24	7/1/2006	3	1	0	0	0	0	0
	PHOENIX	AZ	85006	23	7/20/2004	170000	S				89.94		C	Y	WHOLESAL	90	153000	9/1/2004	0	WHOLESAL	722	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
8/1/2007	BRYANS R	MD	20616	27	7/19/2004	0	Z		36	36	74.95	9/1/2007	C	N	WHOLESAL	75	210000	9/1/2004	2	WHOLESAL	538	0	3Y						0	0	1	0	0	0
8/1/2006	SACRAMEN	CA	95828	32	7/22/2004	0	S		24	24	78.4	9/1/2006	C	Y	WHOLESAL	78.46	204900	9/1/2004	2	WHOLESAL	537	0	2Y			36	7/1/2007	STD	0	0	0	0	0	0
	ATLANTA	GA	30314	35	7/20/2004	0	Z				88.6		C	Y	WHOLESAL	88.67	119700	9/1/2004	0	WHOLESAL	653	0	FX			24	7/1/2006	15	0	0	0	0	0	0
8/1/2006	PORTLANC	OR	97211	50	7/14/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	180000	9/1/2004	2	WHOLESAL	528	0	2Y			24	7/1/2006	STD	0	0	0	0	0	0
8/1/2006	CEDAR CIT	UT	84720	45	7/30/2004	0	L		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	106400	9/1/2004	2	WHOLESAL	655	0	2Y			24	7/1/2006	STD	0	0	0	0	0	0
	OVILLA	TX	75167	39	7/30/2004	231610	Z				94.94		C	Y	WHOLESAL	95	220029	9/1/2004	0	WHOLESAL	586	0	FX			36	7/1/2007	STD	0	0	0	0	0	0
7/1/2006	PRINEVILLI	OR	97754	39	6/30/2004	204000	S		24	24	89.84	8/1/2006	C	Y	WHOLESAL	90	183600	9/1/2004	2	WHOLESAL	630	0	2Y			24	6/1/2006	STD	0	0	0	0	0	0
8/1/2006	TOBYHANN	PA	18466	33	7/31/2004	0	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	108000	9/1/2004	2	WHOLESAL	652	0	2Y			24	7/1/2006	9	2	0	0	0	0	0
8/1/2006	MIAMI	FL	33173	43	7/20/2004	0	S		24	24	84.93	9/1/2006	J	Y	WHOLESAL	85	450500	9/1/2004	2	WHOLESAL	686	0	2Y			24	7/1/2006	STD	0	0	0	0	0	0
7/1/2006	OWINGS M	MD	21117	50	6/30/2004	338000	S		24	24	84.89	8/1/2006	C	N	WHOLESAL	85	287300	9/1/2004	2	WHOLESAL	393	0	2Y						0	0	0	0	0	0
7/1/2007	MONROE	MI	48162	29	6/30/2004	110000	Z		36	36	83.54	8/1/2007	C	Y	WHOLESAL	83.64	69949.07	9/1/2004	2	WHOLESAL	701	0	3Y			36	6/1/2007	3	0	0	0	0	0	0
8/1/2007	TOBYHANN	PA	18466	46	7/14/2004	0	S		36	36	90.03	9/1/2007	C	Y	WHOLESAL	90.7	90250	9/1/2004	2	WHOLESAL	659	0	3Y			36	7/1/2007	9	0	0	0	0	0	0
8/1/2006	INKSTER	MI	48141	43	7/12/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	572	0	2Y			36	7/1/2007	3	2	0	0	0	0	0
8/1/2006	CHICAGO	IL	60639	45	7/8/2004	351000	S		24	24	89.93	9/1/2006	C	N	WHOLESAL	90	315900	9/1/2004	2	WHOLESAL	678	0	2Y						0	0	0	0	0	0
8/1/2006	BIG LAKE	MN	55309	32	7/7/2004	235000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	95	211500	9/1/2004	2	WHOLESAL	762	1750	2Y			24	7/1/2006	15	0	0	0	0	0	0
8/1/2006	NAPLES	FL	34120	44	7/15/2004	265000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	212000	9/1/2004	2	WHOLESAL	631	53000	2Y			24	7/1/2006	STD	0	0	0	0	0	0
8/1/2006	SANTA CLA	CA	91351	45	7/13/2004	0	S		24	24	79.92	9/1/2006	J	Y	WHOLESAL	80	336000	9/1/2004	2	WHOLESAL	636	0	2Y			36	7/1/2007	STD	0	0	0	0	0	0
7/1/2006	FORT WOF	TX	76108	40	6/30/2004	87300	Z		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	78258.1	9/1/2004	2	WHOLESAL	924	0	2Y						0	0	0	0	0	0
8/1/2007	JACKSONV	FL	32218	28	7/12/2004	0	S		36	36	74.94	9/1/2007	C	Y	WHOLESAL	75	90000	9/1/2004	2	WHOLESAL	629	0	3Y			36	7/1/2007	STD	0	0	0	0	0	0
8/1/2007	AURORA	IL	60505	37	7/19/2004	0	S		36	36	79.72	9/1/2007	C	N	WHOLESAL	79.77	104500	9/1/2004	2	WHOLESAL	607	0	3Y						0	0	0	0	0	0
8/1/2006	DENTON	TX	76210	47	7/19/2004	0	Z		24	24	82.47	9/1/2006	C	Y	WHOLESAL	82.54	107300	9/1/2004	2	WHOLESAL	573	0	2Y			24	7/1/2006	STD	1	0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89123	48	7/27/2004	0	S		24	24	79.96	9/1/2006	C	N	WHOLESAL	80	180000	9/1/2004	2	WHOLESAL	582	0	2Y						1	0	0	0	0	0
	LUDOWICI	GA	31316	43	7/23/2004	115000	Z				84.93		C	N	WHOLESAL	85	97750	9/1/2004	0	WHOLESAL	650	11500	FX						0	0	0	0	0	0
7/1/2006	BRONX	NY	10469	44	6/30/2004	77000	S		24	24	79.89	8/1/2006	C	N	WHOLESAL	80	61600	9/1/2004	2	WHOLESAL	641	0	2Y						0	0	0	0	0	0
7/1/2007	MILWAUKE	WI	53215	46	6/30/2004	118900	S		36	36	84.9	8/1/2007	C	N	WHOLESAL	95	113905	9/1/2004	2	WHOLESAL	619	0	3Y						0	0	0	0	0	0
8/1/2006	MESA	AZ	85201	38	7/22/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	110700	9/1/2004	2	WHOLESAL	601	0	2Y			24	7/1/2006	STD	2	0	0	0	0	0
8/1/2006	POMPANO	FL	33064	40	7/12/2004	139000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	111200	9/1/2004	2	WHOLESAL	678	27800	2Y			24	7/1/2006	STD	0	0	0	0	0	0
8/1/2006	EL MIRAGE	AZ	85335	16	7/12/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	76500	9/1/2004	2	WHOLESAL	530	0	2Y			36	7/1/2007	STD	3	0	0	0	0	0
8/1/2006	LANSING	MI	48917	13	7/9/2004	0	L		24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	104550	9/1/2004	2	WHOLESAL	590	0	2Y			36	7/1/2007	3	0	0	0	0	0	0
	STEPHENV	TX	76401	25	7/29/2004	0	L				89.92		C	Y	WHOLESAL	90	60300	9/1/2004	0	WHOLESAL	662	0	FX			36	7/1/2007	STD	0	0	0	0	0	0

8/1/2006	BECKER	MN	55308	22	7/9/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	225000	9/1/2004	2	WHOLESAI	681	0	2Y	24	7/1/2006	13	2	0	0	0
8/1/2006	WASHOUG	WA	98671	43	7/16/2004	0	Z		24	24	88.78	9/1/2006	C	Y	WHOLESAI	88.84	148000	9/1/2004	2	WHOLESAI	608	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2006	MILWAUKE	WI	53210	47	7/13/2004	100000	Z		24	24	89.95	9/1/2006	C	N	WHOLESAI	95	90000	9/1/2004	2	WHOLESAI	567	5000	2Y				0	0	0	0
8/1/2007	PORT ORC	WA	98366	31	7/13/2004	145000	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	95	130500	9/1/2004	2	WHOLESAI	582	7250	3Y	36	7/1/2007	STD	0	0	0	0
7/1/2007	ORLANDO	FL	32817	41	6/30/2004	169900	Z		36	36	89.88	8/1/2007	C	Y	WHOLESAI	95	152910	9/1/2004	2	WHOLESAI	657	8495	3Y	36	6/1/2007	STD	0	0	0	0
8/1/2006	LITTLETON	CO	80120	42	7/7/2004	0	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	177600	9/1/2004	2	WHOLESAI	643	44400	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	DETROIT	MI	48234	44	7/19/2004	95000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	95	85500	9/1/2004	2	WHOLESAI	553	4750	2Y	24	7/1/2006	3	0	0	0	0
8/1/2006	JACKSON	TN	38305	48	7/7/2004	67900	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	81110	9/1/2004	2	WHOLESAI	633	0	2Y	24	7/1/2006	STD	0	0	0	0
	CHICAGO	IL	60639	49	7/21/2004	0	Z				84.94		C	N	WHOLESAI	85	148750	9/1/2004	0	WHOLESAI	551	0	FX				0	0	0	0
8/1/2006	LAWSON	MO	64062	32	7/16/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	121500	9/1/2004	2	WHOLESAI	582	0	2Y	36	7/1/2007	5B	2	0	0	0
8/1/2007	INDIANAPC	IN	46226	42	7/9/2004	75000	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	67500	9/1/2004	2	WHOLESAI	670	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	DENVER	CO	80239	42	7/28/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAI	95	169100	9/1/2004	2	WHOLESAI	618	0	2Y	24	7/1/2006	STD	0	0	0	0
	MARYDEL	DE	19964	41	7/20/2004	0	S				82.44		C	Y	WHOLESAI	82.5	99000	9/1/2004	0	WHOLESAI	635	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	STAMFORC	CT	6902	40	7/8/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	110500	9/1/2004	2	WHOLESAI	691	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	MINNEAPO	MN	55406	40	6/30/2004	193000	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	173700	9/1/2004	2	WHOLESAI	635	0	2Y	24	6/1/2006	13	0	0	0	0
8/1/2006	OWOSSO	MI	48867	19	7/12/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	92000	9/1/2004	2	WHOLESAI	556	0	2Y	36	7/1/2007	3	1	1	0	0
7/1/2006	BLOOMING	MI	49026	49	7/13/2004	0	Z		24	24	74.88	8/1/2006	C	Y	WHOLESAI	75	97500	9/1/2004	2	WHOLESAI	584	0	2Y	24	7/1/2006	3	0	0	0	0
7/1/2006	BURLINGTC	CT	6013	39	6/30/2004	312000	S		24	24	99.92	8/1/2006	C	Y	WHOLESAI	100	311873.31	9/1/2004	2	WHOLESAI	698	0	2Y	12	6/1/2005	STD	0	0	0	0
8/1/2006	LANSING	MI	48911	46	7/14/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	62400	9/1/2004	2	WHOLESAI	503	0	2Y	24	7/1/2006	3	1	0	0	0
8/1/2006	DETROIT	MI	48235	33	7/30/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	100800	9/1/2004	2	WHOLESAI	584	0	2Y	36	7/1/2007	3	0	0	0	0
8/1/2006	DETROIT	MI	48212	35	7/13/2004	80000	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	64000	9/1/2004	2	WHOLESAI	596	0	2Y	36	7/1/2007	3	0	0	0	0
	KEALAKEK	HI	96750	49	7/30/2004	0	Z				83.24		C	Y	WHOLESAI	83.33	500000	9/1/2004	0	WHOLESAI	737	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2007	ALLEN PAR	MI	48101	32	7/15/2004	0	S		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	130500	9/1/2004	2	WHOLESAI	713	0	3Y	36	7/1/2007	3	0	0	0	0
8/1/2006	PASADENA	MD	21122	34	7/23/2004	0	S		24	24	94.93	9/1/2006	C	N	WHOLESAI	95	180500	9/1/2004	2	WHOLESAI	625	0	2Y				0	0	0	0
	CHICAGO	IL	60628	40	7/30/2004	105000	S				19.99		C	N	WHOLESAI	100	20000	9/1/2004	0	WHOLESAI	665	80000	FX				0	0	0	0
8/1/2007	BALTIMORI	MD	21206	23	7/20/2004	0	Z		36	36	89.93	8/1/2007	C	N	WHOLESAI	90	77400	9/1/2004	2	WHOLESAI	625	0	3Y				0	0	0	0
	PHOENIX	AZ	85033	23	7/13/2004	0	Z				79.93		C	Y	WHOLESAI	80	80000	9/1/2004	0	WHOLESAI	610	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2007	MARSEILLE	IL	61341	22	7/9/2004	115000	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	682	0	3Y				0	0	0	0
	EDMOND	OK	73013	51	7/19/2004	0	Z				79.94		C	Y	WHOLESAI	100	92000	9/1/2004	0	WHOLESAI	648	23000	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	SEDRO WC	WA	98284	35	7/27/2004	103000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	82400	9/1/2004	2	WHOLESAI	732	20600	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	COCONUT	FL	33066	34	7/13/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	550	0	2Y	36	7/1/2007	STD	2	0	0	0
8/1/2007	CHICAGO	IL	60647	9	7/12/2004	0	L		36	36	84.95	9/1/2007	C	N	WHOLESAI	85	259250	9/1/2004	2	WHOLESAI	569	0	3Y				0	0	0	0
	SNOHOMIS	WA	98290	39	7/31/2004	235000	S				19.99		C	N	WHOLESAI	100	47000	9/1/2004	0	WHOLESAI	650	186000	FX				0	0	0	0
	APPLE VAL	CA	92308	55	7/30/2004	0	Z				89.67		C	Y	WHOLESAI	89.73	131000	9/1/2004	0	WHOLESAI	733	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	DESERT HI	CA	92240	50	7/29/2004	0	Z		24	24	84.96	9/1/2006	C	Y	WHOLESAI	85	106250	9/1/2004	2	WHOLESAI	505	0	2Y	24	7/1/2006	STD	0	1	0	0
8/1/2006	OAKLAND	CA	94606	9	7/9/2004	0	Z		24	24	74.65	9/1/2006	C	Y	WHOLESAI	74.71	384000	9/1/2004	2	WHOLESAI	626	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2006	HEMET	CA	92545	46	7/2/2004	0	Z		24	24	78.06	9/1/2006	C	Y	WHOLESAI	78.13	125000	9/1/2004	2	WHOLESAI	638	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2007	PHOENIX	AZ	85035	28	7/19/2004	0	Z		36	36	89.9	9/1/2007	C	Y	WHOLESAI	90	96300	9/1/2004	2	WHOLESAI	603	0	3Y	36	7/1/2007	STD	0	0	0	0
7/1/2006	PHOENIX	AZ	85027	27	7/7/2004	0	Z		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	172800	9/1/2004	2	WHOLESAI	551	0	2Y	24	7/1/2006	STD	3	0	0	0
	LANCASTE	CA	93534	32	7/27/2004	141000	S				19.99		C	N	WHOLESAI	100	28200	9/1/2004	0	WHOLESAI	757	112800	FX				0	0	0	0
	MAKAWAO	HI	96768	28	7/21/2004	0	Z				83.92		C	Y	WHOLESAI	84.01	416700	9/1/2004	0	WHOLESAI	714	0	FX	36	7/1/2007	STD	0	0	0	0
	POMONA	CA	91766	38	7/30/2004	325000	S				19.99		C	N	WHOLESAI	100	65000	9/1/2004	0	WHOLESAI	636	260000	FX				0	0	0	0
	LA PUENTE	CA	91744	47	7/22/2004	0	S				89.94		C	Y	WHOLESAI	90	378900	9/1/2004	0	WHOLESAI	661	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	PALMDALE	CA	93552	46	7/21/2004	0	S		24	24	77.28	9/1/2006	C	Y	WHOLESAI	77.36	164000	9/1/2004	2	WHOLESAI	655	0	2Y	24	7/1/2006	STD	0	0	0	0
	PONCHA S	CO	80542	43	7/28/2004	0	L				69.82		C	Y	WHOLESAI	69.88	116000	9/1/2004	0	WHOLESAI	607	0	FX	24	7/1/2006	STD	0	0	0	0
	RIVERSIDE	CA	92506	38	7/31/2004	0	S				19.99		C	N	WHOLESAI	100	60000	9/1/2004	0	WHOLESAI	689	240000	FX				0	0	0	0
8/1/2006	QUAKERTC	PA	18951	48	7/13/2004	0	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	278350	9/1/2004	2	WHOLESAI	610	0	2Y	24	7/1/2006	0	0	0	0	0
8/1/2006	LADY LAKE	FL	32159	28	7/30/2004	0	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	80000	9/1/2004	2	WHOLESAI	558	0	2Y	24	7/1/2006	STD	0	0	0	0
	JACKSON	MS	39206	34	7/22/2004	0	Z				85.7		C	Y	WHOLESAI	85.87	93600	9/1/2004	0	WHOLESAI	666	0	FX	36	7/1/2007	4	0	0	0	0
8/1/2006	DUBLIN	CA	94568	39	7/19/2004	0	S		24	24	74.36	9/1/2006	J	Y	WHOLESAI	74.42	480000	9/1/2004	2	WHOLESAI	601	0	2Y	12	7/1/2005	STD	0	0	0	0
	SOUDERTC	PA	18964	49	7/16/2004	0	Z				89.92		C	Y	WHOLESAI	90	148500	9/1/2004	0	WHOLESAI	647	0	FX	36	7/1/2007	9	0	0	0	0
	WARWICK	RI	2888	51	7/12/2004	0	Z				59.33		C	Y	WHOLESAI	59.39	98000	9/1/2004	0	WHOLESAI	551	0	FX	12	7/1/2005	10A	0	0	0	0
8/1/2006	PHILADELF	PA	19115	28	7/27/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	156750	9/1/2004	2	WHOLESAI	668	0	2Y	24	7/1/2006	9	0	0	0	0
	STUART	FL	34997	38	7/8/2004	0	Z				73.33		C	Y	WHOLESAI	73.38	102000	9/1/2004	0	WHOLESAI	560	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	EAST PALM	MA	2536	46	7/14/2004	0	S		24	24	78.8	9/1/2006	C	Y	WHOLESAI	78.95	220000	9/1/2004	2	WHOLESAI	567	0	2Y	36	7/1/2007	2	0	0	0	0
8/1/2006	MIAMI	FL	33125	19	7/15/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	87500	9/1/2004	2	WHOLESAI	561	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	MORRISTO	NJ	7960	34	7/22/2004	375000	S		36	36	79.92	9/1/2007	C	N	WHOLESAI	100	300000	9/1/2004	2	WHOLESAI	651	75000	3Y				0	0	0	0
	CORPUS C	TX	78410	34	7/13/2004	0	Z				79.93		C	N	WHOLESAI	80	96000	9/1/2004	0	WHOLESAI	595	0	FX				0	0	0	0
8/1/2006	LAKE WOR	FL	33460	42	7/16/2004	120000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	676	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	MIAMI GAR	FL	33056	33	7/20/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	127800	9/1/2004	2	WHOLESAI	551	0	2Y	36	7/1/2007	STD	0	0	0	0
8/1/2007	BALDWIN	NY	11510	50	7/6/2004	0	S		36	36	69.92	9/1/2007	J	N	WHOLESAI	30	414000	9/1/2004	2	WHOLESAI	704	0	3Y				0	0	0	0
8/1/2007	LADSON	SC	29456	35	7/23/2004	0	Z		36	36	74.96	9/1/2007	C	N	WHOLESAI	75	77250	9/1/2004	2	WHOLESAI	538	0	3Y				0	1	0	0
8/1/2007	DOVER	NJ	7801	41	7/14/2004	260000	S		36	36	79.92	9/1/2007	C	N	WHOLESAI	100	208000	9/1/2004	2	WHOLESAI	688	52000	3Y				0	0	0	0
8/1/2006	JACKSONV	FL	32207	50	7/7/2004	0	Z		24	24	84.91	9/1/2006	C	Y	WHOLESAI	35	103700	9/1/2004	2	WHOLESAI	671	0	2Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	DISTRICT H	MD	20747	40	7/27/2004	195000	Z		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	175500	9/1/2004	2	WHOLESAI	640	0	2Y				0	0	0	0
8/1/2006	PONTIAC	MI	48341	49	7/12/2004	165000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	132000	9/1/2004	2	WHOLESAI	651	33000	2Y	24	7/1/2006	5	0	0	0	0
8/1/2006	WILLINGBC	NJ	8046	18	7/7/2004	121311	S		24	24	89.92	9/1/2006	C	N	WHOLESAI	89.98	109150	9/1/2004	2	WHOLESAI	687	0	2Y				1	0	0	0
7/1/2006	FORT COLI	CO	80526	45	6/30/2004	192500	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	153868.7	9/1/2004	2	WHOLESAI	604	36500	2Y	24	6/1/2006	STD	0	0	0	0
	ARLINGTOI	TX	76018	39	7/31/2004	0	S				94.93		C	N	WHOLESAI	95	102600	9/1/2004	0	WHOLESAI	653	0	FX				0	0	0	0
8/1/2006	ST. PETER	FL	33711	32	7/21/2004	98000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	93100	9/1/2004	2	WHOLESAI	638	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	CLEARWA	FL	33764	35	7/13/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	128000	9/1/2004	2	WHOLESAI	563	0	2Y	24	7/1/2006	STD	0	0	0	0
	WYLIE	TX	75098	50	7/27/2004	0	S				79.94		C	N	WHOLESAI	80	77600	9/1/2004	0	WHOLESAI	651	0	FX				0	0	0	0
8/1/2006	KENOSHA	WI	53142	47	7/12/2004	0	Z		24	24	84.94	9/1/2006	C	N	WHOLESAI	85	112200	9/1/2004	2	WHOLESAI	535	0	2Y				1	0	0	0
7/1/2007	SCHAUMBU	IL	60193	43	6/30/2004	180000	S		36	36	89.86	8/1/2007	C	N	WHOLESAI	90	161875.98	9/1/2004	2	WHOLESAI	664	0	3Y				0	0	0	0
8/1/2006	FORT WOF	TX	76118	50	7/12/2004	140000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	126000	9/1/2004	2	WHOLESAI	553	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	MURFREES	TN	37130	42	7/31/2004	178500	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	142800	9/1/2004	2	WHOLESAI	620	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	ADDISON	IL	60101	44	7/21/2004	0	S		36	36	89.96	9/1/2007	J	N	WHOLESAI	90	346500	9/1/2004	2	WHOLESAI	562	0	3Y				2	0	0	0

	BOWLUS	MN	56314	47	6/30/2004	239900	S			89.69		C	Y	WHOLESAL	90	215773.72	9/1/2004	0	WHOLESAL	606	0	FX	36	6/1/2007	13	0	0	0	0
7/1/2006	SAINT PAU	MN	55106	41	6/30/2004	245900	S	24	24	89.86	8/1/2006	C	Y	WHOLESAL	100	171953.66	9/1/2004	2	WHOLESAL	720	73770	2Y	36	6/1/2007	13	0	0	0	0
8/1/2006	LEHIGH AC	FL	33971	48	7/14/2004	0	L	24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	114300	9/1/2004	2	WHOLESAL	563	0	2Y	36	7/1/2007	STD	0	1	0	0
8/1/2006	MIAMI	FL	33157	31	7/6/2004	88000	Z	24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	74800	9/1/2004	2	WHOLESAL	637	0	2Y	36	7/1/2007	STD	0	0	0	0
8/1/2007	CHICAGO	IL	60610	8	7/15/2004	0	Z	36	36	89.94	9/1/2007	J	N	WHOLESAL	90	337500	9/1/2004	2	WHOLESAL	658	0	3Y				0	0	0	0
8/1/2006	BAKERSFIE	CA	93312	42	7/28/2004	0	S	24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	159000	9/1/2004	2	WHOLESAL	620	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	STOCKTON	CA	95209	43	7/31/2004	0	S	24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	229500	9/1/2004	2	WHOLESAL	569	0	2Y	36	7/1/2007	STD	0	0	0	0
	HOLLYWOO	FL	33021	32	7/20/2004	89000	S			79.95		C	Y	WHOLESAL	80	71200	9/1/2004	0	WHOLESAL	589	0	FX	36	7/1/2007	STD	0	0	0	0
7/1/2006	KISSIMMEE	FL	34744	42	6/30/2004	375500	S	24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	300400	9/1/2004	2	WHOLESAL	689	75100	2Y	24	6/1/2006	STD	0	0	0	0
	LEHIGH AC	FL	33936	27	7/22/2004	0	S			79.95		C	Y	WHOLESAL	80	108800	9/1/2004	0	WHOLESAL	629	0	FX	36	7/1/2007	STD	0	0	0	0
7/1/2007	STAMFORE	CT	6902	42	6/30/2004	212000	S	36	36	94.86	8/1/2007	C	Y	WHOLESAL	95	201250.53	9/1/2004	2	WHOLESAL	661	0	3Y	24	6/1/2006	STD	0	0	0	0
8/1/2007	SAINT LOU	MO	63104	50	7/26/2004	0	Z	36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	114300	9/1/2004	2	WHOLESAL	556	0	3Y	36	7/1/2007	SB	1	0	0	0
8/1/2006	NEW MARK	MD	21774	41	7/30/2004	0	Z	24	24	81.33	9/1/2006	C	N	FLOW	81.4	210000	9/1/2004	2	CORRESPC	667	0	2Y				0	0	0	0
8/1/2006	GILBERT	SC	29054	43	7/28/2004	0	Z	24	24	89.98	9/1/2006	C	N	WHOLESAL	90	234000	9/1/2004	2	WHOLESAL	584	0	2Y				2	1	0	0
8/1/2007	BETTENDO	IA	52722	33	7/30/2004	0	S	36	36	94.94	9/1/2007	C	N	WHOLESAL	95	95950	9/1/2004	2	WHOLESAL	619	0	3Y				0	0	0	0
8/1/2006	DETROIT	MI	48227	37	7/14/2004	0	S	24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	72250	9/1/2004	2	WHOLESAL	569	0	2Y	24	7/1/2006	3	0	0	0	0
	SAINT PAU	MN	55101	48	6/30/2004	169000	S			84.91		C	Y	WHOLESAL	85	143650	9/1/2004	0	WHOLESAL	578	0	FX	36	6/1/2007	13	0	0	0	0
8/1/2006	AURORA	CO	80015	49	7/30/2004	435000	S	24	24	89.93	9/1/2006	J	N	WHOLESAL	90	391500	9/1/2004	2	WHOLESAL	648	0	2Y				0	0	0	0
8/1/2007	ELGIN	IL	60123	41	7/20/2004	154000	S	36	36	79.94	9/1/2007	C	N	WHOLESAL	100	123200	9/1/2004	2	WHOLESAL	649	30800	3Y				0	0	0	0
8/1/2006	CAPE COR	FL	33904	29	7/9/2004	138000	S	24	24	89.79	9/1/2006	C	Y	WHOLESAL	89.86	124000	9/1/2004	2	WHOLESAL	676	0	2Y	24	7/1/2006	STD	0	0	0	0
	CORPUS C	TX	78415	2	7/8/2004	0	Z			74.02		C	Y	WHOLESAL	74.06	61100	9/1/2004	0	WHOLESAL	560	0	FX	36	7/1/2007	STD	0	0	0	0
	LAS VEGAS	NV	89122	45	7/28/2004	0	Z			89.69		C	Y	WHOLESAL	89.76	149000	9/1/2004	0	WHOLESAL	671	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	PHOENIX	AZ	85048	49	7/8/2004	0	S	24	24	79.96	9/1/2006	C	Y	WHOLESAL	80	202400	9/1/2004	2	WHOLESAL	527	0	2Y	24	7/1/2006	STD	2	1	0	0
8/1/2006	SOUTH LAI	CA	96150	42	7/13/2004	0	S	24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	196000	9/1/2004	2	WHOLESAL	536	0	2Y	36	7/1/2007	STD	1	0	0	0
8/1/2006	LOS ANGEL	CA	90065	45	7/9/2004	0	S	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	324000	9/1/2004	2	WHOLESAL	635	0	2Y	24	7/1/2006	STD	0	0	0	0
	SEFFNER	FL	33584	44	7/12/2004	0	Z			83.86		C	Y	WHOLESAL	83.92	120000	9/1/2004	0	WHOLESAL	552	0	FX	36	7/1/2007	STD	0	1	0	0
	LAS VEGAS	NV	89142	48	7/29/2004	0	Z			87.97		C	Y	WHOLESAL	88.04	202500	9/1/2004	0	WHOLESAL	687	0	FX	36	7/1/2007	STD	0	0	0	0
	MIAMI GAR	FL	33056	39	7/21/2004	0	S			94.94		C	Y	WHOLESAL	95	97850	9/1/2004	0	WHOLESAL	625	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	MORRISVIL	VT	5661	26	7/30/2004	185000	S	24	24	79.94	9/1/2006	C	N	WHOLESAL	100	148000	9/1/2004	2	WHOLESAL	625	37000	2Y				0	0	0	0
	LEMON GR	CA	91945	44	7/30/2004	0	Z			83.44		J	Y	WHOLESAL	83.52	375000	9/1/2004	0	WHOLESAL	712	0	FX	36	7/1/2007	STD	0	0	0	0
	MORRISVIL	VT	5661	26	7/30/2004	185000	S			19.99		C	N	WHOLESAL	100	37000	9/1/2004	0	WHOLESAL	625	148000	FX				0	0	0	0
	DETROIT	MI	48224	25	7/13/2004	0	Z			64.95		C	Y	WHOLESAL	65	65000	9/1/2004	0	WHOLESAL	500	0	FX	36	7/1/2007	3	0	1	0	0
8/1/2006	PHOENIX	AZ	85021	43	7/13/2004	0	S	24	24	84.67	9/1/2006	C	Y	WHOLESAL	84.73	233000	9/1/2004	2	WHOLESAL	601	0	2Y	12	7/1/2005	STD	0	0	0	0
	SONORA	CA	95370	39	7/9/2004	187000	Z			84.93		C	Y	WHOLESAL	85	158950	9/1/2004	0	WHOLESAL	567	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2007	GERMANTO	MD	20876	35	7/26/2004	0	Z	36	36	79.92	9/1/2007	C	N	WHOLESAL	100	240000	9/1/2004	2	WHOLESAL	653	60000	3Y				0	0	0	0
8/1/2006	CANOGA P	CA	91303	50	7/12/2004	0	S	24	24	94.94	9/1/2006	J	Y	WHOLESAL	95	351500	9/1/2004	2	WHOLESAL	600	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	ATLANTA	GA	30314	37	7/9/2004	110000	S	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	99000	9/1/2004	2	WHOLESAL	656	0	2Y	24	7/1/2006	15	0	0	0	0
8/1/2006	KINGSFOR	IN	46346	17	7/8/2004	0	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	74970	9/1/2004	2	WHOLESAL	597	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	CARMEL	NY	10512	41	6/30/2004	243000	S	24	24	89.87	8/1/2006	C	N	WHOLESAL	90	218547.19	9/1/2004	2	WHOLESAL	708	0	2Y				0	0	0	0
8/1/2007	PHOENIX	AZ	85040	28	7/13/2004	0	S	36	36	76.88	9/1/2007	C	Y	WHOLESAL	78.92	78950.02	9/1/2004	2	WHOLESAL	605	0	3Y	36	7/1/2007	STD	1	0	0	0
8/1/2007	CHICAGO	IL	60610	7	7/15/2004	0	Z	36	36	89.94	9/1/2007	J	N	WHOLESAL	90	346500	9/1/2004	2	WHOLESAL	658	0	3Y				0	0	0	0
8/1/2006	PHOENIX	AZ	85035	37	7/12/2004	0	Z	24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	611	0	2Y	24	7/1/2006	STD	0	0	0	0
	SILVER SPI	MD	20903	44	7/12/2004	249900	S			94.93		C	N	WHOLESAL	95	237405	9/1/2004	0	WHOLESAL	681	0	FX				0	0	0	0
	TULARE	CA	93274	11	7/28/2004	125000	Z			89.92		C	Y	WHOLESAL	90	112500	9/1/2004	0	WHOLESAL	714	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	LAS VEGAS	NV	89121	45	7/17/2004	150000	S	24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	119920	9/1/2004	2	WHOLESAL	663	29980	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	MINNEAPO	MN	55412	41	7/8/2004	0	Z	36	36	84.93	9/1/2007	C	Y	WHOLESAL	85	127500	9/1/2004	2	WHOLESAL	551	0	3Y	36	7/1/2007	13	0	0	0	0
8/1/2006	PHOENIX	AZ	85033	48	7/15/2004	116600	S	24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	110770	9/1/2004	2	WHOLESAL	648	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	PATERSON	NJ	7522	44	7/30/2004	320000	S	36	36	89.94	9/1/2007	C	N	WHOLESAL	90	288000	9/1/2004	2	WHOLESAL	630	0	3Y				0	0	0	0
8/1/2007	ROCHESTE	MN	55904	38	7/30/2004	0	S	36	36	84.91	9/1/2007	C	Y	WHOLESAL	84.96	113000	9/1/2004	2	WHOLESAL	553	0	3Y	36	7/1/2007	13	3	0	0	0
	TAMPA	FL	33610	35	7/19/2004	0	Z			94.93		C	Y	WHOLESAL	95	106400	9/1/2004	0	WHOLESAL	614	0	FX	36	7/1/2007	STD	0	0	0	0
	MIAMI	FL	33177	36	7/15/2004	0	Z			82.55		C	Y	WHOLESAL	82.62	173500	9/1/2004	0	WHOLESAL	605	0	FX	36	7/1/2007	STD	0	0	0	0
	MISSOURI	TX	77489	49	7/31/2004	0	Z			79.95		C	N	WHOLESAL	80	120000	9/1/2004	0	WHOLESAL	567	0	FX				2	0	0	0
	HONOLULU	HI	96816	27	7/31/2004	729000	S			79.93		J	Y	WHOLESAL	80	583200	9/1/2004	0	WHOLESAL	683	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	REDLANDS	CA	92374	28	7/26/2004	0	S	24	24	69.95	9/1/2006	C	Y	WHOLESAL	70	122500	9/1/2004	2	WHOLESAL	563	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2006	VALPARAI	IN	46383	37	7/30/2004	0	S	24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	137700	9/1/2004	2	WHOLESAL	591	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	MIAMI	FL	33137	36	7/6/2004	189900	S	24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	151920	9/1/2004	2	WHOLESAL	727	37980	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	NORTH LA	NV	89030	34	7/30/2004	161795	S	24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	129436	9/1/2004	2	WHOLESAL	631	32359	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	ELGIN	IL	60123	30	7/19/2004	0	Z	36	36	89.95	9/1/2007	C	N	WHOLESAL	90	172800	9/1/2004	2	WHOLESAL	592	0	3Y				3	1	0	0
8/1/2006	HADDON H	NJ	8035	38	7/13/2004	289500	S	24	24	94.94	9/1/2006	C	N	WHOLESAL	94.99	275000	9/1/2004	2	WHOLESAL	611	0	2Y				0	0	0	0
8/1/2006	CONSHOHO	PA	19428	23	7/21/2004	0	Z	24	24	69.97	9/1/2006	C	Y	WHOLESAL	70	126000	9/1/2004	2	WHOLESAL	516	0	2Y	24	7/1/2006	9	0	0	0	1
8/1/2006	GARDENA	CA	90249	45	7/13/2004	0	S	24	24	89.93	9/1/2006	J	Y	WHOLESAL	90	382700	9/1/2004	2	WHOLESAL	611	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	BOSTON	MA	2124	46	7/14/2004	0	Z	24	24	84.15	9/1/2006	C	Y	WHOLESAL	84.23	467500	9/1/2004	2	WHOLESAL	702	0	2Y	36	7/1/2007	2	0	0	0	0
	NORTH LA	NV	89030	34	7/30/2004	161795	S			19.99		C	N	WHOLESAL	100	32359	9/1/2004	0	WHOLESAL	631	129436	FX				0	0	0	0
8/1/2007	CHICAGO	IL	60636	32	7/7/2004	0	Z	36	36	89.92	9/1/2007	C	N	WHOLESAL	90	211500	9/1/2004	2	WHOLESAL	654	0	3Y				0	0	0	0
8/1/2007	WESTCHES	IL	60154	46	7/30/2004	0	S	36	36	89.94	9/1/2007	C	N	WHOLESAL	90	270000	9/1/2004	2	WHOLESAL	619	0	3Y				0	0	0	0
	JOHNSTOV	NY	12095	21	7/30/2004	76500	Z			89.94		C	Y	WHOLESAL	90	68850	9/1/2004	0	WHOLESAL	589	0	FX	12	7/1/2005	6	0	0	0	0
7/1/2006	EUCLID	OH	44119	29	7/7/2004	0	S	24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	94500	9/1/2004	2	WHOLESAL	664	0	2Y	36	7/1/2007	8	0	0	0	0
8/1/2006	WAIPAHU	HI	96797	40	7/19/2004	240000	S	24	24	89.96	9/1/2006	C	N	WHOLESAL	90	216000	9/1/2004	2	WHOLESAL	554	0	2Y				0	0	0	0
7/1/2006	SAN DIEGO	CA	92126	27	7/7/2004	485000	S	24	24	84.89	8/1/2006	J	N	WHOLESAL	95	460473.73	9/1/2004	2	WHOLESAL	681	0	2Y				0	0	0	0
8/1/2006	HOUSTON	TX	77037	32	7/12/2004	116000	S	24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	110200	9/1/2004	2	WHOLESAL	631	0	2Y	36	7/1/2007	STD	0	0	0	0
8/1/2007	ZION	IL	60099	42	7/23/2004	210000	S	36	36	79.85	9/1/2007	C	N	WHOLESAL	100	168000	9/1/2004	2	WHOLESAL	642	42000	3Y				0	0	0	0
7/1/2006	MILWAUKE	WI	53206	14	6/30/2004	63000	S	24	24	89.89	8/1/2006	C	Y	WHOLESAL	95	56700	9/1/2004	2	WHOLESAL	657	3150	2Y	24	6/1/2006	11	0	0	0	0
8/1/2006	HOWELL	MI	48843	49	7/8/2004	0	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	225000	9/1/2004	2	WHOLESAL	678	0	2Y	24	7/1/2006	3	0	0	0	0
8/1/2006	HIGHLAND	MI	48203	34	7/19/2004	0	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	67500	9/1/2004	2	WHOLESAL	542	0	2Y	36	7/1/2007	3	1	0	0	0
	BIRMINGH	AL	35208	46	7/12/2004	0	S			79.96		C	Y	WHOLESAL	80	72400	9/1/2004	0	WHOLESAL	565	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	HESPERIA	CA	92345	52	7/9/2004	0	Z	24	24	89.98	9/1/2006	C	Y	WHOLESAL	70	147000	9/1/2004	2	WHOLESAL	539	0	2Y	24	7/1/2036	STD	0	0	1	1
	SAN DIMAS	CA	91773	44	7/28/2004	500000	Z			79.92		J	Y	WHOLESAL	80	400000	9/1/2004	0	WHOLESAL	637	0	FX	36	7/1/2007	STD	0	0	0	0

	CROYDON	PA	19021	36	7/31/2004	0	Z				67.11		C	Y	WHOLESAL	67.15	92000	9/1/2004	0	WHOLESAL	604	0	FX	36	7/1/2007	9	0	0	0	0	0
	WABASHA	MN	55981	28	7/14/2004	0	Z				73.58		C	Y	WHOLESAL	73.63	107500	9/1/2004	0	WHOLESAL	552	0	FX	36	7/1/2007	13	2	1	0	0	0
8/1/2007	REDWOOD	CA	94063	47	7/16/2004	521688	S	36	36	89.9	9/1/2007	J	Y	WHOLESAL	89.99	469650	9/1/2004	2	WHOLESAL	743	0	3Y	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	ST. LOUIS I	MN	55426	31	7/21/2004	0	Z	24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	160000	9/1/2004	2	WHOLESAL	538	0	2Y	36	7/1/2007	13	3	0	0	0	0
8/1/2006	ST JOHN	MO	63114	22	7/22/2004	85000	S	24	24	89.94	9/1/2006	C	Y	WHOLESAL	95	76500	9/1/2004	2	WHOLESAL	666	4250	2Y	24	7/1/2006 5B		0	0	0	0	0
8/1/2006	GRAND RA	MI	49505	30	7/27/2004	0	Z	24	24	84.98	9/1/2006	C	Y	WHOLESAL	65	78000	9/1/2004	2	WHOLESAL	548	0	2Y	24	7/1/2006	3	0	0	0	0	1
	BLACKSTO	MA	1504	23	7/21/2004	0	Z			70.35		C	Y	WHOLESAL	70.42	250000	9/1/2004	0	WHOLESAL	651	0	FX	36	7/1/2007	2	1	0	0	0	0
	BALDWIN	NY	11510	43	7/30/2004	0	Z			71.38		C	Y	WHOLESAL	71.43	275000	9/1/2004	0	WHOLESAL	521	0	FX	12	7/1/2005	6	3	1	0	0	0
	MAYWOOD	IL	60153	29	7/20/2004	0	Z			84.94		C	N	WHOLESAL	85	134300	9/1/2004	0	WHOLESAL	566	0	FX				0	0	0	0	0	0
8/1/2006	KISSIMMEE	FL	34746	35	7/6/2004	129900	S	24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	103920	9/1/2004	2	WHOLESAL	738	25980	2Y	24	7/1/2006 STD		0	0	0	0	0
8/1/2006	MINEOLA	NY	11501	44	7/8/2004	0	S	24	24	84.9	9/1/2006	C	N	WHOLESAL	64.93	243500	9/1/2004	2	WHOLESAL	551	0	2Y				0	2	0	0	0	0
8/1/2006	LANCASTE	PA	17603	41	7/21/2004	0	Z	24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	68000	9/1/2004	2	WHOLESAL	548	0	2Y	24	7/1/2006	9	0	0	0	0	0
8/1/2006	POTTSTOW	PA	19464	49	7/30/2004	117000	S	24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	111150	9/1/2004	2	WHOLESAL	626	0	2Y	24	7/1/2006	9	0	0	0	0	0
	DICKINSON	TX	77539	45	7/30/2004	0	S			76.78		C	N	WHOLESAL	76.92	50000	9/1/2004	0	WHOLESAL	617	0	FX				0	0	0	0	0	0
	DETROIT	MI	48224	49	7/19/2004	0	Z			89.71		C	Y	WHOLESAL	90	94500	9/1/2004	0	WHOLESAL	592	0	FX	36	7/1/2007	3	0	0	0	0	0
8/1/2006	WAUKESH	WI	53188	44	7/6/2004	0	Z	24	24	89.94	9/1/2006	C	N	WHOLESAL	90	182000	9/1/2004	2	WHOLESAL	552	0	2Y				2	0	0	0	0	0
8/1/2006	MESQUITE	TX	75150	37	7/20/2004	127500	S	24	24	94.96	9/1/2006	C	Y	WHOLESAL	95	121125	9/1/2004	2	WHOLESAL	848	0	2Y	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	CHICAGO	IL	60636	38	7/9/2004	0	Z	24	24	89.93	9/1/2006	C	N	WHOLESAL	90	99000	9/1/2004	2	WHOLESAL	682	0	2Y				0	0	0	0	0	0
8/1/2006	WEST SAC	CA	95605	51	7/20/2004	0	Z	24	24	69.97	9/1/2006	C	Y	WHOLESAL	70	142100	9/1/2004	2	WHOLESAL	507	0	2Y	24	7/1/2006 STD		0	0	3	0	0
	MISSION	KS	66202	21	7/12/2004	0	Z			79.94		C	N	WHOLESAL	80	120000	9/1/2004	0	WHOLESAL	625	0	FX				1	0	0	0	0	0
8/1/2006	MERIDIAN	ID	83642	48	7/13/2004	147700	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	132930	9/1/2004	2	WHOLESAL	552	0	2Y	24	7/1/2008 STD		1	0	0	0	0
8/1/2006	DETROIT	MI	48235	48	7/30/2004	105000	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	94500	9/1/2004	2	WHOLESAL	639	0	2Y	24	7/1/2008	3	0	0	0	0	0
8/1/2006	PHILADELF	PA	19150	41	7/26/2004	0	S	24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	98800	9/1/2004	2	WHOLESAL	700	0	2Y	36	7/1/2007	9	0	0	0	0	0
8/1/2006	DALLAS	TX	75229	27	7/13/2004	250000	S	24	24	94.94	9/1/2006	C	N	WHOLESAL	95	237500	9/1/2004	2	WHOLESAL	603	0	2Y				0	0	0	0	0	0
	BASTROP	LA	71220	18	7/30/2004	0	Z			87.77		C	Y	WHOLESAL	88.03	51500	9/1/2004	0	WHOLESAL	638	0	FX	36	7/1/2007	4	0	0	0	0	0
	FORT WOF	TX	76110	43	7/30/2004	0	Z			79.98		C	N	WHOLESAL	80	61200	9/1/2004	0	WHOLESAL	561	0	FX				3	0	0	0	0	0
8/1/2007	RIVERVIEW	FL	33569	50	7/12/2004	325000	S	36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	292500	9/1/2004	2	WHOLESAL	849	0	3Y	36	7/1/2007 STD		0	0	0	0	0
	SAINT LOU	MO	63116	27	7/7/2004	0	Z			84.93		C	Y	WHOLESAL	85	125800	9/1/2004	0	WHOLESAL	648	0	FX	24	7/1/2006 5A		0	0	0	0	0
	HOUSTON	TX	77085	29	7/26/2004	0	Z			65.12		C	N	WHOLESAL	65.22	90000	9/1/2004	0	WHOLESAL	551	0	FX				3	0	0	0	0	0
8/1/2007	HALLANDA	FL	33009	49	7/29/2004	0	S	36	36	94.93	9/1/2007	C	Y	WHOLESAL	95	190000	9/1/2004	2	WHOLESAL	605	0	3Y	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	MORENO V	CA	92553	39	7/15/2004	0	Z	24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	209950	9/1/2004	2	WHOLESAL	625	0	2Y	24	7/1/2006 STD		0	0	0	0	0
8/1/2006	SAINT LOU	MO	63134	24	7/14/2004	0	Z	24	24	88.66	9/1/2006	C	Y	WHOLESAL	88.73	63000	9/1/2004	2	WHOLESAL	572	0	2Y	24	7/1/2006 5B		3	0	0	0	0
8/1/2006	HOUSTON	TX	77099	33	7/20/2004	132000	S	24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	125400	9/1/2004	2	WHOLESAL	616	0	2Y	24	7/1/2006 STD		1	0	0	0	0
8/1/2006	COPIAGUE	NY	11726	33	7/20/2004	0	Z	24	24	84.92	9/1/2006	C	N	WHOLESAL	85	276250	9/1/2004	2	WHOLESAL	784	0	2Y				2	1	0	0	0	0
8/1/2007	FLUSHING	NY	11358	50	7/21/2004	0	Z	36	36	84.45	9/1/2007	J	N	WHOLESAL	84.51	660000	9/1/2004	2	WHOLESAL	529	0	3Y				1	0	0	0	0	0
	TULSA	OK	74114	23	7/30/2004	90000	S			94.95		C	Y	WHOLESAL	95	85500	9/1/2004	0	WHOLESAL	666	0	FX	24	7/1/2006 STD		0	0	0	0	0	0
	BEAUMON	TX	77708	49	7/26/2004	0	Z			79.74		C	N	WHOLESAL	80	75200	9/1/2004	0	WHOLESAL	657	0	FX				2	0	0	0	0	0
8/1/2007	FORT LAUI	FL	33326	47	7/20/2004	0	S	36	36	94.93	9/1/2007	J	Y	WHOLESAL	95	375250	9/1/2004	2	WHOLESAL	595	0	3Y	36	7/1/2007 STD		0	0	0	0	0
8/1/2007	HUNTINGT	IN	46750	12	7/12/2004	0	S	36	36	89.84	9/1/2007	C	Y	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	662	0	3Y	36	7/1/2007 STD		0	0	0	0	0
	EL MONTE	CA	91731	46	7/30/2004	0	S			49.97		C	Y	WHOLESAL	50	250000	9/1/2004	0	WHOLESAL	508	0	FX	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	GRANGER	IN	46530	45	7/13/2004	0	Z	24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	89600	9/1/2004	2	WHOLESAL	557	0	2Y	24	7/1/2006 STD		0	0	0	0	0
8/1/2006	CLEARWAT	FL	33764	48	7/2/2004	126000	S	24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	107100	9/1/2004	2	WHOLESAL	587	0	2Y	24	7/1/2006 STD		0	0	0	0	0
8/1/2007	LAS VEGAS	NV	89110	39	7/14/2004	0	Z	36	36	84.94	9/1/2007	C	Y	WHOLESAL	85	178500	9/1/2004	2	WHOLESAL	643	0	3Y	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	LOGANSPO	IN	46947	20	7/19/2004	0	Z	24	24	89.91	9/1/2006	C	Y	WHOLESAL	90	112950	9/1/2004	2	WHOLESAL	683	0	2Y	24	7/1/2006 STD		0	0	0	0	0
	PORT ORC	WA	98366	31	7/12/2004	160000	S			79.93		C	Y	WHOLESAL	100	128000	9/1/2004	0	WHOLESAL	695	32000	FX	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	AVONDALE	AZ	85323	48	7/19/2004	115000	S	24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	92000	9/1/2004	2	WHOLESAL	721	23000	2Y	24	7/1/2006 STD		0	0	0	0	0
8/1/2006	LOS ANGEI	CA	90003	41	7/20/2004	0	S	24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	270750	9/1/2004	2	WHOLESAL	609	0	2Y	24	7/1/2006 STD		0	0	0	0	0
8/1/2007	MESA	AZ	85210	45	7/9/2004	0	Z	36	36	84.93	9/1/2007	C	Y	WHOLESAL	85	114750	9/1/2004	2	WHOLESAL	577	0	3Y	36	7/1/2007 STD		0	0	0	0	0
7/1/2006	BREA	CA	92821	40	6/30/2004	700000	S	24	24	89.86	8/1/2006	J	Y	WHOLESAL	90	630000	9/1/2004	2	WHOLESAL	644	0	2Y	12	6/1/2005 STD		0	0	0	0	0
8/1/2006	PHOENIX	AZ	85051	49	7/21/2004	0	S	24	24	94.92	9/1/2006	C	Y	WHOLESAL	95	104500	9/1/2004	2	WHOLESAL	637	0	2Y	24	7/1/2006 STD		0	0	0	0	0
	MANTECA	CA	95336	31	7/20/2004	0	Z			84.79		J	Y	WHOLESAL	84.88	348000	9/1/2004	0	WHOLESAL	655	0	FX	36	7/1/2007 STD		0	0	0	0	0
8/1/2006	UNIONVILL	CT	6085	43	7/14/2004	0	S	24	24	72.76	9/1/2006	C	Y	WHOLESAL	72.8	182000	9/1/2004	2	WHOLESAL	581	0	2Y	24	7/1/2008 STD		0	0	0	0	0
	SCOTCH PL	NJ	7076	47	7/30/2004	365000	S			58.85		C	N	WHOLESAL	58.9	215000	9/1/2004	0	WHOLESAL	608	0	FX				0	0	1	0	0	0
8/1/2006	MANITOU E	MI	49253	29	7/30/2004	0	Z	24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	85500	9/1/2004	2	WHOLESAL	559	0	2Y	24	7/1/2006	3	0	0	0	0	0
8/1/2006	NEWTON	IA	50208	30	7/12/2004	0	Z	24	24	84.93	9/1/2006	C	N	WHOLESAL	85	69700	9/1/2004	2	WHOLESAL	573	0	2Y				0	0	0	0	0	0
	CHATTANO	TN	37412	28	7/16/2004	0	Z			79.93		C	Y	WHOLESAL	80	103200	9/1/2004	0	WHOLESAL	583	0	FX	36	7/1/2007 STD		0	0	0	0	0	0
8/1/2007	ATLANTA	GA	30310	46	7/27/2004	159000	S	36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	143100	9/1/2004	2	WHOLESAL	772	0	3Y	24	7/1/2006	15	0	0	0	0	0
	MIAMI	FL	33015	37	7/27/2004	0	Z			83.77		C	Y	WHOLESAL	83.83	140000	9/1/2004	0	WHOLESAL	603	0	FX	36	7/1/2007 STD		0	0	0	0	0	0
8/1/2007	PLAINFIELI	NJ	7060	48	7/19/2004	160000	Z	36	36	84.94	9/1/2007	C	N	WHOLESAL	85	136000	9/1/2004	2	WHOLESAL	570	0	3Y				0	0	0	0	0	0
	THOMASTO	CT	6787	21	7/21/2004	0	Z			56.1		C	Y	WHOLESAL	56.14	96000	9/1/2004	0	WHOLESAL	568	0	FX	24	7/1/2006 STD		1	0	0	0	0	0
8/1/2006	WOONSOC	RI	2895	44	7/19/2004	194500	S	24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	155600	9/1/2004	2	WHOLESAL	624	38900	2Y	12	7/1/2005 10B		0	0	0	0	0	0
	BLUE ISLAI	IL	60406	35	7/20/2004	0	Z			89.94		C	N	WHOLESAL	90	169200	9/1/2004	0	WHOLESAL	565	0	FX				2	0	0	0	0	0
8/1/2006	DELTONA	FL	32725	25	7/20/2004	0	Z	24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	73800	9/1/2004	2	WHOLESAL	595	0	2Y	24	7/1/2006 STD		0	0	0	0	0	0
	MOUNT CL	MI	48043	42	7/16/2004	0	S			89.98		C	Y	WHOLESAL	90	103500	9/1/2004	0	WHOLESAL	580	0	FX	36	7/1/2007	3	0	0	0	0	0	0
7/1/2007	WOODHAV	NY	11421	39	7/30/2004	360000	Z	36	36	89.94	9/1/2007	C	N	WHOLESAL	90	324000	9/1/2004	2	WHOLESAL	585	0	3Y				0	0	0	0	0	0
	MOCKSVILI	NC	27028	33	7/30/2004	55560	Z			89.95		C	N	WHOLESAL	90	50004	9/1/2004	0	WHOLESAL	588	0	FX				0	0	0	0	0	0
8/1/2006	STONE MO	GA	30087	50	7/30/2004	0	Z	24	24	89.95	9/1/2006	C	N	FLOW	90	130500	9/1/2004	2	CORRESPO	558	0	2Y				1	0	0	0	0	0
	PHOENIX	AZ	85024	42	7/28/2004	0	Z			88.82		C	Y	WHOLESAL	88.89	120000	9/1/2004	0	WHOLESAL	598	0	FX	36	7/1/2007 STD		0	0	0	0	0	0
	BROOKLYN	NY	11236	46	7/23/2004	0	Z			84.92		C	Y	WHOLESAL	85	246500	9/1/2004	0	WHOLESAL	633	0	FX	12	7/1/2005	6	1	0	0	0	0	0
	PHOENIX	AZ	85032	33	7/20/2004	397000	Z			79.94		C	N	WHOLESAL	100	317600	9/1/2004	0	WHOLESAL	621	79400	FX				0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60612	35	7/28/2004	225000	S	36	36	84.95	9/1/2007	C	N	WHOLESAL	85	191250	9/1/2004	2	WHOLESAL	591	0	3Y				0	0	0	0	0	0
8/1/2006	POMONA	CA	91767	49	7/8/2004	0	S	24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	251750	9/1/2004	2	WHOLESAL	632	0	2Y	36	7/1/2007 STD		0	0	0	0	0	0
8/1/2007	ROCKVILLE	MD	20851	44	7/27/2004	320000	S	36	36	79.93	9/1/2007	C	N	WHOLESAL	100	255920	9/1/2004	2	WHOLESAL	682	63980	3Y				0	0	0	0	0	0
8/1/2006	PORT SAIN	FL	34953	49	7/22/2004	0	Z	24	24	84.66	9/1/2006	C	Y	WHOLESAL	84.75	258500	9/1/2004	2	WHOLESAL	556	0	2Y	36	7/1/2007 STD		0	0	0	0	0	0
8/1/2007	HOMESTEA	FL	33033	22	7/15/2004	170990	S	36	36	89.94	9/1/2007	C	N	WHOLESAL	90	153891	9/1/2004	2	WHOLESAL	681	0	3Y				0	0	0	0	0	0
	FARMERSV	TX	75442	36	7/28/2004	0	Z			79.79		C	N	WHOLESAL	80	66000	9/1/2004	0	WHOLESAL	642	0	FX				0	0	0	0	0	0
8/1/2007	INDIANAPO	IN	46235	41	7/30/2004	0	S	36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	90900	9/1/2004	2	WHOLESAL	622	0	3Y	36	7/1/2007 STD		0	0	0	0	0	0

8/1/2006	OCEANSID	CA	92057	48	7/28/2004	0	Z		24	24	84.93	9/1/2006	J	Y	WHOLESAI	85	335750	9/1/2004	2	WHOLESAI	540	0	2Y		36	7/1/2007	STD		0	0	0	0
	JACKSON	MS	39212	38	7/30/2004	0	S				80.83		C	Y	WHOLESAI	80.98	74500	9/1/2004	0	WHOLESAI	668	0	FX		36	7/1/2007		4	0	0	0	0
8/1/2007	ELMONT	NY	11003	21	7/19/2004	0	S		36	36	74.75	9/1/2007	C	N	WHOLESAI	74.81	288000	9/1/2004	2	WHOLESAI	619	0	3Y						1	0	0	0
8/1/2006	MINNEAPO	MN	55411	17	7/22/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	111200	9/1/2004	2	WHOLESAI	609	0	2Y		24	7/1/2006		13	1	0	0	0
	KAILUA KO	HI	96740	38	7/8/2004	0	Z				79.92		C	Y	WHOLESAI	80	236000	9/1/2004	0	WHOLESAI	623	0	FX		36	7/1/2007	STD		1	0	0	0
8/1/2006	FORT LAUI	FL	33319	47	7/13/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	566	0	2Y		24	7/1/2006	STD		1	0	0	0
8/1/2006	HIALEAH	FL	33015	34	7/28/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAI	75	172500	9/1/2004	2	WHOLESAI	605	0	2Y		24	7/1/2006	STD		0	0	0	0
	ROMEOVIL	IL	60446	46	7/13/2004	0	Z				84.94		C	N	WHOLESAI	85	147050	9/1/2004	0	WHOLESAI	570	0	FX						0	0	0	0
8/1/2006	HIALEAH	FL	33015	34	7/28/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAI	75	172500	9/1/2004	2	WHOLESAI	534	0	2Y		36	7/1/2007	STD		0	0	1	0
8/1/2006	HOLLYWOO	FL	33021	27	7/27/2004	0	S		24	24	93.08	9/1/2006	C	Y	WHOLESAI	93.16	177000	9/1/2004	2	WHOLESAI	680	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2007	MAPLEWO	NJ	7040	22	7/7/2004	439000	L		36	36	99.94	9/1/2007	J	N	WHOLESAI	100	439000	9/1/2004	2	WHOLESAI	775	0	3Y						0	0	0	0
	HOUMA	LA	70363	44	7/7/2004	0	Z				89.94		C	Y	WHOLESAI	90	80100	9/1/2004	0	WHOLESAI	597	0	FX		36	7/1/2007		4	1	0	0	0
8/1/2006	MIAMI	FL	33177	30	7/28/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	136000	9/1/2004	2	WHOLESAI	549	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	BOCA RATI	FL	33434	41	7/19/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	172000	9/1/2004	2	WHOLESAI	679	43000	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	PORT HADI	WA	98339	41	7/30/2004	151000	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	120800	9/1/2004	2	WHOLESAI	844	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2007	BROOKLYN	NY	11203	41	7/28/2004	0	Z		36	36	89.66	9/1/2007	C	N	WHOLESAI	89.74	350000	9/1/2004	2	WHOLESAI	599	0	3Y						0	0	0	0
8/1/2006	TUCSON	AZ	85713	30	7/31/2004	0	S		24	24	89.96	9/1/2006	C	Y	WHOLESAI	90	100800	9/1/2004	2	WHOLESAI	558	0	2Y		24	7/1/2006	STD		2	0	0	0
	FORT LAUI	FL	33311	30	7/20/2004	0	S				56.77		C	Y	WHOLESAI	56.8	71000	9/1/2004	0	WHOLESAI	544	0	FX		36	7/1/2007	STD		0	0	1	0
8/1/2006	SALT LAKE	UT	84102	35	7/30/2004	0	S		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	178500	9/1/2004	2	WHOLESAI	608	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	BALTIMORI	MD	21215	22	7/30/2004	0	Z		24	24	74.96	9/1/2006	C	N	WHOLESAI	75	58500	9/1/2004	2	WHOLESAI	545	0	2Y						0	0	0	0
	CLOVIS	CA	93611	30	7/30/2004	0	Z				78.61		C	Y	WHOLESAI	78.69	325000	9/1/2004	0	WHOLESAI	652	0	FX		24	7/1/2006	STD		0	0	0	0
8/1/2006	SAINT JOSI	MI	49085	26	7/21/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	119000	9/1/2004	2	WHOLESAI	638	0	2Y		24	7/1/2006		3	2	0	0	0
	WAIPAHU	HI	96797	34	7/13/2004	80000	Z				89.94		C	Y	WHOLESAI	90	72000	9/1/2004	0	WHOLESAI	694	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2006	MORTON G	IL	60053	42	7/7/2004	291000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	261900	9/1/2004	2	WHOLESAI	562	0	2Y						0	0	0	0
8/1/2006	FERGUSOI	MO	63135	43	7/12/2004	82000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	77900	9/1/2004	2	WHOLESAI	613	0	2Y		24	7/1/2006	SB		0	0	0	0
	BUCKHEAL	GA	30625	50	7/30/2004	0	Z				80.7		C	N	WHOLESAI	80.75	80750	9/1/2004	0	WHOLESAI	611	0	FX						0	0	0	0
8/1/2007	ROYAL PAL	FL	33411	41	7/16/2004	0	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAI	85	157250	9/1/2004	2	WHOLESAI	571	0	3Y		36	7/1/2007	STD		2	0	0	0
8/1/2007	NICHOLAS	KY	40356	45	7/13/2004	0	Z		36	36	89.05	9/1/2007	C	Y	WHOLESAI	89.09	98000	9/1/2004	2	WHOLESAI	604	0	3Y		36	7/1/2007	STD		2	0	0	0
8/1/2006	JOLIET	IL	60433	39	7/14/2004	113500	S		24	24	79.95	9/1/2006	C	N	WHOLESAI	100	90800	9/1/2004	2	WHOLESAI	647	22700	2Y						0	0	0	0
8/1/2006	ASHEVILLE	NC	28801	50	7/23/2004	0	Z		24	24	84.94	9/1/2006	C	N	WHOLESAI	85	123250	9/1/2004	2	WHOLESAI	539	0	2Y						2	0	0	0
8/1/2006	LOVELAND	CO	80538	30	7/8/2004	169900	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	135920	9/1/2004	2	WHOLESAI	696	33980	2Y		12	7/1/2005	STD		0	0	0	0
	IRVINGTON	NJ	7112	43	7/30/2004	300000	S				74.95		C	N	WHOLESAI	75	225000	9/1/2004	0	WHOLESAI	592	0	FX						0	0	0	0
8/1/2007	BALTIMORI	MD	21236	40	7/31/2004	0	S		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	126000	9/1/2004	2	WHOLESAI	594	0	3Y						2	0	0	0
8/1/2006	HOUSTON	TX	77053	21	7/22/2004	87000	Z		24	24	99.94	9/1/2006	C	Y	WHOLESAI	100	87000	9/1/2004	2	WHOLESAI	679	0	2Y		24	7/1/2006	STD		0	0	0	0
	PALMDALE	CA	93550	48	7/31/2004	0	Z				79.94		C	Y	WHOLESAI	80	140000	9/1/2004	0	WHOLESAI	579	0	FX		36	7/1/2007	STD		2	0	0	0
8/1/2006	SCOTTSDA	AZ	85251	31	7/31/2004	182500	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	164250	9/1/2004	2	WHOLESAI	686	0	2Y		12	7/1/2005	STD		0	0	0	0
8/1/2006	WADSWOF	IL	60083	50	7/15/2004	185000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	95	166500	9/1/2004	2	WHOLESAI	608	9250	2Y						0	0	0	0
8/1/2006	FONTANA	CA	92336	26	7/12/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	284000	9/1/2004	2	WHOLESAI	562	0	2Y		36	7/1/2007	STD		3	0	0	0
8/1/2007	ROMEOVIL	IL	60446	39	7/23/2004	214000	S		36	36	94.94	9/1/2007	C	N	WHOLESAI	95	203300	9/1/2004	2	WHOLESAI	634	0	3Y						0	0	0	0
8/1/2006	POMPANO	FL	33064	35	7/28/2004	0	S		24	24	82.79	9/1/2006	C	Y	WHOLESAI	82.86	145000	9/1/2004	2	WHOLESAI	621	0	2Y		36	7/1/2007	STD		0	0	0	0
	LIVERMOR	CA	94551	41	7/28/2004	0	S				65.56		J	Y	WHOLESAI	65.61	433000	9/1/2004	0	WHOLESAI	630	0	FX		36	7/1/2007	STD		1	0	0	0
8/1/2007	CORVALLIS	OR	97330	36	7/30/2004	0	S		36	36	84.95	9/1/2007	C	Y	WHOLESAI	85	137700	9/1/2004	2	WHOLESAI	611	0	3Y		36	7/1/2007	STD		0	0	0	0
8/1/2006	LUTZ	FL	33549	19	7/22/2004	135000	L		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	121500	9/1/2004	2	WHOLESAI	649	0	2Y		24	7/1/2006	STD		0	0	0	0
	CONCORD	CA	94521	54	7/15/2004	0	Z				72.65		J	Y	WHOLESAI	72.73	400000	9/1/2004	0	WHOLESAI	644	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2007	HOLBROO	NY	11741	45	7/14/2004	402000	S		36	36	79.94	9/1/2007	C	N	WHOLESAI	100	321600	9/1/2004	2	WHOLESAI	664	80400	3Y						0	0	0	0
	EDMOND	OK	73013	37	7/30/2004	104000	Z				79.94		C	Y	WHOLESAI	100	83200	9/1/2004	0	WHOLESAI	691	20800	FX		36	7/1/2007	STD		0	0	0	0
	ELIZABETH	NJ	7206	48	7/7/2004	257000	S				89.96		C	N	WHOLESAI	90	231300	9/1/2004	0	WHOLESAI	655	0	FX						0	0	0	0
	PUEBLO	CO	81001	18	7/12/2004	80000	L				89.93		C	Y	WHOLESAI	90	72000	9/1/2004	0	WHOLESAI	668	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2006	MARINA	CA	93933	35	7/27/2004	0	S		24	24	83.65	9/1/2006	J	Y	WHOLESAI	83.74	448000	9/1/2004	2	WHOLESAI	739	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	LA QUINTA	CA	92253	48	7/30/2004	192500	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	173250	9/1/2004	2	WHOLESAI	565	0	2Y		24	7/1/2006	STD		0	0	0	0
	FRESNO	CA	93722	41	7/12/2004	0	Z				83.65		C	Y	WHOLESAI	83.72	180000	9/1/2004	0	WHOLESAI	628	0	FX		36	7/1/2007	STD		0	0	0	0
	MIAMI	FL	33167	48	7/15/2004	0	Z				80.65		C	Y	WHOLESAI	80.91	89000	9/1/2004	0	WHOLESAI	635	0	FX		36	7/1/2007	STD		1	0	0	0
	HURON	CA	93234	49	7/30/2004	0	S				76.5		C	Y	WHOLESAI	76.74	88250	9/1/2004	0	WHOLESAI	616	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2006	DEARBORI	MI	48127	37	7/30/2004	270000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	243000	9/1/2004	2	WHOLESAI	543	0	2Y		24	7/1/2006		3	0	0	0	0
8/1/2006	BOLINGBR	IL	60440	50	7/22/2004	0	Z		24	24	89.05	9/1/2006	C	N	WHOLESAI	89.13	123000	9/1/2004	2	WHOLESAI	616	0	2Y						0	0	0	0
	MESA	AZ	85203	44	7/15/2004	0	Z				84.86		C	Y	WHOLESAI	84.92	84500	9/1/2004	0	WHOLESAI	766	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2006	WYOMING	MI	49548	30	7/19/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	99900	9/1/2004	2	WHOLESAI	567	0	2Y		36	7/1/2007		3	0	0	0	0
8/1/2007	MINNEAPO	MN	55412	44	7/9/2004	107000	Z		36	36	89.92	9/1/2007	C	Y	WHOLESAI	95	96300	9/1/2004	2	WHOLESAI	663	5350	3Y		36	7/1/2007		13	0	0	0	0
	MILWAUKE	WI	53223	48	7/27/2004	0	Z				94.94		C	Y	WHOLESAI	95	108300	9/1/2004	0	WHOLESAI	618	0	FX		36	7/1/2007		11	0	0	0	0
8/1/2006	FORT LAUI	FL	33312	42	7/12/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAI	85	139400	9/1/2004	2	WHOLESAI	603	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	SCHAUMBI	IL	60173	44	7/30/2004	190000	S		24	24	79.94	9/1/2006	C	N	WHOLESAI	100	152000	9/1/2004	2	WHOLESAI	659	38000	2Y						0	0	0	0
	APPLE VAL	CA	92308	28	7/31/2004	0	S				86.37		C	Y	WHOLESAI	86.42	130500	9/1/2004	0	WHOLESAI	744	0	FX		36	7/1/2007	STD		0	0	0	0
8/1/2007	INDIANAPC	IN	46219	48	7/7/2004	70000	Z		36	36	89.98	9/1/2007	C	Y	WHOLESAI	95	83000	9/1/2004	2	WHOLESAI	564	3500	3Y		36	7/1/2007	STD		2	0	0	0
8/1/2006	SANDY	UT	84092	33	7/16/2004	176000	L		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	140800	9/1/2004	2	WHOLESAI	667	35200	2Y		24	7/1/2006	STD		0	0	0	0
	HOUSTON	TX	77089	43	7/19/2004	0	Z				79.84		C	N	WHOLESAI	80	105600	9/1/2004	0	WHOLESAI	564	0	FX						0	0	0	0
8/1/2006	PEWEE VA	KY	40056	29	7/26/2004	0	S		24	24	88.94	9/1/2006	C	Y	WHOLESAI	89.01	111257	9/1/2004	2	WHOLESAI	579	0	2Y		36	7/1/2007	STD		0	0	0	0
8/1/2006	LAS VEGAS	NV	89129	37	7/19/2004	210000	S		24	24	99.96	9/1/2006	C	N	WHOLESAI	100	205000	9/1/2004	2	WHOLESAI	734	0	2Y						0	0	0	0
8/1/2007	CHICAGO	IL	60649	41	7/13/2004	0	Z		36	36	84.91	9/1/2007	C	N	WHOLESAI	85	182750	9/1/2004	2	WHOLESAI	672	0	3Y						0	0	0	0
8/1/2007	IMLAY CITY	MI	48444	35	7/23/2004	149900	Z		36	36	89.95	9/1/2007	C	Y	WHOLESAI	94.78	134100	9/1/2004	2	WHOLESAI	543	7125	3Y		36	7/1/2007		3	0	0	0	0
8/1/2006	FOOTHILL	CA	92610	48	7/19/2004	377000	Z		24	24	89.93	9/1/2006	J	Y	WHOLESAI	90	339300	9/1/2004	2	WHOLESAI	602	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	MEMPHIS	TN	38108	41	7/8/2004	129500	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	123025	9/1/2004	2	WHOLESAI	619	0	2Y		24	7/1/2006	STD		0	0	0	0
	KANSAS CI	KS	66106	34	7/21/2004	0	Z				84.94		C	N	WHOLESAI	85	77350	9/1/2004	0	WHOLESAI	630	0	FX						0	0	0	0
8/1/2006	MELBOURI	KY	41059	38	7/30/2004	0	Z		24	24	74.92	9/1/2006	C	Y	WHOLESAI	75	93750	9/1/2004	2	WHOLESAI	667	0	2Y		24	7/1/2006	STD		0	0	0	0
8/1/2006	SAINT LOU	MO	63115	21	7/23/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	65550	9/1/2004	2	WHOLESAI	617	0	2Y		24	7/1/2006	SB		2	0	0	0
	LONG BEA	MS	39560	41	7/22/2004	85000	S				89.95		C	Y	WHOLESAI	90	76500	9/1/2004	0	WHOLESAI	643	0	FX		36	7/1/2007		4	0	0	0	0
	HOMOSAS	FL	34448	44	7/9/2004	80000	Z				89.77		C	Y	WHOLESAI	90	72000	9/1/2004	0	WHOLESAI	614	0	FX		12	7/1/2005	STD		2	0	0	0
	SCHAUMBI	IL	60173	44	7/30/2004	190000	S				19.99		C	N	WHOLESAI	100	38000	9/1/2004	0	WHOLESAI	659	152000	FX						0	0	0	0

8/1/2006	TURNER	OR	97392	35	7/31/2004	290000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	275500	9/1/2004	2	WHOLESAL	638	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	AUSTIN	TX	78753	31	7/21/2004	0	Z				79.93		C	N	WHOLESAL	80	104000	9/1/2004	0	WHOLESAL	613	0	FX					0	0	0	0	0
	FORT LAUI	FL	33311	8	7/13/2004	90000	Z				89.95		C	Y	WHOLESAL	95	81000	9/1/2004	0	WHOLESAL	682	4500	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	DETROIT	MI	48219	48	7/8/2004	0	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAL	85	113050	9/1/2004	2	WHOLESAL	647	0	3Y	36	7/1/2007		3	0	0	0	0	0
	CALUMET	IL	60409	23	7/23/2004	0	Z				74.78		C	N	WHOLESAL	75	84000	9/1/2004	0	WHOLESAL	606	0	FX					6	2	0	0	0
8/1/2006	DIAMOND	CA	95619	48	7/30/2004	0	Z		24	24	71.9	9/1/2006	C	Y	WHOLESAL	71.94	200000	9/1/2004	2	WHOLESAL	565	0	2Y	24	7/1/2006	STD		2	0	0	0	0
	BRENTWO	NY	11717	34	7/30/2004	308000	S				79.93		C	N	WHOLESAL	100	246400	9/1/2004	0	WHOLESAL	732	61600	FX					0	0	0	0	0
8/1/2007	CHICAGO	IL	60628	38	7/20/2004	110000	S		36	36	79.95	9/1/2007	C	N	WHOLESAL	80	88000	9/1/2004	2	WHOLESAL	559	0	3Y					0	0	0	0	0
8/1/2006	SPRING	TX	77379	47	7/13/2004	137900	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	124110	9/1/2004	2	WHOLESAL	570	0	2Y	24	7/1/2006	STD		1	0	0	0	0
8/1/2006	PLYMOUTH	MA	2345	40	7/13/2004	327000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	261600	9/1/2004	2	WHOLESAL	665	65400	2Y	24	7/1/2006		2	0	0	0	0	0
8/1/2006	HOUSTON	TX	77072	45	7/29/2004	93200	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	83880	9/1/2004	2	WHOLESAL	571	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	HOLYOKE	MA	1040	34	7/20/2004	0	Z				69.4		C	Y	WHOLESAL	69.44	75000	9/1/2004	0	WHOLESAL	555	0	FX	36	7/1/2007		2	0	0	0	0	0
8/1/2007	CHICAGO	IL	60629	46	7/21/2004	0	S		36	36	94.93	9/1/2007	C	N	WHOLESAL	95	223250	9/1/2004	2	WHOLESAL	621	0	3Y					0	0	0	0	0
8/1/2006	ORMOND B	FL	32176	19	7/26/2004	0	S		24	24	74.93	9/1/2006	C	Y	WHOLESAL	75	123000	9/1/2004	2	WHOLESAL	600	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	FONTANA	CA	92335	46	7/19/2004	0	Z				76.41		C	Y	WHOLESAL	76.49	218000	9/1/2004	0	WHOLESAL	629	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	HOUSTON	TX	77070	29	7/23/2004	106900	Z		24	24	99.95	9/1/2006	C	Y	WHOLESAL	100	106900	9/1/2004	2	WHOLESAL	639	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	SPRINGFIE	OR	97478	33	7/20/2004	0	Z		24	24	83.28	9/1/2006	C	Y	WHOLESAL	83.33	110000	9/1/2004	2	WHOLESAL	638	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	CEDAR PO	IL	61316	48	7/31/2004	0	Z				79.95		C	N	WHOLESAL	80	193600	9/1/2004	0	WHOLESAL	659	0	FX					0	0	0	0	0
8/1/2006	BAKERSFIE	CA	93313	53	7/14/2004	0	Z		24	24	69.97	9/1/2006	C	Y	WHOLESAL	70	135800	9/1/2004	2	WHOLESAL	586	0	2Y	24	7/1/2006	STD		1	0	0	1	0
	SAINT LOU	MO	63135	48	7/30/2004	0	Z				79.95		C	Y	WHOLESAL	80	76000	9/1/2004	0	WHOLESAL	524	0	FX	36	7/1/2007	5A		0	0	0	0	0
	BRENTWO	NY	11717	34	7/30/2004	308000	S				19.99		C	N	WHOLESAL	100	61600	9/1/2004	0	WHOLESAL	732	246400	FX					0	0	0	0	0
	SPRINGFIE	MA	1104	27	7/28/2004	0	Z				79.93		C	Y	WHOLESAL	80	100000	9/1/2004	0	WHOLESAL	656	0	FX	36	7/1/2007		2	0	0	0	0	0
	SPRING	TX	77379	28	7/30/2004	0	Z				84.92		C	Y	WHOLESAL	85	157250	9/1/2004	0	WHOLESAL	609	0	FX	36	7/1/2007	STD		2	0	0	0	0
8/1/2007	DOUGLAS	GA	30134	48	7/29/2004	0	Z		36	36	83.28	9/1/2007	C	N	WHOLESAL	83.33	127500	9/1/2004	2	WHOLESAL	547	0	3Y					0	0	0	0	0
	BRISTOL	PA	19007	33	7/30/2004	105000	Z				71.95		C	Y	WHOLESAL	72	75600	9/1/2004	0	WHOLESAL	630	0	FX	36	7/1/2007		9	0	0	0	0	0
8/1/2006	LANSING	MI	48911	47	7/13/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	113400	9/1/2004	2	WHOLESAL	559	0	2Y	36	7/1/2007		3	2	0	0	0	0
8/1/2006	SAINT PAU	MN	55103	38	7/14/2004	214000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	192600	9/1/2004	2	WHOLESAL	692	0	2Y	36	7/1/2007		13	0	0	0	0	0
8/1/2007	DES PLAIN	IL	60018	39	7/12/2004	0	Z		36	36	84.86	9/1/2007	C	N	WHOLESAL	84.91	242000	9/1/2004	2	WHOLESAL	563	0	3Y					1	0	0	0	0
8/1/2007	SUN PRAIR	WI	53590	44	7/28/2004	0	S		36	36	79.92	9/1/2007	C	N	WHOLESAL	100	130640	9/1/2004	2	WHOLESAL	599	32660	3Y					0	0	0	0	0
8/1/2006	PEORIA	AZ	85381	38	7/19/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	193500	9/1/2004	2	WHOLESAL	609	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MONROE	LA	71202	45	7/31/2004	0	Z		24	24	79.96	9/1/2006	C	Y	WHOLESAL	80	96000	9/1/2004	2	WHOLESAL	524	0	2Y	24	7/1/2006		4	0	0	0	0	0
8/1/2008	STOCKBRI	GA	30281	44	7/22/2004	0	Z		24	24	84.93	9/1/2006	C	N	WHOLESAL	85	148750	9/1/2004	2	WHOLESAL	566	0	2Y					0	0	0	0	0
8/1/2006	KISSIMMEE	FL	34741	40	7/27/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	220500	9/1/2004	2	WHOLESAL	691	0	2Y	24	7/1/2006	STD		3	0	0	0	0
	PACOIMA	CA	91331	24	7/26/2004	0	Z				84.91		C	Y	WHOLESAL	85	238000	9/1/2004	0	WHOLESAL	647	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SEEKONK	MA	2771	29	7/19/2004	0	S		24	24	79.82	9/1/2006	C	Y	WHOLESAL	79.9	310000	9/1/2004	2	WHOLESAL	606	0	2Y	36	7/1/2007		2	0	0	0	0	0
8/1/2006	AURORA	IL	60505	19	7/12/2004	105000	S		24	24	89.95	9/1/2006	C	N	WHOLESAL	90	94500	9/1/2004	2	WHOLESAL	668	0	2Y					0	0	0	0	0
	LANCASTE	CA	93536	41	7/29/2004	0	S				89.93		C	Y	WHOLESAL	90	161100	9/1/2004	0	WHOLESAL	575	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	ALBANY	NY	12203	52	7/27/2004	0	Z		36	36	74.95	9/1/2007	C	N	WHOLESAL	75	86250	9/1/2004	2	WHOLESAL	580	0	3Y					0	0	0	0	0
8/1/2006	FONTANA	CA	92337	25	7/13/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAL	95	275500	9/1/2004	2	WHOLESAL	598	0	2Y	24	7/1/2006	STD		0	0	0	1	0
8/1/2006	HANOVER	PA	17331	40	7/21/2004	0	Z		24	24	89.88	9/1/2006	C	Y	WHOLESAL	89.96	103900	9/1/2004	2	WHOLESAL	601	0	2Y	12	7/1/2005		9	0	0	0	0	0
	MONTGOM	IL	60538	48	7/28/2004	0	S				84.94		C	N	WHOLESAL	85	154700	9/1/2004	0	WHOLESAL	653	0	FX					0	0	0	0	0
	SPRINGFIE	IL	62704	25	7/23/2004	0	Z				83.69		C	N	WHOLESAL	83.75	67000	9/1/2004	0	WHOLESAL	598	0	FX					1	0	0	0	0
	LOUISVILL	KY	40272	26	7/26/2004	0	Z				72.68		C	N	WHOLESAL	72.73	80000	9/1/2004	0	WHOLESAL	559	0	FX					0	0	0	0	0
	CHICAGO	IL	60629	40	7/14/2004	0	Z				77.94		C	N	WHOLESAL	78	113100	9/1/2004	0	WHOLESAL	603	0	FX					1	0	0	0	0
8/1/2006	ROCHESTE	NH	3866	31	7/27/2004	0	Z		24	24	89.46	9/1/2006	C	Y	WHOLESAL	89.53	171000	9/1/2004	2	WHOLESAL	633	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	OAK FORE	IL	60452	47	7/30/2004	200000	S		36	36	89.95	9/1/2007	C	N	WHOLESAL	90	180000	9/1/2004	2	WHOLESAL	594	0	3Y					0	0	0	0	0
8/1/2006	ALTADENA	CA	91001	48	7/26/2004	0	L		24	24	89.5	9/1/2006	J	Y	WHOLESAL	89.59	396000	9/1/2004	2	WHOLESAL	650	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	CHICAGO	IL	60629	37	7/31/2004	0	S				79.94		C	N	WHOLESAL	100	176000	9/1/2004	0	WHOLESAL	666	44000	FX					0	0	0	0	0
	SAN JOSE	CA	95127	38	7/31/2004	220000	S				19.99		C	N	WHOLESAL	100	44000	9/1/2004	0	WHOLESAL	715	176000	FX					0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89117	31	7/30/2004	0	S		24	24	83.26	9/1/2006	C	Y	WHOLESAL	83.33	275000	9/1/2004	2	WHOLESAL	689	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	PICO RIVE	CA	90660	49	7/30/2004	0	Z				79.94		C	Y	WHOLESAL	80	248000	9/1/2004	0	WHOLESAL	582	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2008	DALLAS	TX	75233	29	7/30/2004	168000	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	151200	9/1/2004	2	WHOLESAL	647	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2008	SALEM	OR	97304	50	7/29/2004	0	S		24	24	88.55	9/1/2006	C	Y	WHOLESAL	88.64	165750	9/1/2004	2	WHOLESAL	618	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	CHICAGO	IL	60629	37	7/31/2004	0	S				19.99		C	N	WHOLESAL	100	44000	9/1/2004	0	WHOLESAL	666	176000	FX					0	0	0	0	0
	HARVEY	LA	70058	46	7/13/2004	0	Z				82.9		C	Y	WHOLESAL	82.96	112000	9/1/2004	0	WHOLESAL	592	0	FX	36	7/1/2007		4	0	0	0	0	0
8/1/2006	SEATTLE	WA	98122	44	7/8/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	382500	9/1/2004	2	WHOLESAL	689	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PHOENIX	AZ	85042	16	7/12/2004	0	Z		24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	136500	9/1/2004	2	WHOLESAL	543	0	2Y	24	7/1/2006	STD		3	5	0	0	0
8/1/2006	BEVERLY H	CA	90212	48	7/31/2004	0	S		24	24	77.21	9/1/2006	J	Y	WHOLESAL	77.27	595000	9/1/2004	2	WHOLESAL	598	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	INDIANAPO	IN	46218	40	7/30/2004	67000	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	56950	9/1/2004	2	WHOLESAL	575	0	2Y	24	7/1/2006	STD		1	0	0	0	0
	MARICOPA	AZ	85239	31	7/31/2004	129401	S				19.99		C	N	WHOLESAL	100	25880	9/1/2004	0	WHOLESAL	652	103520	FX					0	0	0	0	0
8/1/2006	UNIONVILL	CT	6085	36	7/30/2004	0	S		24	24	89.71	9/1/2006	C	Y	WHOLESAL	89.78	202000	9/1/2004	2	WHOLESAL	694	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	LOWELL	IN	46356	44	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	573	0	2Y	24	7/1/2006	STD		3	0	0	0	0
	CATHEDRA	CA	92234	32	7/23/2004	120000	Z				79.94		C	Y	WHOLESAL	100	96000	9/1/2004	0	WHOLESAL	674	24000	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	TUCSON	AZ	85713	49	7/14/2004	0	S		24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	76000	9/1/2004	2	WHOLESAL	625	0	2Y	24	7/1/2006	STD		1	0	0	0	0
	SACRAMEN	CA	95822	41	7/23/2004	0	Z				89.14		C	Y	WHOLESAL	89.24	199000	9/1/2004	0	WHOLESAL	623	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	RIVERSIDE	CA	92505	44	7/23/2004	0	S		24	24	79.92	9/1/2006	J	Y	WHOLESAL	80	552000	9/1/2004	2	WHOLESAL	604	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	CHINO	CA	91710	45	7/31/2004	0	Z				84.44		J	Y	WHOLESAL	84.52	355000	9/1/2004	0	WHOLESAL	679	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SANTA MO	CA	90405	24	7/12/2004	0	S		24	24	79.92	9/1/2006	J	Y	WHOLESAL	80	500000	9/1/2004	2	WHOLESAL	683	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	POMONA	CA	91768	52	7/14/2004	0	Z				74.94		C	Y	WHOLESAL	75	198750	9/1/2004	0	WHOLESAL	586	0	FX	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	CHINO	CA	91710	40	7/14/2004	419000	S		24	24	74.94	9/1/2006	C	Y	WHOLESAL	75	314250	9/1/2004	2	WHOLESAL	600	0	2Y	24	7/1/2006	STD		0	0	1	0	0
	PHOENIX	AZ	85035	31	7/30/2004	80000	Z				99.94		C	Y	WHOLESAL	100	80000	9/1/2004	0	WHOLESAL	735	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LOS ANGEL	CA	90065	19	7/21/2004	0	Z		24	24	84.95	9/1/2006	J	Y	WHOLESAL	85	544000	9/1/2004	2	WHOLESAL	598	0	2Y	24	7/1/2006	STD		0	1	0	0	0
8/1/2006	STOCKTON	CA	95203	31	7/15/2004	0	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAL	90	130500	9/1/2004	2	WHOLESAL	620	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	TIMBERLAI	NC	27583	46	7/26/2004	0	L				74.77		C	N	WHOLESAL	75	63187	9/1/2004	0	WHOLESAL	743	0	FX					0	0	0	0	0
8/1/2006	NEW BEDF	MA	2740	32	7/19/2004	0	S		24	24	74.95	9/1/2006	C	Y	WHOLESAL	75	187500	9/1/2004	2	WHOLESAL	560	0	2Y	36	7/1/2007		2	3	1	0	0	0
8/1/2007	MIAMI BEA	FL	33139	42	7/21/2004	457000	S		36	36	79.93	9/1/2007	J	Y	WHOLESAL	100	356000	9/1/2004	2	WHOLESAL	634	89000	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PLYMOUTH	MA	2360	37	7/16/2004	206000	S		24	24	84.94	9/1/2006	C	Y	WHOLESAL	87.43	175100	9/1/2004	2	WHOLESAL	553	5000	2Y	24	7/1/2006		2	0	0	0	0	0

| | | |

8/1/2006	CEDAR LAI	IN	46303	34	7/20/2004	0	S		24	24	79.96	9/1/2006	C	Y	WHOLESAL	80	74400	9/1/2004	2	WHOLESAL	597	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	LYNWOOD	CA	90262	48	7/30/2004	0	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	80	200000	9/1/2004	2	WHOLESAL	671	0	2Y	24	7/1/2006	STD		1	1	0	0
	COLFAX	CA	95713	52	7/23/2004	0	Z				74.92		C	Y	WHOLESAL	75	323625	9/1/2004	0	WHOLESAL	587	0	FX	36	7/1/2007	STD		1	0	0	0
	HUMBLE	TX	77346	33	7/31/2004	0	Z				83.12		C	Y	WHOLESAL	83.19	174700	9/1/2004	0	WHOLESAL	577	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	GASTON	SC	29053	47	7/16/2004	75000	Z		36	36	79.94	9/1/2007	C	N	WHOLESAL	95	60000	9/1/2004	2	WHOLESAL	598	11250	3Y					0	0	0	0
8/1/2007	DALLAS	TX	75253	43	7/7/2004	118000	Z		36	36	89.92	9/1/2007	C	Y	WHOLESAL	90	106200	9/1/2004	2	WHOLESAL	655	0	3Y	36	7/1/2007	STD		0	0	0	0
	LIVINGSTO	TX	77351	49	7/30/2004	0	Z				79.93		C	N	WHOLESAL	80	129600	9/1/2004	0	WHOLESAL	586	0	FX					1	0	0	0
	VICTORVIL	CA	92395	36	7/30/2004	135000	S				19.98		C	N	WHOLESAL	100	27000	9/1/2004	0	WHOLESAL	652	108000	FX					0	0	0	0
8/1/2006	LOS ANGEI	CA	90037	45	7/28/2004	0	S		24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	216750	9/1/2004	2	WHOLESAL	649	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	SANTA ANA	CA	92701	39	7/7/2004	0	S		24	24	79.94	9/1/2006	J	Y	WHOLESAL	80	360000	9/1/2004	2	WHOLESAL	675	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	LOS ANGEI	CA	91335	8	7/31/2004	429000	S		24	24	89.93	9/1/2006	J	N	WHOLESAL	90	386100	9/1/2004	2	WHOLESAL	714	0	2Y					0	0	0	0
	MABLETON	GA	30126	49	7/23/2004	120000	Z				84.93		C	N	WHOLESAL	95	102000	9/1/2004	0	WHOLESAL	568	12000	FX					0	0	0	0
	LAS VEGAS	NV	89117	38	7/23/2004	0	Z				65.25		C	Y	WHOLESAL	65.31	160000	9/1/2004	0	WHOLESAL	620	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	MUSKEGOI	MI	49444	42	7/23/2004	170000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	136000	9/1/2004	2	WHOLESAL	626	34000	2Y	24	7/1/2006		3	0	0	0	0
8/1/2006	TIMONIUM	MD	21093	44	7/30/2004	0	S		24	24	93.41	9/1/2006	J	N	WHOLESAL	93.46	500000	9/1/2004	2	WHOLESAL	613	0	2Y					0	0	0	0
	HOUSTON	TX	77083	38	7/26/2004	0	Z				83.11		C	Y	WHOLESAL	83.18	148900	9/1/2004	0	WHOLESAL	599	0	FX	36	7/1/2007	STD		0	0	0	0
	WHITTIER	CA	90604	22	7/30/2004	350000	S				19.99		C	N	WHOLESAL	100	70000	9/1/2004	0	WHOLESAL	700	280000	FX					0	0	0	0
8/1/2006	ROUND LAI	IL	60073	47	7/20/2004	0	S		24	24	94.93	9/1/2006	C	N	WHOLESAL	95	167200	9/1/2004	2	WHOLESAL	633	0	2Y					0	0	0	0
8/1/2007	HOMESTEA	FL	33035	34	7/27/2004	105248	S		36	36	89.93	9/1/2007	C	N	WHOLESAL	89.98	94700	9/1/2004	2	WHOLESAL	778	0	3Y					0	0	0	0
	BUFFALO	NY	14215	22	7/20/2004	0	Z				79.04		C	Y	WHOLESAL	79.08	77500	9/1/2004	0	WHOLESAL	522	0	FX	12	7/1/2005		6	0	0	0	0
	IOLA	TX	77861	42	7/31/2004	0	Z				63.14		C	Y	WHOLESAL	83.23	131500	9/1/2004	0	WHOLESAL	643	0	FX	36	7/1/2007	STD		0	0	0	0
	APOLLO	PA	15613	34	7/31/2004	0	Z				79.92		C	Y	WHOLESAL	80	184000	9/1/2004	0	WHOLESAL	623	0	FX	36	7/1/2007		9	0	0	0	0
	LOS ANGEI	CA	91345	38	7/20/2004	0	S				82.03		C	Y	WHOLESAL	82.1	332500	9/1/2004	0	WHOLESAL	606	0	FX	36	7/1/2007	STD		0	0	0	0
	SKOWHEG	ME	4978	25	7/30/2004	0	L				79.94		C	Y	WHOLESAL	80	56800	9/1/2004	0	WHOLESAL	599	0	FX	36	7/1/2007	STD		0	0	0	0
	EAST MEAI	NY	11554	49	7/13/2004	0	S				79.94		J	Y	WHOLESAL	80	344000	9/1/2004	0	WHOLESAL	629	0	FX	12	7/1/2005		6	2	0	0	0
8/1/2007	OVERLANI	KS	66223	49	7/19/2004	0	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	247500	9/1/2004	2	WHOLESAL	612	0	3Y					1	0	0	0
8/1/2006	DENVER	CO	80205	46	7/13/2004	0	S		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	203400	9/1/2004	2	WHOLESAL	568	0	2Y	24	7/1/2006	STD		1	0	0	0
	READING	PA	19608	40	7/20/2004	0	S				89.84		C	Y	WHOLESAL	90	117000	9/1/2004	0	WHOLESAL	777	0	FX	36	7/1/2007		9	0	0	0	0
	CARMICHA	CA	95608	34	7/19/2004	0	Z				84.92		C	Y	WHOLESAL	85	255000	9/1/2004	0	WHOLESAL	758	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	NEW ORLE	LA	70125	41	7/20/2004	0	S		24	24	84.9	9/1/2006	C	Y	WHOLESAL	84.94	116500	9/1/2004	2	WHOLESAL	591	0	2Y	24	7/1/2006		4	0	0	0	0
	OKLAHOM	OK	73111	40	7/30/2004	165000	S				19.99		C	N	WHOLESAL	100	33000	9/1/2004	0	WHOLESAL	658	132000	FX					0	0	0	0
	HOUSTON	TX	77038	49	7/12/2004	92000	Z				89.95		C	Y	WHOLESAL	90	82800	9/1/2004	0	WHOLESAL	562	0	FX	36	7/1/2007	STD		0	0	0	0
	BERWYN	IL	60402	40	7/31/2004	0	S				94.94		C	N	WHOLESAL	95	161500	9/1/2004	0	WHOLESAL	713	0	FX					0	0	0	0
8/1/2007	BROKEN A	OK	74012	40	7/30/2004	101000	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	90900	9/1/2004	2	WHOLESAL	548	0	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2007	DEMOTTE	IN	46310	35	7/13/2004	0	Z		36	36	89.92	9/1/2007	C	Y	WHOLESAL	90	114300	9/1/2004	2	WHOLESAL	610	0	3Y	36	7/1/2007	STD		0	0	0	0
	LOS ANGEI	CA	90039	31	7/27/2004	0	S				83.48		J	Y	WHOLESAL	83.56	376000	9/1/2004	0	WHOLESAL	751	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	LAUDERDA	FL	33319	38	7/12/2004	185000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	175750	9/1/2004	2	WHOLESAL	693	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2007	PEMBROKI	FL	33028	48	7/12/2004	0	S		36	36	84.97	9/1/2007	C	Y	WHOLESAL	85	172250	9/1/2004	2	WHOLESAL	586	0	3Y	36	7/1/2007	STD		0	5	0	0
8/1/2006	LOS ANGEI	CA	91344	44	7/30/2004	0	S		24	24	84.93	9/1/2006	J	Y	WHOLESAL	85	489250	9/1/2004	2	WHOLESAL	604	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	MADISON	CT	6443	31	7/14/2004	0	S		24	24	93.24	9/1/2006	J	N	WHOLESAL	93.29	500000	9/1/2004	2	WHOLESAL	649	0	2Y					0	0	0	0
8/1/2006	LOS ANGEI	CA	90042	42	7/29/2004	245000	S		24	24	89.93	9/1/2006	C	N	WHOLESAL	90	220500	9/1/2004	2	WHOLESAL	728	0	2Y					0	0	0	0
8/1/2006	ROY	UT	84067	35	7/29/2004	155000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	124000	9/1/2004	2	WHOLESAL	647	31000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2007	RIO RANCI	NM	87144	40	7/16/2004	130880	S		36	36	79.92	9/1/2007	C	N	WHOLESAL	100	104704	9/1/2004	2	WHOLESAL	684	26176	3Y					0	0	0	0
8/1/2006	SOUTHFIEL	MI	48078	49	7/9/2004	0	S		24	24	76.13	9/1/2006	C	Y	WHOLESAL	78.19	96000	9/1/2004	2	WHOLESAL	660	0	2Y	36	7/1/2007		3	2	0	0	0
8/1/2006	KING OF PI	PA	19406	47	7/16/2004	0	S		24	24	45.69	9/1/2006	C	Y	WHOLESAL	45.71	160000	9/1/2004	2	WHOLESAL	551	0	2Y	24	7/1/2006		9	0	2	0	0
	HENDERSC	NC	28792	29	7/30/2004	123950	Z				84.93		C	N	WHOLESAL	85	104550	9/1/2004	0	WHOLESAL	788	0	FX					0	0	0	0
8/1/2006	SANTA MO	CA	90405	44	7/27/2004	0	S		24	24	74.95	9/1/2006	J	N	WHOLESAL	75	749663	9/1/2004	2	WHOLESAL	573	0	2Y					0	0	0	0
	AUSTIN	TX	78748	42	7/20/2004	0	Z				94.95		C	Y	WHOLESAL	95	114000	9/1/2004	0	WHOLESAL	603	0	FX	36	7/1/2007	STD		0	0	0	0
	HOUSTON	TX	77027	41	7/12/2004	165000	S				94.93		C	Y	WHOLESAL	95	156750	9/1/2004	0	WHOLESAL	645	0	FX	36	7/1/2007	STD		0	0	0	0
	COLUMBU	IA	52738	24	7/30/2004	0	Z				83.94		C	N	WHOLESAL	84	63000	9/1/2004	0	WHOLESAL	634	0	FX					0	0	0	0
8/1/2006	EUGENE	OR	97408	49	7/30/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	171000	9/1/2004	2	WHOLESAL	626	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	OAKLAND	CA	94618	36	7/17/2004	0	L		24	24	84.92	9/1/2006	J	Y	WHOLESAL	85	382500	9/1/2004	2	WHOLESAL	636	0	2Y	36	7/1/2007	STD		1	0	0	0
8/1/2007	LAS VEGAS	NV	89103	42	7/22/2004	300000	S		36	36	79.93	9/1/2007	C	Y	WHOLESAL	100	240000	9/1/2004	2	WHOLESAL	690	60000	3Y	36	7/1/2007	STD		0	0	0	0
	CHICAGO	IL	60628	20	7/15/2004	127000	S				89.76		C	N	WHOLESAL	90	114300	9/1/2004	0	WHOLESAL	707	0	FX					0	0	0	0
	COLTON	CA	92324	29	7/13/2004	0	Z				71.47		C	Y	WHOLESAL	71.54	93000	9/1/2004	0	WHOLESAL	675	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	ATLANTA	GA	30314	40	7/12/2004	275000	S		36	36	94.94	9/1/2007	C	N	WHOLESAL	95	261250	9/1/2004	2	WHOLESAL	676	0	3Y					0	0	0	0
8/1/2006	BOSSIER C	LA	71112	29	7/20/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	78300	9/1/2004	2	WHOLESAL	603	0	2Y	24	7/1/2006		4	0	0	0	0
8/1/2007	ALBUQUER	NM	87121	29	7/29/2004	120000	S		36	36	79.93	9/1/2007	C	N	WHOLESAL	100	96000	9/1/2004	2	WHOLESAL	644	24000	3Y					0	0	0	0
8/1/2007	ARLINGTOI	WA	98223	43	7/16/2004	0	Z		36	36	74.93	9/1/2007	C	Y	WHOLESAL	75	135000	9/1/2004	2	WHOLESAL	646	0	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2006	MURRIETA	CA	92563	44	7/13/2004	489900	S		24	24	79.94	9/1/2006	J	N	WHOLESAL	100	391920	9/1/2004	2	WHOLESAL	630	97980	2Y					0	0	0	0
8/1/2006	WEST VALI	UT	84120	40	7/15/2004	103000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	95	97850	9/1/2004	2	WHOLESAL	678	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2007	WESTBUR	NY	11590	42	7/26/2004	0	S		36	36	84.92	9/1/2007	C	N	WHOLESAL	85	329800	9/1/2004	2	WHOLESAL	619	0	3Y					1	0	0	0
	GARDEN G	CA	92840	42	7/16/2004	450000	S				84.93		J	Y	WHOLESAL	85	382500	9/1/2004	0	WHOLESAL	783	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	MACON	GA	31206	49	7/30/2004	65000	S		24	24	89.17	9/1/2006	C	Y	WHOLESAL	91.23	58000	9/1/2004	2	WHOLESAL	627	3250	2Y	24	7/1/2006		15	0	0	0	0
8/1/2006	FREDERICI	MD	21702	35	7/30/2004	0	S		24	24	89.94	9/1/2006	C	N	WHOLESAL	90	130050	9/1/2004	2	WHOLESAL	646	0	2Y					0	0	0	0
8/1/2006	MESA	AZ	85201	43	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	124200	9/1/2004	2	WHOLESAL	578	0	2Y	24	7/1/2006	STD		2	0	0	0
	CHICAGO	IL	60628	47	7/14/2004	0	Z				94.93		C	N	WHOLESAL	95	133000	9/1/2004	0	WHOLESAL	641	0	FX					0	0	0	0
8/1/2006	ELK GROVI	CA	95624	38	7/15/2004	0	S		24	24	94.95	9/1/2006	J	Y	WHOLESAL	95	399000	9/1/2004	2	WHOLESAL	600	0	2Y	24	7/1/2006	STD		1	0	0	0
	AVONDALE	AZ	85323	41	7/28/2004	185000	S				79.93		C	Y	WHOLESAL	100	148000	9/1/2004	0	WHOLESAL	697	37000	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	EL MONTE	CA	91731	44	7/14/2004	285000	S		24	24	89.77	9/1/2006	C	Y	WHOLESAL	89.82	256000	9/1/2004	2	WHOLESAL	550	0	2Y	24	7/1/2006	STD		1	0	0	0
8/1/2006	TUCSON	AZ	85742	23	7/21/2004	0	S		24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	137750	9/1/2004	2	WHOLESAL	620	0	2Y	36	7/1/2007	STD		1	0	0	0
	GUTHRIE	OK	73044	23	7/28/2004	0	Z				75.23		C	Y	WHOLESAL	75.27	70000	9/1/2004	0	WHOLESAL	572	0	FX	36	7/1/2007	STD		0	0	0	0
	CORONA	CA	92883	23	7/22/2004	0	Z				84.93		J	Y	WHOLESAL	85	722500	9/1/2004	0	WHOLESAL	581	0	FX	36	7/1/2007	STD		0	0	0	0
	PHOENIX	AZ	85008	36	7/29/2004	0	S				84.64		C	Y	WHOLESAL	84.71	102500	9/1/2004	0	WHOLESAL	606	0	FX	36	7/1/2007	STD		0	0	0	0
	OCEAN SPI	MS	39564	20	7/28/2004	0	Z				89.84		C	Y	WHOLESAL	90	198000	9/1/2004	0	WHOLESAL	601	0	FX	36	7/1/2007		4	0	0	0	0
8/1/2006	TUCSON	AZ	85718	22	7/9/2004	0	L		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	182750	9/1/2004	2	WHOLESAL	651	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	RANDOLPI	MA	2368	37	7/21/2004	435000	S		24	24	79.93	9/1/2006	J	Y	WHOLESAL	100	348000	9/1/2004	2	WHOLESAL	668	87000	2Y	24	7/1/2006		2	0	0	0	0

| | | |

| | | |

8/1/2006	STATEN ISL	NY	10312	50	7/30/2004	0	S		24	24	84.95	9/1/2006	C	N	WHOLESAL	85	255000	9/1/2004	2	WHOLESAL	585	0	2Y				0	1	0	0
8/1/2006	FORT PIER	FL	34951	28	7/28/2004	0	Z		24	24	81.3	9/1/2006	C	Y	WHOLESAL	81.38	118000	9/1/2004	2	WHOLESAL	843	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	MIAMI	FL	33138	46	7/30/2004	415000	S		24	24	94.94	9/1/2006	J	Y	WHOLESAL	95	394250	9/1/2004	2	WHOLESAL	770	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	JEFFERSO	IN	47130	33	7/26/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	107950	9/1/2004	2	WHOLESAL	564	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	MIAMI	FL	33179	37	7/12/2004	0	S		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	107100	9/1/2004	2	WHOLESAL	629	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	NASHVILLE	TN	37215	27	7/20/2004	0	S				84.94		C	Y	WHOLESAL	85	85000	9/1/2004	0	WHOLESAL	653	0	FX	36	7/1/2007	STD	1	0	0	0	0
8/1/2006	CHICAGO	IL	60628	40	7/13/2004	176500	S		24	24	79.95	9/1/2006	C	N	WHOLESAL	80	141200	9/1/2004	2	WHOLESAL	748	0	2Y				0	0	0	0	0
	PONTIAC	MI	48340	37	7/28/2004	0	Z				85.8		C	Y	WHOLESAL	85.86	85000	9/1/2004	0	WHOLESAL	618	0	FX	36	7/1/2007	3	1	0	0	0	0
	LOS ANGEI	CA	90059	38	7/20/2004	0	Z				75.74		C	Y	WHOLESAL	75.81	163000	9/1/2004	0	WHOLESAL	589	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	HYDE PARI	MA	2136	44	7/19/2004	0	Z		24	24	86.78	9/1/2006	C	Y	WHOLESAL	86.86	410000	9/1/2004	2	WHOLESAL	608	0	2Y	36	7/1/2007	2	1	0	0	0	0
8/1/2006	PHOENIX	AZ	85009	41	7/28/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	100800	9/1/2004	2	WHOLESAL	563	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	NAPLES	FL	34104	29	7/30/2004	140000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	112000	9/1/2004	2	WHOLESAL	601	28000	2Y	24	7/1/2006	STD	0	0	0	0	0
	TITUSVILLE	FL	32780	51	7/20/2004	0	Z				47.29		C	Y	WHOLESAL	47.32	97000	9/1/2004	0	WHOLESAL	544	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2007	UPPER MA	MD	20774	34	7/28/2004	0	Z		36	36	89.92	8/1/2007	C	N	WHOLESAL	90	275400	9/1/2004	2	WHOLESAL	607	0	3Y				0	0	0	0	0
8/1/2006	CORONA	NY	11368	50	7/16/2004	0	S		24	24	94.93	9/1/2006	J	N	WHOLESAL	94.99	436854	9/1/2004	2	WHOLESAL	605	0	2Y				0	0	0	0	0
	NAPLES	FL	34104	29	7/30/2004	140000	S				19.99		C	N	WHOLESAL	100	28000	9/1/2004	0	WHOLESAL	681	112000	FX				0	0	0	0	0
8/1/2006	LARKSPUR	CO	80118	35	7/23/2004	0	L		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	180000	9/1/2004	2	WHOLESAL	628	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2007	JACKSONV	FL	32225	28	7/16/2004	0	Z		36	36	84.93	8/1/2007	C	Y	WHOLESAL	85	130050	9/1/2004	2	WHOLESAL	537	0	3Y	36	7/1/2007	STD	0	0	0	0	0
8/1/2007	JACKSONV	NC	28546	25	7/19/2004	0	S		36	36	89.95	8/1/2007	C	Y	WHOLESAL	90	63900	9/1/2004	2	WHOLESAL	681	0	3Y	24	7/1/2006	21	0	0	0	0	0
	PHOENIX	AZ	85016	27	7/30/2004	0	L				89.92		C	Y	WHOLESAL	90	106000	9/1/2004	0	WHOLESAL	641	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85040	29	7/26/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	81600	9/1/2004	2	WHOLESAL	585	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	WAYNESBO	GA	30830	48	7/26/2004	0	Z				79.94		C	N	WHOLESAL	80	88000	9/1/2004	0	WHOLESAL	602	0	FX				0	0	0	0	0
	ANTIOCH	CA	94509	50	7/13/2004	0	Z				84.09		C	Y	WHOLESAL	84.17	303000	9/1/2004	0	WHOLESAL	665	0	FX	36	7/1/2007	STD	0	0	0	0	0
	CHICAGO	IL	60610	21	7/21/2004	0	S				89.94		C	N	WHOLESAL	90	193500	9/1/2004	0	WHOLESAL	575	0	FX				2	0	0	0	0
	BRONX	NY	10452	41	7/30/2004	370000	Z				89.92		C	Y	WHOLESAL	90	333000	9/1/2004	0	WHOLESAL	728	0	FX	12	7/1/2005	6	0	0	0	0	0
	SCOTTSDA	AZ	85254	31	7/30/2004	258000	S				89.93		C	Y	WHOLESAL	90	232200	9/1/2004	0	WHOLESAL	740	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2007	PHOENIX	AZ	85031	20	7/27/2004	0	S		36	36	86.91	8/1/2007	C	Y	WHOLESAL	87	95700	9/1/2004	2	WHOLESAL	715	0	3Y	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85033	48	7/23/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	110675	9/1/2004	2	WHOLESAL	613	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85048	43	7/30/2004	445000	S		24	24	79.94	9/1/2006	J	Y	WHOLESAL	100	356000	9/1/2004	2	WHOLESAL	650	89000	2Y	12	7/1/2005	STD	0	0	0	0	0
8/1/2006	SEDRO WO	WA	98284	42	7/19/2004	246700	S		24	24	94.95	9/1/2006	C	N	WHOLESAL	95	234365	9/1/2004	2	WHOLESAL	601	0	2Y				0	0	0	0	0
	HOUSTON	TX	77083	48	7/20/2004	120000	S				94.95		C	Y	WHOLESAL	95	114000	9/1/2004	0	WHOLESAL	863	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	CHAMPAIG	IL	61820	46	7/30/2004	0	Z		24	24	84.95	9/1/2006	C	N	WHOLESAL	85	191250	9/1/2004	2	WHOLESAL	574	0	2Y				0	0	0	0	0
	PHOENIX	AZ	85048	43	7/30/2004	445000	S				19.99		C	N	WHOLESAL	100	89000	9/1/2004	0	WHOLESAL	650	356000	FX				0	0	0	0	0
	PEORIA	AZ	85381	45	7/27/2004	243000	Z				79.95		C	Y	WHOLESAL	80	194400	9/1/2004	0	WHOLESAL	550	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	KNOXVILLE	TN	37924	20	7/30/2004	0	S		24	24	84.85	9/1/2006	C	Y	WHOLESAL	85	93500	9/1/2004	2	WHOLESAL	581	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	MILILANI	HI	96789	40	7/31/2004	0	Z				91.83		C	Y	WHOLESAL	91.83	427000	9/1/2004	0	WHOLESAL	885	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2007	JOLIET	IL	60435	43	7/22/2004	176900	S		36	36	79.94	9/1/2007	C	N	WHOLESAL	100	141520	9/1/2004	2	WHOLESAL	631	35300	3Y				0	0	0	0	0
8/1/2006	TEMPLE HI	MD	20748	36	7/21/2004	0	Z		24	24	74.95	9/1/2006	C	N	WHOLESAL	75	187500	9/1/2004	2	WHOLESAL	581	0	2Y				0	0	0	0	0
	DAMON	TX	77430	50	7/26/2004	0	Z				50.25		C	N	WHOLESAL	50.39	130000	9/1/2004	0	WHOLESAL	583	0	FX				0	0	1	0	0
8/1/2006	NUEVO	CA	92567	50	7/14/2004	0	Z		24	24	84.91	9/1/2006	C	Y	WHOLESAL	85	187000	9/1/2004	2	WHOLESAL	709	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2007	CAPITOL H	MD	20743	11	7/19/2004	165000	S		36	36	94.94	9/1/2007	C	N	WHOLESAL	95	156750	9/1/2004	2	WHOLESAL	731	0	3Y				0	0	0	0	0
	WEST PALI	FL	33414	43	7/27/2004	0	Z				59.95		C	Y	WHOLESAL	60	156000	9/1/2004	0	WHOLESAL	553	0	FX	36	7/1/2007	STD	1	0	0	0	0
8/1/2007	CORTLAND	NY	10567	45	7/31/2004	0	S		36	36	78.93	9/1/2007	J	N	WHOLESAL	80	424000	9/1/2004	2	WHOLESAL	603	0	3Y				0	0	0	0	0
8/1/2007	KEIZER	OR	97303	45	7/26/2004	148000	S		36	36	79.93	9/1/2007	C	Y	WHOLESAL	100	118400	9/1/2004	2	WHOLESAL	656	29600	3Y	36	7/1/2007	STD	0	0	0	0	0
	SURPRISE	AZ	85374	43	7/18/2004	0	S				84.74		C	Y	WHOLESAL	85	87550	9/1/2004	0	WHOLESAL	620	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	FORT LAUI	FL	33312	40	7/30/2004	311000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	279900	9/1/2004	2	WHOLESAL	591	0	2Y	12	7/1/2005	STD	0	0	0	0	0
8/1/2006	GRAND RA	MI	49512	46	7/22/2004	225000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	202500	9/1/2004	2	WHOLESAL	563	0	2Y	24	7/1/2006	3	0	0	0	0	0
8/1/2006	PINELLAS I	FL	33782	22	7/20/2004	0	S		24	24	89.87	9/1/2006	C	Y	WHOLESAL	89.92	116000	9/1/2004	2	WHOLESAL	555	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	EXETER	RI	2822	26	7/16/2004	257000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	231300	9/1/2004	2	WHOLESAL	655	0	2Y	12	7/1/2005	108	0	0	0	0	0
	MEAD	WA	99021	46	7/30/2004	0	Z				79.76		C	Y	WHOLESAL	80	102400	9/1/2004	0	WHOLESAL	620	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85042	29	7/26/2004	0	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	100725	9/1/2004	2	WHOLESAL	551	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	ROME	GA	30161	48	7/31/2004	0	Z				75.63		C	N	WHOLESAL	75.69	123000	9/1/2004	0	WHOLESAL	619	0	FX				0	0	0	0	0
	GRAYSLAK	IL	60030	42	7/30/2004	239450	S				19.99		C	N	WHOLESAL	100	47890	9/1/2004	0	WHOLESAL	656	191560	FX				0	0	0	0	0
8/1/2006	KAILUA KO	HI	96740	45	7/28/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	380000	9/1/2004	2	WHOLESAL	646	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	PANAMA C	FL	32404	44	7/20/2004	0	L		24	24	84.96	9/1/2006	C	Y	WHOLESAL	85	73950	9/1/2004	2	WHOLESAL	529	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2007	ELIZABETH	NJ	7206	31	7/26/2004	291500	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	262350	9/1/2004	2	WHOLESAL	662	0	3Y				0	0	0	0	0
8/1/2006	GLENDALE	AZ	85301	28	7/20/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	102400	9/1/2004	2	WHOLESAL	551	0	2Y	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	CENTERFIE	UT	84622	24	7/16/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	128700	9/1/2004	2	WHOLESAL	548	0	2Y	24	7/1/2006	STD	1	0	0	0	0
	BLACK CRE	WI	54106	30	7/30/2004	144000	S				79.95		C	Y	WHOLESAL	100	115200	9/1/2004	0	WHOLESAL	695	28800	FX	36	7/1/2007	11	0	0	0	0	0
	BLACK CRE	WI	54106	30	7/30/2004	144000	S				19.99		C	N	WHOLESAL	100	28800	9/1/2004	0	WHOLESAL	695	115200	FX				0	0	0	0	0
	PORTLAND	OR	97266	44	7/31/2004	0	Z				73.86		C	Y	WHOLESAL	73.93	103500	9/1/2004	0	WHOLESAL	615	0	FX	36	7/1/2007	STD	0	0	0	0	0
8/1/2003	SAINT PAU	MN	55106	26	7/31/2004	0	Z		24	24	99.92	9/1/2006	C	Y	WHOLESAL	100	235000	9/1/2004	2	WHOLESAL	749	0	2Y	36	7/1/2007	13	0	0	0	0	0
8/1/2006	LITHONIA	GA	30038	35	7/31/2004	205000	Z		24	24	99.95	9/1/2006	C	N	WHOLESAL	100	205000	9/1/2004	2	WHOLESAL	644	0	2Y				0	0	0	0	0
	MERIDIAN	MS	39305	46	7/21/2004	56000	Z				93.24		C	Y	WHOLESAL	93.3	52250	9/1/2004	0	WHOLESAL	604	0	FX	36	7/1/2007	4	0	0	0	0	0
8/1/2006	MIAMI	FL	33126	43	7/27/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	76000	9/1/2004	2	WHOLESAL	654	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	RIVERDALE	GA	30274	20	7/21/2004	0	Z				84.94		C	N	WHOLESAL	85	110500	9/1/2004	0	WHOLESAL	614	0	FX				4	1	0	0	0
	ATLANTA	GA	30308	32	7/28/2004	0	Z				84.75		C	N	WHOLESAL	84.8	162000	9/1/2004	0	WHOLESAL	590	0	FX				3	0	0	0	0
8/1/2007	DELTONA	FL	32738	36	7/21/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	108000	9/1/2004	2	WHOLESAL	554	0	3Y	36	7/1/2007	STD	0	0	0	0	0
8/1/2006	PONTIAC	MI	48342	41	7/16/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	72000	9/1/2004	2	WHOLESAL	568	0	2Y	36	7/1/2007	3	0	0	0	0	0
8/1/2006	KENOSHA	WI	53143	48	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	N	WHOLESAL	90	128700	9/1/2004	2	WHOLESAL	553	0	2Y				0	0	0	0	0
	PHOENIX	AZ	85031	32	7/20/2004	0	Z				79.86		C	Y	WHOLESAL	80	93600	9/1/2004	0	WHOLESAL	632	0	FX	36	7/1/2007	STD	1	0	0	0	0
8/1/2006	WILDWOOI	NJ	8260	6	7/28/2004	0	S		24	24	84.96	9/1/2006	C	N	WHOLESAL	65	325000	9/1/2004	2	WHOLESAL	557	0	2Y				0	0	0	0	0
8/1/2006	IDAHO FAL	ID	83401	47	7/30/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	114950	9/1/2004	2	WHOLESAL	683	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	MIAMI	FL	33177	43	7/23/2004	239999	S		24	24	89.72	9/1/2006	C	Y	WHOLESAL	89.79	215500	9/1/2004	2	WHOLESAL	628	0	2Y	24	7/1/2006	STD	0	0	0	0	0
8/1/2006	POMPANO	FL	33069	37	7/27/2004	106000	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	95400	9/1/2004	2	WHOLESAL	723	0	2Y	24	7/1/2006	STD	0	0	0	0	0
	SCOTTSDA	AZ	85260	41	7/29/2004	450000	S				19.99		C	N	WHOLESAL	100	90000	9/1/2004	0	WHOLESAL	681	360000	FX				0	0	0	0	0
	ATLANTA	GA	30318	42	7/29/2004	260000	S				19.99		C	N	WHOLESAL	100	52000	9/1/2004	0	WHOLESAL	629	208000	FX				0	0	0	0	0

| | | |

8/1/2006	PLANTATIC	FL	33324	6	7/28/2004	135900	L		24	24	84.94	9/1/2006	C	N	WHOLESAL	85	115515	9/1/2004	2	WHOLESAL	622	0	2Y					0	0	0	0	0	0	0
8/1/2006	STATEN ISI	NY	10303	43	7/28/2004	0	S		24	24	89.95	9/1/2006	C	N	WHOLESAL	70	189000	9/1/2004	2	WHOLESAL	563	0	2Y					1	0	0	0	0	0	0
8/1/2006	RIVER ROU	MI	48218	47	7/23/2004	70000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	63000	9/1/2004	2	WHOLESAL	645	0	2Y	36	7/1/2007	3		0	0	0	0	0	0	0
	CRANDALL	TX	75114	24	7/14/2004	140000	Z				84.25		C	Y	WHOLESAL	64.29	90000	9/1/2004	0	WHOLESAL	597	0	FX	12	7/1/2005	STD		0	1	0	0	0	0	0
8/1/2006	FLINT	MI	48506	49	7/30/2004	0	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	107950	9/1/2004	2	WHOLESAL	609	0	2Y	36	7/1/2007	3		2	0	0	0	0	0	0
	FEDERAL V	WA	98003	49	7/28/2004	160000	Z				84.93		C	Y	WHOLESAL	95	152000	9/1/2004	0	WHOLESAL	642	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
	BAILEY	CO	80421	48	7/20/2004	0	Z				84.93		C	Y	WHOLESAL	95	218500	9/1/2004	0	WHOLESAL	660	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85035	33	7/21/2004	0	S		24	24	84.92	9/1/2006	C	Y	WHOLESAL	95	123500	9/1/2004	2	WHOLESAL	650	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	LINDENHUI	NY	11757	31	7/13/2004	380000	S		24	24	89.95	9/1/2006	J	N	WHOLESAL	90	342000	9/1/2004	2	WHOLESAL	613	0	2Y					0	0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85035	29	7/19/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	103500	9/1/2004	2	WHOLESAL	612	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	SHOREVIE	MN	55113	44	7/30/2004	157000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	141300	9/1/2004	2	WHOLESAL	593	0	2Y	24	7/1/2006		13	0	0	0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89144	36	7/19/2004	235000	S		24	24	89.95	9/1/2006	C	N	WHOLESAL	90	211500	9/1/2004	2	WHOLESAL	778	0	2Y					0	0	0	0	0	0	0
8/1/2006	ELGIN	IL	60120	36	7/28/2004	0	Z		24	24	84.94	9/1/2006	C	N	WHOLESAL	85	170000	9/1/2004	2	WHOLESAL	543	0	2Y					1	0	0	0	0	0	0
8/1/2006	RIVERSIDE	CA	92505	50	7/30/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAL	95	178700	9/1/2004	2	WHOLESAL	651	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2007	COVENTRY	RI	2816	42	7/14/2004	271500	S		36	36	79.94	9/1/2007	C	Y	WHOLESAL	100	217200	9/1/2004	2	WHOLESAL	799	54300	3Y	12	7/1/2005	10B		0	0	0	0	0	0	0
8/1/2006	SAN ANTOI	TX	78227	46	7/23/2004	85000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	95	80750	9/1/2004	2	WHOLESAL	655	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85051	39	7/19/2004	95000	S		24	24	84.96	9/1/2006	C	Y	WHOLESAL	85	90250	9/1/2004	2	WHOLESAL	599	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	ESTACADA	OR	97023	47	7/27/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	75	134250	9/1/2004	2	WHOLESAL	531	0	2Y	36	7/1/2007	STD		2	0	0	0	0	0	0
	ASHEVILLE	NC	28806	47	7/26/2004	0	L				76.94		C	N	WHOLESAL	77	108570	9/1/2004	0	WHOLESAL	623	0	FX					0	0	0	0	0	0	0
8/1/2007	DES PLAIN	IL	60018	39	7/28/2004	205000	S		36	36	79.93	9/1/2007	C	N	WHOLESAL	100	164000	9/1/2004	2	WHOLESAL	671	41000	3Y					0	0	0	0	0	0	0
	PROVIDEN	RI	2905	40	7/31/2004	181000	S				79.94		C	Y	WHOLESAL	100	144800	9/1/2004	0	WHOLESAL	714	36200	FX	12	7/1/2005	10A		0	0	0	0	0	0	0
8/1/2006	COLBERT	WA	99005	28	7/26/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	153000	9/1/2004	2	WHOLESAL	562	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	BOCA RATI	FL	33496	44	7/19/2004	0	Z		24	24	89.38	9/1/2006	J	Y	WHOLESAL	89.47	425000	9/1/2004	2	WHOLESAL	821	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	PLEASANT	UT	84414	23	7/31/2004	265000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	184500	9/1/2004	2	WHOLESAL	675	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
	SODDY DA	TN	37379	55	7/30/2004	0	Z				84.95		C	Y	WHOLESAL	85	73985	9/1/2004	0	WHOLESAL	607	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2007	LITHONIA	GA	30038	48	7/27/2004	0	S		36	36	89.75	9/1/2007	C	N	WHOLESAL	89.81	238000	9/1/2004	2	WHOLESAL	588	0	3Y					2	0	0	0	0	0	0
8/1/2007	BLUE ISLAI	IL	60406	39	7/26/2004	130000	Z		36	36	89.93	9/1/2007	C	N	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	626	0	3Y					0	0	0	0	0	0	0
	PROVIDEN	RI	2905	40	7/31/2004	181000	S				19.99		C	N	WHOLESAL	100	36200	9/1/2004	0	WHOLESAL	714	144800	FX					0	0	0	0	0	0	0
8/1/2006	DETROIT	MI	48228	47	7/31/2004	0	S		24	24	79.07	9/1/2006	C	Y	WHOLESAL	79.14	148000	9/1/2004	2	WHOLESAL	603	0	2Y	24	7/1/2006		3	0	0	0	0	0	0	0
	SPRING	TX	77380	22	7/27/2004	0	Z				89.94		C	Y	WHOLESAL	90	106200	9/1/2004	0	WHOLESAL	644	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	MORENO V	CA	92555	43	7/20/2004	0	S		24	24	74.93	9/1/2006	C	Y	WHOLESAL	75	277500	9/1/2004	2	WHOLESAL	603	0	2Y	24	7/1/2006	STD		1	0	0	0	0	0	0
8/1/2007	READING	PA	19604	36	7/30/2004	59900	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	95	53910	9/1/2004	2	WHOLESAL	625	2995	3Y	36	7/1/2007		9	0	0	0	0	0	0	0
	AMERICAN	CA	94503	39	7/31/2004	0	Z				77.48		J	Y	WHOLESAL	77.56	492500	9/1/2004	0	WHOLESAL	711	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
	ROCKWALL	TX	75032	27	7/28/2004	0	Z				82.65		J	Y	WHOLESAL	82.94	373208	9/1/2004	0	WHOLESAL	724	0	FX	12	7/1/2005	STD		0	0	0	0	0	0	0
8/1/2007	RENO	NV	89502	48	7/30/2004	0	S		36	36	89.92	9/1/2007	C	Y	WHOLESAL	90	234000	9/1/2004	2	WHOLESAL	635	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2008	GARDNER	NV	89460	47	7/30/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	216750	9/1/2004	2	WHOLESAL	537	0	2Y	24	7/1/2006	STD		1	0	0	0	0	0	0
	EUSTIS	FL	32726	42	7/28/2004	0	Z				84.94		C	Y	WHOLESAL	85	97750	9/1/2004	0	WHOLESAL	616	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	CHENEY	WA	99004	40	7/31/2004	112000	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	95200	9/1/2004	2	WHOLESAL	762	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2007	HARVARD	IL	60033	42	7/15/2004	95000	S		36	36	84.95	9/1/2007	C	N	WHOLESAL	85	80750	9/1/2004	2	WHOLESAL	616	0	3Y					0	0	0	0	0	0	0
8/1/2006	LYNBROOK	NY	11563	42	7/30/2004	381600	S		24	24	84.94	9/1/2006	J	N	WHOLESAL	95	362520	9/1/2004	2	WHOLESAL	670	0	2Y					0	0	0	0	0	0	0
8/1/2007	CONSTANT	MI	49042	29	7/31/2004	0	Z		36	36	79.96	9/1/2007	C	Y	WHOLESAL	80	88000	9/1/2004	2	WHOLESAL	568	0	3Y	36	7/1/2007		3	1	1	0	0	0	0	0
	CHANDLER	AZ	85225	43	7/26/2004	0	Z				74.66		C	Y	WHOLESAL	74.71	130000	9/1/2004	0	WHOLESAL	831	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	WAYNE	MI	48184	42	7/30/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	153000	9/1/2004	2	WHOLESAL	556	0	2Y	24	7/1/2006		3	0	0	0	0	0	0	0
8/1/2006	HOPKINS	MI	49328	41	7/27/2004	0	Z		24	24	89.96	9/1/2006	C	Y	WHOLESAL	70	87500	9/1/2004	2	WHOLESAL	584	0	2Y	24	7/1/2006		3	2	0	0	0	0	0	0
8/1/2006	MIAMI	FL	33190	39	7/21/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	85000	9/1/2004	2	WHOLESAL	531	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	KISSIMMEE	FL	34741	28	7/15/2004	135000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	108000	9/1/2004	2	WHOLESAL	671	27000	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
	HOGANSVI	GA	30230	42	7/14/2004	0	Z				79.94		C	N	WHOLESAL	80	73600	9/1/2004	0	WHOLESAL	714	0	FX					0	0	0	0	0	0	0
	PICKENS	SC	29671	37	7/23/2004	0	Z				78.81		C	N	WHOLESAL	78.87	140000	9/1/2004	0	WHOLESAL	655	0	FX					0	0	0	0	0	0	0
8/1/2007	COLLEGE S	TX	77840	22	7/30/2004	137900	S		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	124110	9/1/2004	2	WHOLESAL	732	0	3Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2007	ALBUQUER	NM	87120	28	7/22/2004	138500	S		36	36	84.94	9/1/2007	C	N	WHOLESAL	95	131575	9/1/2004	2	WHOLESAL	672	0	3Y					0	0	0	0	0	0	0
8/1/2007	CHARLEST	IL	61920	32	7/28/2004	0	Z		36	36	84.94	9/1/2007	C	N	WHOLESAL	85	63750	9/1/2004	2	WHOLESAL	557	0	3Y					0	0	0	0	0	0	0
8/1/2007	ANCHORAG	AK	99504	38	7/13/2004	0	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	207000	9/1/2004	2	WHOLESAL	676	0	3Y					0	0	0	0	0	0	0
8/1/2007	RIALTO	CA	92376	49	7/26/2004	0	Z		36	36	84.94	9/1/2007	C	Y	WHOLESAL	85	297500	9/1/2004	2	WHOLESAL	529	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0
	TYLER	TX	75703	19	7/16/2004	91500	S				89.92		C	Y	WHOLESAL	90	82350	9/1/2004	0	WHOLESAL	673	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2007	AURORA	CO	80011	31	7/19/2004	0	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	157500	9/1/2004	2	WHOLESAL	603	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0	0
	FRESNO	CA	93711	39	7/27/2004	0	Z				81.82		C	Y	WHOLESAL	81.9	172000	9/1/2004	0	WHOLESAL	583	0	FX	36	7/1/2007	STD		0	0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60608	14	7/20/2004	165000	Z		24	24	84.93	9/1/2006	C	N	WHOLESAL	85	140250	9/1/2004	2	WHOLESAL	580	0	2Y					0	0	0	0	0	0	0
8/1/2006	HASTINGS	MN	55033	50	7/30/2004	0	Z		24	24	84.94	9/1/2006	C	Y	FLOW	85	161500	9/1/2004	2	CORRESPC	533	0	2Y	36	7/1/2007		15	2	0	0	0	0	0	0
	MARINE CI	MI	48039	47	7/29/2004	0	Z				79.92		C	Y	WHOLESAL	80	67600	9/1/2004	0	WHOLESAL	610	0	FX	36	7/1/2007		3	1	0	0	0	0	0	0
	KANSAS CI	MO	64137	50	7/23/2004	0	Z				84.93		C	Y	WHOLESAL	95	109250	9/1/2004	0	WHOLESAL	666	0	FX	36	7/1/2007	5A		0	0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60638	43	7/30/2004	255000	S		36	36	84.94	9/1/2007	C	N	WHOLESAL	95	242250	9/1/2004	2	WHOLESAL	621	0	3Y					1	0	0	0	0	0	0
8/1/2006	COMMERC	MI	48382	50	7/14/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAL	75	97500	9/1/2004	2	WHOLESAL	576	0	2Y	36	7/1/2007		3	3	2	0	0	0	0	0
8/1/2006	ALBUQUER	NM	87105	27	7/20/2004	143400	S		36	36	84.94	9/1/2007	C	N	WHOLESAL	95	136230	9/1/2004	2	WHOLESAL	650	0	3Y					0	0	0	0	0	0	0
8/1/2006	ISANTI	MN	55040	42	7/28/2004	0	Z		24	24	89.93	9/1/2006	C	Y	FLOW	90	279000	9/1/2004	2	CORRESPC	553	0	2Y	36	7/1/2007		13	1	0	0	0	0	0	0
8/1/2006	PROVIDEN	RI	2909	49	7/14/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAL	95	196650	9/1/2004	2	WHOLESAL	661	0	2Y	12	7/1/2005	10B		0	0	0	0	0	0	0
8/1/2006	HUNTINGTO	CA	92255	32	7/23/2004	0	S		24	24	84.44	9/1/2006	C	Y	WHOLESAL	84.47	207000	9/1/2004	2	WHOLESAL	555	0	2Y	24	7/1/2006	STD		4	3	0	0	0	0	0
8/1/2006	SUNRISE	FL	33351	48	7/30/2004	0	Z		24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	83250	9/1/2004	2	WHOLESAL	535	0	2Y	36	7/1/2007	STD		0	0	1	0	0	0	0
	THREE RIV	MI	49093	42	7/27/2004	0	Z				84.35		C	Y	WHOLESAL	84.42	85000	9/1/2004	0	WHOLESAL	607	0	FX	36	7/1/2007		3	0	0	0	0	0	0	0
8/1/2006	FLORISSAI	MO	63033	47	7/27/2004	163855	S		24	24	84.93	9/1/2006	C	Y	WHOLESAL	84.98	155822	9/1/2004	2	WHOLESAL	602	0	2Y	12	7/1/2005	5B		0	0	0	0	0	0	0
8/1/2006	SAINT LOU	MO	63111	27	7/30/2004	155000	S		24	24	79.96	9/1/2006	C	Y	WHOLESAL	80	122400	9/1/2004	2	WHOLESAL	558	0	2Y	24	7/1/2006	5B		2	0	0	0	0	0	0
8/1/2006	TUCSON	AZ	85706	34	7/30/2004	0	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	79900	9/1/2004	2	WHOLESAL	565	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
8/1/2006	ROCHESTE	NY	14611	9	7/30/2004	56000	S		24	24	89.95	9/1/2006	C	N	WHOLESAL	90	50400	9/1/2004	2	WHOLESAL	639	0	2Y					0	0	0	0	0	0	0
8/1/2007	WAYNESVI	NC	28786	40	7/30/2004	0	S		36	36	79.95	9/1/2007	C	N	WHOLESAL	80	153600	9/1/2004	2	WHOLESAL	538	0	3Y					0	0	0	0	0	0	0
8/1/2006	NORTH MU	FL	33160	37	7/13/2004	74000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	83900	9/1/2004	2	WHOLESAL	701	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0	0
	LINCOLN P	MI	48146	42	7/26/2004	0	S				74.96		C	Y	WHOLESAL	75	60000	9/1/2004	0	WHOLESAL	650	0	FX	36	7/1/2007		3	0	0	0	0	0	0	0
	CHICAGO	IL	60628	48	7/30/2004	0	Z				77.89		C	N	WHOLESAL	77.94	96650	9/1/2004	0	WHOLESAL	534	0	FX					0	0	0	0	0	0	0
8/1/2006	LANCASTE	CA	93536	55	7/30/2004	0	S		24	24	36.75	9/1/2006	C	Y	WHOLESAL	36.79	103000	9/1/2004	2	WHOLESAL	631	0	2Y	24	7/1/2006	STD		0	1	0	0	0	0	0

8/1/2006	SURPRISE	AZ	85379	38	7/30/2004	134000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	107200	9/1/2004	2	WHOLESAL	582	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	SACRAMEN	CA	95821	44	7/28/2004	0	Z				88.08		C	Y	WHOLESAL	88.14	260000	9/1/2004	0	WHOLESAL	547	0	FX	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	DANBURY	CT	6811	35	7/27/2004	320000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	85	304000	9/1/2004	2	WHOLESAL	633	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	FAIRLAND	IN	46126	43	7/22/2004	0	Z				94.94		C	Y	WHOLESAL	95	109250	9/1/2004	0	WHOLESAL	565	0	FX	36	7/1/2007	STD		0	0	0	0	0
	HONOLULU	HI	96819	33	7/22/2004	145000	Z				89.57		C	Y	WHOLESAL	89.66	130000	9/1/2004	0	WHOLESAL	632	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SAINT LOU	MO	63104	28	7/19/2004	175000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	157500	9/1/2004	2	WHOLESAL	684	0	2Y	36	7/1/2007	5B		0	0	0	0	0
8/1/2007	INDEPENDI	MO	64050	39	7/20/2004	100000	S		36	36	79.94	9/1/2007	C	Y	WHOLESAL	100	80000	9/1/2004	2	WHOLESAL	655	20000	3Y	36	7/1/2007	5B		0	0	0	0	0
	LITHIA SPR	GA	30122	3	7/26/2004	0	Z				76.79		C	N	WHOLESAL	76.85	83000	9/1/2004	0	WHOLESAL	632	0	FX					0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89129	36	7/22/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	216000	9/1/2004	2	WHOLESAL	550	0	2Y	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	SAINT LOU	MO	63137	31	7/30/2004	0	L		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	78300	9/1/2004	2	WHOLESAL	557	0	2Y	36	7/1/2007	5B		0	0	0	0	0
	VENTURA	CA	93004	45	7/26/2004	0	Z				73.38		J	Y	WHOLESAL	73.46	393000	9/1/2004	0	WHOLESAL	606	0	FX	36	7/1/2007	STD		0	0	0	0	0
	BARTLESVI	OK	74006	43	7/26/2004	105000	S				19.99		C	N	WHOLESAL	100	21000	9/1/2004	0	WHOLESAL	701	84000	FX					0	0	0	0	0
	BRIDGEPO	CT	6606	35	7/22/2004	0	S				79.95		C	Y	WHOLESAL	80	180000	9/1/2004	0	WHOLESAL	561	0	FX	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	LAS VEGAS	NV	89143	46	7/29/2004	350000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	332500	9/1/2004	2	WHOLESAL	617	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MONONGA	PA	15063	33	7/30/2004	0	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	80	77600	9/1/2004	2	WHOLESAL	663	0	2Y	36	7/1/2007		9	0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89103	45	7/15/2004	352000	S		24	24	91.11	9/1/2006	C	Y	WHOLESAL	91.17	316800	9/1/2004	2	WHOLESAL	605	0	2Y	24	7/1/2006	STD		1	0	0	0	0
8/1/2006	SEATAC	WA	98198	42	7/30/2004	187000	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	99.95	149500	9/1/2004	2	WHOLESAL	689	37400	2Y	24	7/1/2006	STD		0	0	0	0	0
	SEATAC	WA	98198	42	7/30/2004	187000	S				19.98		C	N	WHOLESAL	99.95	37400	9/1/2004	0	WHOLESAL	689	149500	FX					0	0	0	0	0
	FRESNO	CA	93703	5	7/30/2004	0	S				88.33		C	Y	WHOLESAL	86.4	108000	9/1/2004	0	WHOLESAL	661	0	FX	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	WALNUT	CA	91789	49	7/22/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	318250	9/1/2004	2	WHOLESAL	629	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PITTSBURG	PA	15236	36	7/19/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	85000	9/1/2004	2	WHOLESAL	590	0	2Y	24	7/1/2006		9	0	0	0	0	0
8/1/2007	BAKERSFIE	CA	93307	30	7/19/2004	0	Z		36	36	69.96	9/1/2007	C	Y	WHOLESAL	70	105700	9/1/2004	2	WHOLESAL	530	0	3Y	36	7/1/2007	STD		0	0	4	0	0
8/1/2006	ORONOGO	MO	64855	25	7/16/2004	90000	S		24	24	99.94	9/1/2006	C	Y	WHOLESAL	100	90000	9/1/2004	2	WHOLESAL	710	0	2Y	24	7/1/2006	5B		0	0	0	0	0
8/1/2006	PANAMA C	FL	32405	52	7/23/2004	0	Z		24	24	73.8	9/1/2006	C	Y	WHOLESAL	73.85	72000	9/1/2004	2	WHOLESAL	529	0	2Y	24	7/1/2006	STD		0	0	1	0	0
8/1/2006	OGDEN	UT	84404	35	7/30/2004	93000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	83700	9/1/2004	2	WHOLESAL	558	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	TRACY	CA	95376	44	7/31/2004	0	S		24	24	94.93	9/1/2006	J	Y	WHOLESAL	95	377150	9/1/2004	2	WHOLESAL	614	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	NORTH LAS	NV	89030	34	7/31/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	123500	9/1/2004	2	WHOLESAL	600	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SHOW LOW	AZ	85901	30	7/22/2004	103000	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	95	87550	9/1/2004	2	WHOLESAL	572	10300	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	RIALTO	CA	92376	34	7/30/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	208000	9/1/2004	2	WHOLESAL	564	0	2Y	36	7/1/2007	STD		2	0	0	0	0
8/1/2007	MESA	AZ	85201	46	7/30/2004	0	Z		36	36	94.91	9/1/2007	C	Y	WHOLESAL	95	124925	9/1/2004	2	WHOLESAL	603	0	3Y	36	7/1/2007	STD		3	0	0	0	0
8/1/2006	ELK GROVI	CA	95758	35	7/22/2004	0	S		24	24	89.03	9/1/2006	C	Y	WHOLESAL	89.1	307400	9/1/2004	2	WHOLESAL	649	0	2Y	24	7/1/2008	STD		1	0	0	0	0
8/1/2006	PHOENIX	AZ	85043	24	7/30/2004	126000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	100800	9/1/2004	2	WHOLESAL	641	25200	2Y	24	7/1/2008	STD		0	0	0	0	0
	LA HABRA	CA	90631	44	7/31/2004	375000	S				19.99		C	N	WHOLESAL	100	75000	9/1/2004	0	WHOLESAL	651	300000	FX					0	0	0	0	0
	PHOENIX	AZ	85043	33	7/30/2004	126000	S				19.99		C	N	WHOLESAL	100	25200	9/1/2004	0	WHOLESAL	641	100800	FX					0	0	0	0	0
	MORENO V	CA	92557	39	7/30/2004	275000	S				19.99		C	N	WHOLESAL	100	55000	9/1/2004	0	WHOLESAL	656	220000	FX					0	0	0	0	0
8/1/2006	LOS ANGEL	CA	91352	46	7/29/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	212000	9/1/2004	2	WHOLESAL	605	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	ALHAMBRA	CA	91803	38	7/29/2004	0	Z				84.89		C	Y	WHOLESAL	84.97	243000	9/1/2004	0	WHOLESAL	634	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	TUSTIN	CA	92780	46	7/15/2004	0	S		24	24	74.92	9/1/2006	J	Y	WHOLESAL	75	675000	9/1/2004	2	WHOLESAL	690	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	GLENDALE	CA	91214	41	7/15/2004	0	S		24	24	69.84	9/1/2006	J	Y	WHOLESAL	69.89	390000	9/1/2004	2	WHOLESAL	812	0	2Y	36	7/1/2007	STD		0	0	1	0	0
	PALM BAY	FL	32907	38	7/22/2004	0	Z				84.93		C	Y	WHOLESAL	85	114750	9/1/2004	0	WHOLESAL	606	0	FX	36	7/1/2007	STD		1	0	0	0	0
8/1/2007	KISSIMMEE	FL	34741	45	7/16/2004	140000	S		36	36	94.94	9/1/2007	C	Y	WHOLESAL	95	133000	9/1/2004	2	WHOLESAL	615	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	CAROL STR	IL	60188	47	7/30/2004	0	Z		36	36	69.24	9/1/2007	C	N	WHOLESAL	89.29	175000	9/1/2004	2	WHOLESAL	568	0	3Y					1	0	0	0	0
	PHILADELF	PA	19130	53	7/28/2004	0	S				68.14		C	Y	WHOLESAL	68.18	150000	9/1/2004	0	WHOLESAL	622	0	FX	36	7/1/2007		9	0	0	0	0	0
8/1/2006	PLAINFIELI	CT	6374	45	7/30/2004	0	S		24	24	84.97	9/1/2006	C	Y	WHOLESAL	65	107250	9/1/2004	2	WHOLESAL	556	0	2Y	24	7/1/2008	STD		4	2	0	0	0
8/1/2006	CHICAGO	IL	60649	39	7/30/2004	206000	S		24	24	84.94	9/1/2006	C	N	WHOLESAL	95	175100	9/1/2004	2	WHOLESAL	591	20600	2Y					0	0	0	0	0
8/1/2006	BROCKTON	MA	2301	46	7/30/2004	0	S		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	257400	9/1/2004	2	WHOLESAL	552	0	2Y	24	7/1/2006		2	1	0	0	0	0
8/1/2006	MEMPHIS	TN	38118	34	7/30/2004	86000	Z		24	24	89.96	9/1/2006	C	Y	WHOLESAL	95	77400	9/1/2004	2	WHOLESAL	568	4300	2Y	24	7/1/2006	STD		0	0	0	0	0
	YEADON	PA	19050	28	7/19/2004	0	S				89.94		C	Y	WHOLESAL	90	139500	9/1/2004	0	WHOLESAL	663	0	FX	36	7/1/2007		6	0	0	0	0	0
8/1/2006	OAK CREEI	WI	53154	44	7/19/2004	0	Z		24	24	89.93	9/1/2006	C	N	WHOLESAL	90	103500	9/1/2004	2	WHOLESAL	574	0	2Y					0	0	0	0	0
8/1/2006	AVENTURA	FL	33160	45	7/29/2004	430000	S		24	24	79.93	9/1/2006	J	Y	WHOLESAL	100	344000	9/1/2004	2	WHOLESAL	621	86000	2Y	36	7/1/2007	STD		0	0	0	0	0
	PHILADELF	PA	19134	46	7/21/2004	0	Z				94.93		C	Y	WHOLESAL	95	66500	9/1/2004	0	WHOLESAL	667	0	FX	36	7/1/2007		9	0	0	0	0	0
8/1/2006	HOLLAND	MI	49424	30	7/28/2004	0	S		24	24	69.89	9/1/2006	C	Y	WHOLESAL	69.93	107000	9/1/2004	2	WHOLESAL	551	0	2Y	36	7/1/2007		3	1	0	0	0	0
8/1/2006	INDEPENDI	MO	64050	29	7/12/2004	119500	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	95600	9/1/2004	2	WHOLESAL	688	23900	2Y	12	7/1/2005	5B		0	0	0	0	0
8/1/2006	TUCSON	AZ	85711	37	7/30/2004	0	Z		24	24	73.2	9/1/2006	C	Y	WHOLESAL	73.24	93750	9/1/2004	2	WHOLESAL	552	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	COWETA	OK	74429	31	7/16/2004	118450	S				89.94		C	Y	WHOLESAL	90	109605	9/1/2004	0	WHOLESAL	620	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	FORT MYEI	FL	33907	9	7/30/2004	60000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	72000	9/1/2004	2	WHOLESAL	618	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	BROCKTON	MA	2302	39	7/30/2004	0	S		24	24	78.1	9/1/2006	C	Y	WHOLESAL	78.16	191500	9/1/2004	2	WHOLESAL	555	0	2Y	36	7/1/2007		2	0	0	0	0	0
8/1/2006	BARSTOW	CA	92311	45	7/28/2004	95000	S		24	24	89.36	9/1/2006	C	Y	WHOLESAL	89.41	76000	9/1/2004	2	WHOLESAL	724	0	2Y	12	7/1/2005	STD		0	0	0	0	0
8/1/2007	NICHOLSO	GA	30565	48	7/27/2004	0	Z		36	36	84.98	9/1/2007	C	Y	WHOLESAL	55	60500	9/1/2004	2	WHOLESAL	536	0	3Y	24	7/1/2006		15	0	1	0	0	0
8/1/2007	GLENDALE	IL	60139	45	7/27/2004	0	S		36	36	84.95	9/1/2007	C	N	WHOLESAL	85	101250	9/1/2004	2	WHOLESAL	533	0	3Y					0	0	0	0	0
	GRAND MA	MN	55604	48	7/29/2004	0	Z				41.93		C	Y	WHOLESAL	41.96	96500	9/1/2004	0	WHOLESAL	619	0	FX	36	7/1/2007		12	3	0	0	0	0
	RAVENNA	MI	49451	33	7/30/2004	0	Z				71.56		C	N	WHOLESAL	71.63	63750	9/1/2004	0	WHOLESAL	655	0	FX					1	0	0	0	0
8/1/2006	AURORA	CO	80013	48	7/31/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	194750	9/1/2004	2	WHOLESAL	600	0	2Y	24	7/1/2008	STD		0	0	0	0	0
8/1/2006	NARRAGAN	RI	2882	40	7/21/2004	279900	S		24	24	79.94	9/1/2006	C	N	WHOLESAL	100	223920	9/1/2004	2	WHOLESAL	622	55680	2Y					0	0	0	0	0
8/1/2006	QUINCY	MA	2169	37	7/29/2004	269000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	215200	9/1/2004	2	WHOLESAL	658	53800	2Y	12	7/1/2005		2	0	0	0	0	0
8/1/2006	GLENDALE	NY	11385	41	7/16/2004	0	S		24	24	83.42	9/1/2006	J	N	WHOLESAL	83.5	430000	9/1/2004	2	WHOLESAL	585	0	2Y					0	0	0	0	0
8/1/2007	WEST VALI	UT	84120	41	7/30/2004	122500	L		36	36	79.93	9/1/2007	C	Y	WHOLESAL	100	98000	9/1/2004	2	WHOLESAL	722	24500	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	KANSAS CI	KS	66103	48	7/16/2004	0	S		24	24	94.92	9/1/2006	C	N	WHOLESAL	95	106400	9/1/2004	2	WHOLESAL	709	0	2Y					0	0	0	0	0
8/1/2006	HALLANDA	FL	33009	41	7/30/2004	183000	S		24	24	84.84	9/1/2006	C	Y	WHOLESAL	85	155550	9/1/2004	2	WHOLESAL	647	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	PALMDALE	CA	93552	50	7/28/2004	0	Z				84.01		C	Y	WHOLESAL	84.08	280000	9/1/2004	0	WHOLESAL	623	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PEORIA	AZ	85382	44	7/20/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	138800	9/1/2004	2	WHOLESAL	633	34700	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	DALLAS	GA	30157	46	7/21/2004	0	Z		36	36	89.95	9/1/2007	C	N	WHOLESAL	90	130500	9/1/2004	2	WHOLESAL	624	0	3Y					0	0	0	0	0
8/1/2006	MARION	KY	42064	53	7/30/2004	0	Z		24	24	69.97	9/1/2006	C	Y	WHOLESAL	70	111300	9/1/2004	2	WHOLESAL	550	0	2Y	36	7/1/2007	STD		2	3	0	1	0
8/1/2006	BELL	CA	90201	30	7/27/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	220500	9/1/2004	2	WHOLESAL	627	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	NEW HAVE	CT	6519	34	7/26/2004	145000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	130500	9/1/2004	2	WHOLESAL	562	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48202	44	7/29/2004	0	Z		24	24	69.95	9/1/2006	C	Y	WHOLESAL	70	71400	9/1/2004	2	WHOLESAL	613	0	2Y	24	7/1/2006		3	3	0	0	0	0
	SAN DIEGC	CA	92139	28	7/30/2004	0	Z				74.81		J	Y	WHOLESAL	74.89	337000	9/1/2004	0	WHOLESAL	647	0	FX	36	7/1/2007	STD		0	0	0	0	0

| | | |

| | | |

8/1/2007	PEMBROKE	FL	33024	50	7/15/2004	275000	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	247500	9/1/2004	2	WHOLESAL	508	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	SAUK VILL	IL	60411	29	7/21/2004	0	Z		24	24	84.95	9/1/2006	C	N	WHOLESAL	85	103700	9/1/2004	2	WHOLESAL	513	0	2Y					1	0	0	0	0	0
2/1/2006	ELMWOOD	IL	60707	35	2/10/2004	0	Z		24	24	79.51	3/1/2006	C	N	WHOLESAL	80	183198.89	9/1/2004	2	WHOLESAL	611	0	2Y					0	0	0	0	0	0
8/1/2007	FLAGSTAF	AZ	86004	32	7/19/2004	167000	Z		36	36	74.8	9/1/2007	C	Y	WHOLESAL	74.85	125000	9/1/2004	2	WHOLESAL	554	0	3Y	36	7/1/2007	STD		1	0	0	0	0	0
8/1/2007	ASHEVILLE	NC	28806	30	7/26/2004	0	Z		36	36	84.94	9/1/2007	C	N	WHOLESAL	85	107100	9/1/2004	2	WHOLESAL	519	0	3Y					0	0	0	0	0	0
	BRENTWO	NY	11717	48	7/30/2004	0	S				89.94		C	Y	WHOLESAL	90	310500	9/1/2004	0	WHOLESAL	662	0	FX	12	7/1/2005		6	0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60632	43	7/26/2004	275000	S		24	24	84.95	9/1/2006	C	N	WHOLESAL	85	233750	9/1/2004	2	WHOLESAL	590	0	2Y					0	0	0	0	0	0
8/1/2007	KENNER	LA	70065	35	7/26/2004	0	S		36	36	84.94	9/1/2007	C	N	WHOLESAL	95	166250	9/1/2004	2	WHOLESAL	642	0	3Y					0	0	0	0	0	0
	BROOKLYN	NY	11208	42	7/19/2004	0	Z				79.92		C	Y	WHOLESAL	80	368000	9/1/2004	0	WHOLESAL	711	0	FX	12	7/1/2005		6	0	0	0	0	0	0
	STATEN IS	NY	10308	46	7/28/2004	0	Z				28.55		C	Y	WHOLESAL	28.57	100000	9/1/2004	0	WHOLESAL	595	0	FX	12	7/1/2005		6	1	0	0	0	0	0
8/1/2008	HOUSTON	TX	77049	40	7/21/2004	84500	Z		24	24	89.95	9/1/2008	C	Y	WHOLESAL	90	76050	9/1/2004	2	WHOLESAL	552	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0
8/1/2006	RED OAK	TX	75154	50	7/30/2004	173000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	95	155700	9/1/2004	2	WHOLESAL	552	8850	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2007	CONWAY	SC	29526	24	7/16/2004	117900	Z		36	36	80.54	9/1/2007	C	N	WHOLESAL	80.6	93900	9/1/2004	2	WHOLESAL	646	0	3Y					0	0	0	0	0	0
8/1/2007	STREAMWO	IL	60107	35	7/28/2004	234000	S		36	36	79.94	9/1/2007	C	N	WHOLESAL	100	187200	9/1/2004	2	WHOLESAL	688	46800	3Y					0	0	0	0	0	0
8/1/2006	NEW LONC	CT	6320	29	7/19/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAL	95	204250	9/1/2004	2	WHOLESAL	651	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	HOLLAND	MA	1521	30	7/31/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	149500	9/1/2004	2	WHOLESAL	587	0	2Y	24	7/1/2008		2	0	0	0	0	0	0
8/1/2007	CHENEY	KS	67025	41	7/19/2004	0	Z		36	36	89.34	9/1/2007	C	N	WHOLESAL	89.41	152000	9/1/2004	2	WHOLESAL	636	0	3Y					1	0	0	0	0	0
8/1/2006	THOUSANI	CA	91320	21	7/31/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	313600	9/1/2004	2	WHOLESAL	667	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
	DETROIT	MI	48213	43	7/26/2004	0	Z				84.94		C	Y	WHOLESAL	85	73950	9/1/2004	0	WHOLESAL	528	0	FX	36	7/1/2007		3	0	0	0	0	0	0
8/1/2006	SALT LAKE	UT	84116	41	7/23/2004	155900	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	124720	9/1/2004	2	WHOLESAL	700	31180	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	SEYMOUR	IN	47274	27	7/22/2004	0	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	112000	9/1/2004	2	WHOLESAL	629	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	CHICAGO	IL	60636	23	7/20/2004	85000	S		24	24	84.96	9/1/2006	C	N	WHOLESAL	85	72250	9/1/2004	2	WHOLESAL	583	0	2Y					0	0	0	0	0	0
8/1/2006	TACOMA	WA	98422	49	7/26/2004	0	S		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	252000	9/1/2004	2	WHOLESAL	564	0	2Y	24	7/1/2006	STD		1	0	0	0	0	0
	NEW CAST	PA	18101	29	7/20/2004	0	S				79.93		C	Y	WHOLESAL	80	124000	9/1/2004	0	WHOLESAL	658	0	FX	36	7/1/2007		9	0	0	0	0	0	0
	LIBERTY	NY	12754	50	7/26/2004	0	Z				66.61		C	Y	WHOLESAL	66.67	90000	9/1/2004	0	WHOLESAL	613	0	FX	12	7/1/2005		6	2	0	0	0	0	0
	SOSO	MS	39480	34	7/30/2004	0	L				64.82		C	Y	WHOLESAL	65	52000	9/1/2004	0	WHOLESAL	595	0	FX	36	7/1/2007		4	0	0	0	0	0	0
8/1/2006	ANDERSO	CA	96007	44	7/27/2004	225000	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	202500	9/1/2004	2	WHOLESAL	663	0	2Y	12	7/1/2005	STD		0	0	0	0	0	0
8/1/2006	MAPLEWO	MN	55117	49	7/20/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	175100	9/1/2004	2	WHOLESAL	587	0	2Y	36	7/1/2007		13	1	0	0	0	0	0
8/1/2006	HENDERS	TX	75652	14	7/30/2004	0	S		24	24	81.03	9/1/2006	C	Y	WHOLESAL	81.08	60000	9/1/2004	2	WHOLESAL	574	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0
8/1/2006	SANTA ANA	CA	92707	32	7/26/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	560000	9/1/2004	2	WHOLESAL	618	0	2Y	24	7/1/2008	STD		1	0	0	0	0	0
8/1/2007	ORO VALL	AZ	85737	28	7/20/2004	0	Z		36	36	82	9/1/2007	C	Y	WHOLESAL	82.08	279000	9/1/2004	2	WHOLESAL	561	0	3Y	36	7/1/2007	STD		1	0	0	0	0	0
8/1/2006	EVANSVIL	IN	47710	39	7/31/2004	0	S		24	24	84.96	9/1/2006	C	Y	WHOLESAL	85	51000	9/1/2004	2	WHOLESAL	598	0	2Y	24	7/1/2008	STD		1	0	0	0	0	0
8/1/2007	MIAMI	FL	33175	34	7/26/2004	0	S		36	36	89.95	9/1/2007	C	Y	WHOLESAL	90	322200	9/1/2004	2	WHOLESAL	584	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	PHILADELF	PA	19111	26	7/30/2004	105000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	90000	9/1/2004	2	WHOLESAL	582	0	2Y	24	7/1/2006		9	0	0	0	0	0	0
8/1/2006	ROSEVILLE	CA	95747	49	7/30/2004	0	Z		24	24	69.97	9/1/2006	C	Y	WHOLESAL	70	310100	9/1/2004	2	WHOLESAL	502	0	2Y	24	7/1/2006	STD		2	1	0	1	0	0
8/1/2006	DALLAS	TX	75217	39	7/23/2004	0	S		24	24	84.96	9/1/2006	C	N	WHOLESAL	65	66950	9/1/2004	2	WHOLESAL	564	0	2Y					3	4	2	0	0	0
8/1/2006	PHOENIX	AZ	85007	26	7/26/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	568	0	2Y	24	7/1/2006	STD		0	0	0	0	0	0
8/1/2006	SPRING	TX	77379	26	7/20/2004	0	S		24	24	79.91	9/1/2006	C	Y	WHOLESAL	80	132000	9/1/2004	2	WHOLESAL	603	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2007	BALTIMOR	MD	21211	47	7/30/2004	0	Z		36	36	84.92	9/1/2007	C	N	WHOLESAL	95	124450	9/1/2004	2	WHOLESAL	629	0	3Y					0	0	0	0	0	0
	SWARTHM	PA	19081	34	7/20/2004	0	S				79.77		C	Y	WHOLESAL	80	169600	9/1/2004	0	WHOLESAL	600	0	FX	36	7/1/2007		9	0	0	0	0	0	0
8/1/2006	CRANSTO	RI	2905	45	7/26/2004	0	Z		24	24	83.86	9/1/2006	C	Y	WHOLESAL	83.94	277000	9/1/2004	2	WHOLESAL	610	0	2Y	12	7/1/2005	10B		1	0	0	0	0	0
8/1/2006	HERRIMAN	UT	84065	33	7/31/2004	219700	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	175760	9/1/2004	2	WHOLESAL	641	43940	2Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2007	CHICAGO	IL	60647	44	7/30/2004	0	S		36	36	84.93	9/1/2007	C	N	WHOLESAL	95	251750	9/1/2004	2	WHOLESAL	604	0	3Y					3	0	0	0	0	0
8/1/2007	MIDDLEBO	MA	2346	47	7/27/2004	0	Z		36	36	82.82	9/1/2007	C	Y	WHOLESAL	82.89	315000	9/1/2004	2	WHOLESAL	583	0	3Y	36	7/1/2007		2	4	0	0	0	0	0
	BROOKLYN	NY	11221	48	7/26/2004	463500	Z				94.93		J	Y	WHOLESAL	95	440325	9/1/2004	0	WHOLESAL	758	0	FX	12	7/1/2005		6	0	0	0	0	0	0
	MIAMI	FL	33186	40	7/27/2004	0	S				72.49		C	Y	WHOLESAL	72.55	185000	9/1/2004	0	WHOLESAL	691	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2008	BYRON	CA	94514	49	7/22/2004	0	Z		24	24	89.92	9/1/2008	J	Y	WHOLESAL	90	378000	9/1/2004	2	WHOLESAL	568	0	2Y	36	7/1/2007	STD		2	0	0	0	0	0
8/1/2006	RIVERSIDE	CA	92509	39	7/19/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	333000	9/1/2004	2	WHOLESAL	607	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0
	LINDENHU	NY	11757	47	7/30/2004	376000	S				74.95		C	N	WHOLESAL	75	282000	9/1/2004	0	WHOLESAL	561	0	FX					0	0	0	0	0	0
	NORTH LA	NY	89032	34	7/21/2004	200000	Z				94.81		C	Y	WHOLESAL	94.87	185000	9/1/2004	0	WHOLESAL	646	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
	IRVINE	CA	92604	48	7/26/2004	0	Z				79.92		J	Y	WHOLESAL	80	600000	9/1/2004	0	WHOLESAL	665	0	FX	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	KISSIMMEE	FL	34758	40	7/28/2004	0	Z		24	24	89.9	9/1/2006	C	Y	WHOLESAL	90	180000	9/1/2004	2	WHOLESAL	635	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0
	BRYAN	TX	77801	28	7/30/2004	0	Z				78.15		C	N	WHOLESAL	78.2	52000	9/1/2004	0	WHOLESAL	574	0	FX					1	0	0	0	0	0
8/1/2006	ATLANTA	GA	30318	24	7/20/2004	145000	S		24	24	94.77	9/1/2006	C	N	WHOLESAL	94.83	137500	9/1/2004	2	WHOLESAL	602	0	2Y					0	0	0	0	0	0
	HERRIMAN	UT	84065	33	7/31/2004	219700	S				19.99		C	N	WHOLESAL	100	43940	9/1/2004	0	WHOLESAL	641	175760	FX					0	0	0	0	0	0
8/1/2007	MIAMI	FL	33055	48	7/28/2004	0	Z		36	36	86.93	9/1/2007	C	Y	WHOLESAL	89	171770	9/1/2004	2	WHOLESAL	588	0	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	AZUSA	CA	91702	51	7/22/2004	0	S		24	24	84.96	9/1/2006	C	Y	WHOLESAL	65	208000	9/1/2004	2	WHOLESAL	546	0	2Y	24	7/1/2008	STD		0	0	1	0	0	0
8/1/2006	ROGERS	MN	55374	45	7/23/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	192000	9/1/2004	2	WHOLESAL	578	0	2Y	24	7/1/2008		13	0	0	0	0	0	0
8/1/2007	VALPARAI	IN	46383	37	7/16/2004	158000	Z		36	36	84.94	9/1/2007	C	Y	WHOLESAL	89.34	134300	9/1/2004	2	WHOLESAL	526	6858.09	3Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	DETROIT	MI	48223	45	7/14/2004	73000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	62050	9/1/2004	2	WHOLESAL	613	0	2Y	36	7/1/2007		3	1	0	0	0	0	0
8/1/2006	POMONA	CA	91766	31	7/30/2004	245000	S		24	24	79.94	9/1/2006	C	N	WHOLESAL	100	196000	9/1/2004	2	WHOLESAL	651	49000	2Y					0	0	0	0	0	0
8/1/2006	UNION	MO	63084	28	7/19/2004	127000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	114300	9/1/2004	2	WHOLESAL	555	0	2Y	24	7/1/2006	5B		0	0	0	0	0	0
	TACOMA	WA	98445	42	7/30/2004	100000	S				19.99		C	N	WHOLESAL	100	20000	9/1/2004	0	WHOLESAL	638	80000	FX					0	0	0	0	0	0
8/1/2007	CONCORD	NC	28027	45	7/23/2004	0	Z		36	36	84.94	9/1/2007	C	Y	WHOLESAL	85	59700	9/1/2004	2	WHOLESAL	700	0	3Y	24	7/1/2006		21	1	0	0	0	0	0
	POMONA	CA	91766	38	7/30/2004	245000	S				19.99		C	N	WHOLESAL	100	49000	9/1/2004	0	WHOLESAL	651	196000	FX					0	0	0	0	0	0
8/1/2007	KALAMAZO	MI	49009	48	7/26/2004	0	Z		36	36	89.91	9/1/2007	C	Y	WHOLESAL	90	220500	9/1/2004	2	WHOLESAL	699	0	3Y	36	7/1/2007		3	0	0	0	0	0	0
8/1/2007	MARKHAM	IL	60428	50	7/28/2004	0	Z		36	36	82.58	9/1/2007	C	N	WHOLESAL	82.65	81000	9/1/2004	2	WHOLESAL	690	0	3Y					3	0	0	0	0	0
8/1/2006	SO ST PAU	MN	55075	39	7/31/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	70	107100	9/1/2004	2	WHOLESAL	581	0	2Y	36	7/1/2007		13	1	0	0	0	0	0
8/1/2006	WAIANAE	HI	96792	44	7/31/2004	250000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	205000	9/1/2004	2	WHOLESAL	680	50000	2Y	12	7/1/2005	STD		0	0	0	0	0	0
8/1/2006	CEDAR HIL	TX	75104	36	7/19/2004	131426	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	118283	9/1/2004	2	WHOLESAL	551	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0
8/1/2006	FORT LAUI	FL	33311	15	7/30/2004	116000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	104400	9/1/2004	2	WHOLESAL	647	0	2Y	24	7/1/2008	STD		0	0	0	0	0	0
8/1/2006	FORT LAUI	FL	33315	43	7/27/2004	499000	S		24	24	89.94	9/1/2006	J	Y	WHOLESAL	90	445500	9/1/2004	2	WHOLESAL	777	0	2Y	36	7/1/2007	STD		0	0	0	0	0	0
8/1/2006	BIG RAPID	MI	49307	44	7/30/2004	0	Z		24	24	86.71	9/1/2006	C	Y	WHOLESAL	86.79	72900	9/1/2004	2	WHOLESAL	656	0	2Y	36	7/1/2007		3	0	0	0	0	0	0
8/1/2007	SUITLAND	MD	20746	49	7/19/2004	0	S		36	36	82.21	9/1/2007	C	N	WHOLESAL	82.27	116000	9/1/2004	2	WHOLESAL	658	0	3Y					0	0	0	0	0	0
8/1/2006	WESTLAND	MI	48186	49	7/20/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	138600	9/1/2004	2	WHOLESAL	544	0	2Y	36	7/1/2007		3	0	0	0	0	0	0
8/1/2006	MAGALIA	CA	95954	42	7/22/2004	235000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	95	188000	9/1/2004	2	WHOLESAL	598	35250	2Y	24	7/1/2008	STD		0	0	0	0	0	0
8/1/2006	CHULA VIS	CA	91911	45	7/23/2004	0	S		24	24	79.93	9/1/2006	J	Y	WHOLESAL	100	360000	9/1/2004	2	WHOLESAL	661	90000	2Y	24	7/1/2006	STD		0	0	0	0	0	0

8/1/2006	SOUTHGAT	MI	48195	26	7/30/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	150450	9/1/2004	2	WHOLESAL	573	0	2Y	24	7/1/2006	3	3	0	0	0				
8/1/2007	RALEIGH	NC	27616	26	7/27/2004	0	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	111600	9/1/2004	2	WHOLESAL	648	0	3Y	24	7/1/2006	21	1	0	0	0				
	TAMARAC	FL	33321	49	7/26/2004	0	Z				82.94		C	Y	WHOLESAL	83	120350	9/1/2004	0	WHOLESAL	621	0	FX	36	7/1/2007	STD	0	0	0	0				
	HOUSTON	TX	77072	33	7/27/2004	0	S				84.04		C	Y	WHOLESAL	87.93	86800	9/1/2004	0	WHOLESAL	670	3768	FX	36	7/1/2007	STD	0	0	0	0				
8/1/2006	HARTSBUR	MO	65039	42	7/26/2004	159000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	151050	9/1/2004	2	WHOLESAL	635	0	2Y	24	7/1/2006	5B	0	0	0	0				
8/1/2006	CONIFER	CO	80433	41	7/29/2004	0	S		24	24	79.98	9/1/2006	C	N	WHOLESAL	80	333600	9/1/2004	2	WHOLESAL	551	0	2Y				0	1	1	0				
8/1/2006	PLACIDA	FL	33946	49	7/22/2004	290000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	261000	9/1/2004	2	WHOLESAL	627	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	EDWARDS	CO	81632	38	7/16/2004	257000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	240300	9/1/2004	2	WHOLESAL	641	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2007	NORTH LIT	AR	72118	39	7/30/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	50400	9/1/2004	2	WHOLESAL	584	0	3Y	36	7/1/2007		22	2	0	0	0				
8/1/2006	AURORA	IL	60505	44	7/19/2004	0	S		24	24	94.94	9/1/2006	C	N	WHOLESAL	95	128250	9/1/2004	2	WHOLESAL	628	0	2Y				0	0	0	0				
8/1/2006	UNION CIT	CA	94587	49	7/31/2004	0	S		24	24	89.91	9/1/2006	J	Y	WHOLESAL	90	589500	9/1/2004	2	WHOLESAL	618	0	2Y	36	7/1/2007	STD	1	0	0	0				
8/1/2007	LOCHBUIE	CO	80603	43	7/20/2004	0	Z		36	36	84.91	9/1/2007	C	Y	WHOLESAL	85	204000	9/1/2004	2	WHOLESAL	700	0	3Y	36	7/1/2007	STD	0	0	0	0				
8/1/2006	LOS ANGEI	CA	91342	44	7/31/2004	0	S		24	24	89.35	9/1/2006	J	Y	WHOLESAL	89.42	465000	9/1/2004	2	WHOLESAL	603	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2007	BRONX	NY	10465	46	7/29/2004	346500	S		36	36	89.93	9/1/2007	C	N	WHOLESAL	90	306000	9/1/2004	2	WHOLESAL	645	0	3Y				0	0	0	0				
8/1/2006	JERSEY CI	NJ	7307	49	7/23/2004	0	S		24	24	88.89	9/1/2006	C	N	WHOLESAL	86.95	346500	9/1/2004	2	WHOLESAL	605	0	2Y				0	0	0	0				
	SAN ANTOI	TX	78242	50	7/31/2004	0	L				84.96		C	N	WHOLESAL	85	68000	9/1/2004	0	WHOLESAL	521	0	FX				1	0	0	0				
	TORRANCE	CA	90505	30	7/26/2004	0	Z				54.25		J	Y	WHOLESAL	54.31	391000	9/1/2004	0	WHOLESAL	628	0	FX	36	7/1/2007	STD	1	0	0	0				
	CHICAGO	IL	60615	29	7/21/2004	400000	Z				89.94		J	N	WHOLESAL	95	360000	9/1/2004	0	WHOLESAL	614	20000	FX				0	0	0	0				
8/1/2007	BRENTWO	NY	11717	39	7/29/2004	339200	S		36	36	79.93	9/1/2007	C	N	WHOLESAL	100	271360	9/1/2004	2	WHOLESAL	637	67840	3Y				0	0	0	0				
8/1/2006	POMPANO	FL	33069	43	7/15/2004	155000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	124000	9/1/2004	2	WHOLESAL	656	31000	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	ARVADA	CO	80403	45	7/29/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	310250	9/1/2004	2	WHOLESAL	552	0	2Y	24	7/1/2006	STD	3	0	0	0				
	SANTA RO	CA	95407	31	7/30/2004	365000	S				19.99		C	N	WHOLESAL	100	73000	9/1/2004	0	WHOLESAL	644	292000	FX				0	0	0	0				
	EL CAJON	CA	92021	48	7/31/2004	0	Z				78.51		C	Y	WHOLESAL	78.57	330000	9/1/2004	0	WHOLESAL	577	0	FX	36	7/1/2007	STD	1	0	0	0				
	WYANDOT	MI	48192	39	7/21/2004	0	Z				84.92		C	N	WHOLESAL	85	97750	9/1/2004	0	WHOLESAL	711	0	FX				0	0	0	0				
8/1/2006	LONE TREI	CO	80124	42	7/31/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	330125	9/1/2004	2	WHOLESAL	649	0	2Y	24	7/1/2006	STD	0	0	0	0				
	SAN DIEGC	CA	92154	49	7/31/2004	0	Z				83.11		J	Y	WHOLESAL	83.18	366000	9/1/2004	0	WHOLESAL	614	0	FX	36	7/1/2007	STD	0	0	0	0				
	DETROIT	MI	48219	35	7/29/2004	0	Z				89.93		C	N	WHOLESAL	90	79200	9/1/2004	0	WHOLESAL	568	0	FX				0	0	0	0				
	WAIANAE	HI	96792	44	7/31/2004	250000	S				19.99		C	N	WHOLESAL	100	50000	9/1/2004	0	WHOLESAL	680	200000	FX				0	0	0	0				
8/1/2006	KISSIMMEE	FL	34759	47	7/30/2004	0	S		24	24	88.17	9/1/2006	C	Y	WHOLESAL	88.24	135000	9/1/2004	2	WHOLESAL	631	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	SYLMAR	CA	91342	17	7/21/2004	0	S		24	24	74.57	9/1/2006	C	Y	WHOLESAL	74.63	250000	9/1/2004	2	WHOLESAL	561	0	2Y	24	7/1/2006	STD	0	1	0	0				
8/1/2006	LANSING	MI	48912	47	7/29/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	161500	9/1/2004	2	WHOLESAL	525	0	2Y	36	7/1/2007		3	0	0	0	0				
8/1/2006	MOUNT PR	IL	60056	40	7/16/2004	345000	S		24	24	79.93	9/1/2006	C	N	WHOLESAL	80	276000	9/1/2004	2	WHOLESAL	741	0	2Y				0	0	0	0				
8/1/2006	LAS VEGAS	NV	89106	49	7/30/2004	180000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	162000	9/1/2004	2	WHOLESAL	670	0	2Y	24	7/1/2006	STD	1	0	0	0				
	LAUREL	MD	20723	38	7/28/2004	0	S				71.56		C	N	WHOLESAL	71.8	116000	9/1/2004	0	WHOLESAL	574	0	FX				0	0	0	0				
8/1/2006	BROOKLYN	MN	55443	23	7/15/2004	128000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	115200	9/1/2004	2	WHOLESAL	719	0	2Y	36	7/1/2007		13	0	0	0	0				
8/1/2007	PHILADELF	PA	19142	47	7/22/2004	69900	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	62910	9/1/2004	2	WHOLESAL	620	0	3Y	36	7/1/2007		9	0	0	0	0				
8/1/2006	BURNSVILL	MN	55337	44	7/30/2004	0	Z		24	24	89.36	9/1/2006	C	Y	WHOLESAL	89.43	220000	9/1/2004	2	WHOLESAL	614	0	2Y	24	7/1/2006		13	2	0	0	0				
8/1/2006	BOCA RATI	FL	33498	26	7/29/2004	560000	S		24	24	84.94	9/1/2006	J	Y	WHOLESAL	85	476000	9/1/2004	2	WHOLESAL	590	0	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	DORCHEST	MA	2124	41	7/19/2004	0	S		24	24	74.7	9/1/2006	C	Y	WHOLESAL	74.76	314000	9/1/2004	2	WHOLESAL	565	0	2Y	24	7/1/2006		2	0	0	0	0				
	NEW ORLE	LA	70128	21	7/27/2004	0	Z				94.93		C	Y	WHOLESAL	95	128250	9/1/2004	0	WHOLESAL	629	0	FX	36	7/1/2007		4	0	0	0	0				
8/1/2006	COLORADO	CO	80925	34	7/20/2004	0	Z		24	24	89.93	8/1/2006	C	Y	WHOLESAL	90	154800	9/1/2004	2	WHOLESAL	557	0	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	SAN BERN	CA	92405	42	7/30/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAL	95	185250	9/1/2004	2	WHOLESAL	638	0	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2007	EAGLE RIV	AK	99577	42	7/29/2004	328000	S		36	36	79.93	9/1/2007	C	N	WHOLESAL	100	262400	9/1/2004	2	WHOLESAL	633	65600	3Y				0	0	0	0				
8/1/2006	BOCA RATI	FL	33487	24	7/20/2004	308000	L		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	277200	9/1/2004	2	WHOLESAL	635	0	2Y	24	7/1/2006	STD	0	0	0	0				
	COLTON	CA	92324	41	7/29/2004	0	Z				83.53		C	Y	WHOLESAL	83.68	159000	9/1/2004	0	WHOLESAL	606	0	FX	36	7/1/2007	STD	1	0	0	0				
8/1/2006	OZARK	MO	65721	19	7/28/2004	0	Z		24	24	88.31	9/1/2006	C	Y	WHOLESAL	88.39	118000	9/1/2004	2	WHOLESAL	611	0	2Y	24	7/1/2006	5B	0	0	0	0				
8/1/2007	STATEN ISI	NY	10314	27	7/20/2004	0	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	250200	9/1/2004	2	WHOLESAL	702	0	3Y				0	0	0	0				
8/1/2006	MINNEAPO	MN	55408	33	7/21/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	187000	9/1/2004	2	WHOLESAL	609	0	2Y	36	7/1/2007		13	0	0	0	0				
	LAS VEGAS	NV	89108	21	7/29/2004	0	Z				94.94		J	Y	WHOLESAL	95	342000	9/1/2004	0	WHOLESAL	592	0	FX	36	7/1/2007	STD		0	0	0	0				
8/1/2007	NOGALES	AZ	85621	29	7/27/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	153000	9/1/2004	2	WHOLESAL	621	0	3Y	36	7/1/2007	STD		0	1	0	0				
8/1/2006	RENO	NV	89506	48	7/28/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	136000	9/1/2004	2	WHOLESAL	609	0	2Y	24	7/1/2006	STD		0	0	0	0				
	WEST HEM	NY	11552	55	7/30/2004	554000	L				71.95		J	Y	WHOLESAL	72	380000	9/1/2004	0	WHOLESAL	556	0	FX	12	7/1/2005		6	0	0	0	0				
8/1/2006	PADUCAH	KY	42003	45	7/21/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	77400	9/1/2004	2	WHOLESAL	607	0	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	LA PUENTE	CA	91744	21	7/30/2004	0	Z		24	24	79.91	9/1/2006	C	Y	WHOLESAL	80	288000	9/1/2004	2	WHOLESAL	600	0	2Y	36	7/1/2007	STD		3	5	0	0				
	WINFIELD	KS	67156	16	7/30/2004	0	Z				79.77		C	N	WHOLESAL	80	72000	9/1/2004	0	WHOLESAL	572	0	FX				0	0	0	0				
	LONG BEA	CA	90804	48	7/22/2004	0	S				49.33		C	Y	WHOLESAL	49.37	118000	9/1/2004	0	WHOLESAL	624	0	FX	36	7/1/2007	STD		0	0	0	0				
8/1/2006	GARY	IN	46406	49	7/29/2004	69900	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	95	62910	9/1/2004	2	WHOLESAL	615	3495	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	LAS VEGAS	NV	89101	14	7/29/2004	130000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	678	0	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	LOS ANGEI	CA	90011	33	7/26/2004	375000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	300000	9/1/2004	2	WHOLESAL	712	75000	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	ALBANY	GA	31721	25	7/30/2004	149900	S		24	24	94.94	9/1/2006	C	N	WHOLESAL	95	142405	9/1/2004	2	WHOLESAL	620	0	2Y				0	0	0	0				
8/1/2006	NORTH PO	FL	34286	40	7/28/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	153000	9/1/2004	2	WHOLESAL	550	0	2Y	24	7/1/2006	STD		3	1	0	0				
8/1/2006	LANCASTE	CA	93534	33	7/21/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	225000	9/1/2004	2	WHOLESAL	590	0	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2007	LANCASTE	CA	93534	48	7/31/2004	330000	S		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	297000	9/1/2004	2	WHOLESAL	620	0	3Y	36	7/1/2007	STD		0	0	0	0				
8/1/2006	GARY	IN	46409	40	7/30/2004	57000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	95	51300	9/1/2004	2	WHOLESAL	581	2850	2Y	24	7/1/2006	STD		0	0	0	0				
8/1/2006	PITTSBUR	PA	15236	20	7/20/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	72250	9/1/2004	2	WHOLESAL	525	0	2Y	24	7/1/2006		9	3	0	0	0				
	PLACERVIL	CA	95667	48	7/20/2004	320000	Z				79.93		C	Y	WHOLESAL	80	256000	9/1/2004	0	WHOLESAL	669	0	FX	36	7/1/2007	STD		0	0	0	0				
	TUCSON	AZ	85743	49	7/30/2004	0	Z				89.93		C	Y	WHOLESAL	90	122400	9/1/2004	0	WHOLESAL	653	0	FX	36	7/1/2007	STD		0	0	0	0				
	OXNARD	CA	93033	49	7/20/2004	0	S				79.03		J	Y	WHOLESAL	79.1	352000	9/1/2004	0	WHOLESAL	644	0	FX	36	7/1/2007	STD		0	0	0	0				
8/1/2006	MADERA	CA	93638	32	7/20/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	95400	9/1/2004	2	WHOLESAL	615	0	2Y	36	7/1/2007	STD		0	0	0	0				
8/1/2007	MIRA LOMA	CA	91752	48	7/28/2004	0	S		36	36	61.49	9/1/2007	C	Y	WHOLESAL	61.54	240000	9/1/2004	2	WHOLESAL	641	0	3Y	36	7/1/2007	STD		0	0	0	0				
	BOISE	ID	83709	50	7/30/2004	0	Z				89.93		C	Y	WHOLESAL	90	148500	9/1/2004	0	WHOLESAL	606	0	FX	24	7/1/2006	STD		0	0	0	0				
8/1/2006	FONTANA	CA	92336	26	7/21/2004	0	S		24	24	84.1	9/1/2006	C	Y	WHOLESAL	84.18	330000	9/1/2004	2	WHOLESAL	609	0	2Y	36	7/1/2007	STD		1	0	0	0				
8/1/2006	LAS VEGAS	NV	89141	40	7/30/2004	335000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	268000	9/1/2004	2	WHOLESAL	661	67000	2Y	12	7/1/2005	STD		0	0	0	0				
8/1/2006	WEST VALI	UT	84120	45	7/30/2004	144000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	136800	9/1/2004	2	WHOLESAL	627	0	2Y	24	7/1/2006	STD		0	0	0	0				
	LAS VEGAS	NV	89141	40	7/30/2004	335000	S				19.99		C	N	WHOLESAL	100	67000	9/1/2004	0	WHOLESAL	661	268000	FX				0	0	0	0				
8/1/2006	COLTON	CA	92324	49	7/31/2004	0	S		24	24	88.14	9/1/2006	C	Y	WHOLESAL	88.2	220500	9/1/2004	2	WHOLESAL	598	0	2Y	12	7/1/2005	STD		0	0	0	0				
	VALDOSTA	GA	31605	53	7/26/2004	0	Z				74.89		J	Y	WHOLESAL	74.95	395750	9/1/2004	0	WHOLESAL	592	0	FX	24	7/1/2006		15	0	0	0	0				

| | | |

	SEEKONK	MA	2771	20	7/26/2004	0	Z				61.95		C	Y	WHOLESAL	62	155000	9/1/2004	0	WHOLESAL	580	0	FX	12	7/1/2005	2	3	0	0	0						
	PHOENIX	AZ	85033	50	7/27/2004	0	Z				84.94		C	Y	WHOLESAL	85	93500	9/1/2004	0	WHOLESAL	576	0	FX	24	7/1/2006	STD		0	0	0	0					
	PRICE	UT	84501	50	7/20/2004	0	Z				84.95		C	Y	WHOLESAL	85	85850	9/1/2004	0	WHOLESAL	738	0	FX	36	7/1/2007	STD		0	0	0	0					
8/1/2006	HOUSTON	TX	77073	36	7/26/2004	97900	S				94.95	9/1/2006	C	Y	WHOLESAL	95	93005	9/1/2004	2	WHOLESAL	620	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	ACTON	CA	93510	24	7/30/2004	0	S	24	24		79.93	9/1/2006	J	Y	WHOLESAL	80	476000	9/1/2004	2	WHOLESAL	596	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	GRAND PR	TX	75052	34	7/19/2004	0	Z	24	24		88.92	9/1/2006	C	Y	WHOLESAL	89	89000	9/1/2004	2	WHOLESAL	663	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	HOMESTEA	FL	33034	44	7/27/2004	105000	S	24	24		79.93	9/1/2006	C	Y	WHOLESAL	100	84000	9/1/2004	2	WHOLESAL	649	21000	2Y	36	7/1/2007	STD		0	0	0	0					
8/1/2006	FORT MYEI	FL	33905	17	7/18/2004	69900	Z	24	24		89.93	9/1/2006	C	Y	WHOLESAL	90	62910	9/1/2004	2	WHOLESAL	638	0	2Y	24	7/1/2006	STD		0	0	0	0					
	CHARLEST	SC	29412	27	7/30/2004	0	Z				89.48		C	N	WHOLESAL	89.53	154000	9/1/2004	0	WHOLESAL	587	0	FX					1	0	0	0					
8/1/2006	SAINT LOU	MO	63115	17	7/30/2004	72000	S	24	24		89.93	9/1/2006	C	Y	WHOLESAL	90	64800	9/1/2004	2	WHOLESAL	758	0	2Y	24	7/1/2006	5B		0	0	0	0					
	KANSAS CI	KS	66109	43	7/30/2004	0	Z				84.83		C	N	WHOLESAL	85	127500	9/1/2004	0	WHOLESAL	625	0	FX					0	0	0	0					
	NEW ORLE	LA	70119	14	7/27/2004	0	S				89.95		C	Y	WHOLESAL	90	86400	9/1/2004	0	WHOLESAL	610	0	FX	36	7/1/2007		4	0	0	0	0					
8/1/2006	CORDOVA	TN	38016	45	7/20/2004	228000	S	24	24		89.95	9/1/2006	C	Y	WHOLESAL	90	205200	9/1/2004	2	WHOLESAL	559	0	2Y	36	7/1/2007	STD		3	0	0	0					
8/1/2006	CHELSEA	MA	2150	30	7/31/2004	205000	S	24	24		94.95	9/1/2006	C	Y	WHOLESAL	95	194750	9/1/2004	2	WHOLESAL	623	0	2Y	24	7/1/2006		2	0	0	0	0					
8/1/2006	LAUREL	MD	20707	46	7/30/2004	0	Z	24	24		89.94	9/1/2006	C	N	WHOLESAL	90	249300	9/1/2004	2	WHOLESAL	584	0	2Y					1	0	0	0					
8/1/2006	ANAHEIM	CA	92805	37	7/23/2004	0	S	24	24		79.07	9/1/2006	C	Y	WHOLESAL	79.13	326000	9/1/2004	2	WHOLESAL	574	0	2Y	24	7/1/2006	STD		2	1	0	0					
8/1/2006	POMPANO	FL	33062	35	7/22/2004	580000	S	24	24		89.22	9/1/2006	J	Y	WHOLESAL	89.29	500000	9/1/2004	2	WHOLESAL	753	0	2Y	12	7/1/2005	STD		0	0	0	0					
	LEAGUE CI	TX	77573	31	7/21/2004	0	S				89.96		C	Y	WHOLESAL	90	99900	9/1/2004	0	WHOLESAL	583	0	FX	36	7/1/2007	STD		0	0	0	0					
8/1/2006	HOMESTEA	FL	33033	44	7/16/2004	150000	Z	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	635	0	2Y	36	7/1/2007	STD		0	0	0	0					
	ARNOLD	MO	63010	39	7/21/2004	0	Z				84.93		C	Y	WHOLESAL	85	102000	9/1/2004	0	WHOLESAL	612	0	FX	36	7/1/2007	5A		0	0	0	0					
8/1/2006	SAINT PET	FL	33710	22	7/23/2004	0	Z	24	24		84.93	9/1/2006	C	Y	WHOLESAL	85	114750	9/1/2004	2	WHOLESAL	575	0	2Y	24	7/1/2006	STD		0	0	0	0					
	HOUSTON	TX	77055	27	7/26/2004	77000	S				89.96		C	Y	WHOLESAL	90	69300	9/1/2004	0	WHOLESAL	608	0	FX	36	7/1/2007	STD		0	0	0	0					
8/1/2007	BROOKLYN	NY	11207	43	7/30/2004	0	S	36	36		89.93	9/1/2007	C	N	WHOLESAL	90	378000	9/1/2004	2	WHOLESAL	627	0	3Y					0	0	0	0					
	PALM BAY	FL	32909	41	7/23/2004	121900	Z				89.93		C	Y	WHOLESAL	90	109710	9/1/2004	0	WHOLESAL	628	0	FX	24	7/1/2006	STD		0	0	0	0					
	EDINBURG	TX	78539	38	7/28/2004	0	S				77.12		C	N	WHOLESAL	77.16	74000	9/1/2004	0	WHOLESAL	584	0	FX					0	0	0	0					
8/1/2007	SILVER SPI	MD	20902	35	7/31/2004	0	S	36	36		84.94	9/1/2007	C	N	WHOLESAL	85	314500	9/1/2004	2	WHOLESAL	634	0	3Y					0	0	0	0					
8/1/2007	O FALLON	MO	63366	28	7/26/2004	0	Z	36	36		79.64	9/1/2007	C	Y	WHOLESAL	79.71	205500	9/1/2004	2	WHOLESAL	604	0	3Y	24	7/1/2008	5B		0	0	0	0					
8/1/2006	ORLANDO	FL	32822	21	7/26/2004	97000	S	24	24		84.95	9/1/2006	C	Y	WHOLESAL	85	82450	9/1/2004	2	WHOLESAL	596	0	2Y	12	7/1/2005	STD		0	0	0	0					
	WENTZVILL	MO	63385	33	7/28/2004	120000	Z				84.94		C	Y	WHOLESAL	85	102000	9/1/2004	0	WHOLESAL	539	0	FX	36	7/1/2007	5A		0	0	0	0					
8/1/2007	AURORA	IL	60505	38	7/27/2004	0	S	36	36		79.93	9/1/2007	C	N	WHOLESAL	100	112000	9/1/2004	2	WHOLESAL	693	28000	3Y					0	0	0	0					
8/1/2006	WEST SAIN	MN	55118	33	7/30/2004	233000	S	24	24		94.89	9/1/2006	C	Y	WHOLESAL	94.96	221255	9/1/2004	2	WHOLESAL	699	0	2Y	36	7/1/2007		13	0	0	0	0					
	HANOVER	PA	17331	50	7/26/2004	0	S				94.15		C	Y	WHOLESAL	94.23	196000	9/1/2004	0	WHOLESAL	650	0	FX	36	7/1/2007		9	0	0	0	0					
	ORLANDO	FL	32809	12	7/26/2004	0	Z				84.94		C	Y	WHOLESAL	85	127500	9/1/2004	0	WHOLESAL	616	0	FX	36	7/1/2007	STD		0	0	0	0					
8/1/2006	HOPE MILL	NC	28348	48	7/30/2004	73000	Z	24	24		74.96	9/1/2006	C	N	WHOLESAL	75	54750	9/1/2004	2	WHOLESAL	528	0	2Y					0	0	0	0					
8/1/2006	PHOENIX	AZ	85015	43	7/26/2004	0	S	24	24		89.38	9/1/2006	C	Y	WHOLESAL	89.44	144000	9/1/2004	2	WHOLESAL	608	0	2Y	24	7/1/2006	STD		1	0	0	0					
8/1/2006	PORT SAIN	FL	34988	31	7/30/2004	198000	S	24	24		94.94	9/1/2006	C	Y	WHOLESAL	95	188100	9/1/2004	2	WHOLESAL	638	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	BLOOMFIEI	MI	48304	37	7/21/2004	0	Z	24	24		93.44	9/1/2006	C	Y	WHOLESAL	93.5	317000	9/1/2004	2	WHOLESAL	593	0	2Y	24	7/1/2006		3	1	0	0	0					
8/1/2006	ROY	UT	84067	41	7/30/2004	126000	Z	24	24		89.94	9/1/2006	C	Y	WHOLESAL	95	113400	9/1/2004	2	WHOLESAL	629	6300	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	TUCSON	AZ	85711	35	7/21/2004	125000	S	24	24		79.94	9/1/2006	C	Y	WHOLESAL	100	100000	9/1/2004	2	WHOLESAL	665	25000	2Y	24	7/1/2006	STD		0	0	0	0					
	WILLIAMST	MI	48895	18	7/21/2004	0	Z				82.44		C	Y	WHOLESAL	82.5	209550	9/1/2004	0	WHOLESAL	611	0	FX	36	7/1/2007		3	0	0	0	0					
8/1/2006	PEORIA	AZ	85382	41	7/26/2004	0	S	24	24		94.91	9/1/2006	C	Y	WHOLESAL	95	226100	9/1/2004	2	WHOLESAL	684	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2007	RIVERSIDE	CA	92509	35	7/21/2004	0	Z	36	36		84.93	9/1/2007	C	Y	WHOLESAL	85	238000	9/1/2004	2	WHOLESAL	540	0	3Y	36	7/1/2007	STD		1	0	0	0					
8/1/2006	PHOENIX	AZ	85035	36	7/27/2004	0	Z	24	24		82.45	9/1/2006	C	Y	WHOLESAL	82.54	104000	9/1/2004	2	WHOLESAL	621	0	2Y	36	7/1/2007	STD		0	0	0	0					
8/1/2006	MIAMI	FL	33138	42	7/31/2004	0	S	24	24		94.92	9/1/2006	C	Y	WHOLESAL	95	294500	9/1/2004	2	WHOLESAL	605	0	2Y	36	7/1/2007	STD		0	0	0	0					
8/1/2006	LAWRENCI	KS	66044	26	7/20/2004	0	Z	24	24		89.93	9/1/2006	C	N	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	594	0	2Y					0	0	0	0					
	SPRINGDAI	MD	20774	54	7/28/2004	0	Z				64.62		C	N	WHOLESAL	64.67	194000	9/1/2004	0	WHOLESAL	569	0	FX					0	0	0	0					
8/1/2006	KAHULUI	HI	96732	22	7/31/2004	515000	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	463500	9/1/2004	2	WHOLESAL	594	0	2Y	24	7/1/2006	STD		3	0	0	0					
8/1/2006	FONTANA	CA	92335	45	7/29/2004	0	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	171000	9/1/2004	2	WHOLESAL	576	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	ARLINGTOI	TX	76010	22	7/19/2004	83300	S	24	24		84.95	9/1/2006	C	Y	WHOLESAL	85	70805	9/1/2004	2	WHOLESAL	654	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	TUCSON	AZ	85710	40	7/21/2004	0	Z	24	24		79.95	9/1/2006	C	Y	WHOLESAL	80	188000	9/1/2004	2	WHOLESAL	551	0	2Y	24	7/1/2006	STD		0	0	1	0					
	LOS ANGEI	CA	91307	43	7/30/2004	0	S				79.94		J	N	WHOLESAL	80	456000	9/1/2004	0	WHOLESAL	620	0	FX					2	1	0	0					
8/1/2006	TUCSON	AZ	85715	42	7/15/2004	210000	S	24	24		89.94	9/1/2006	C	N	WHOLESAL	90	189000	9/1/2004	2	WHOLESAL	750	0	2Y					0	0	0	0					
8/1/2006	MUSKEGOI	MI	49444	36	7/30/2004	0	Z	24	24		89.95	9/1/2006	C	Y	WHOLESAL	90	87300	9/1/2004	2	WHOLESAL	554	0	2Y	24	7/1/2006		3	1	0	0	0					
8/1/2006	MORENO V	CA	92553	43	7/31/2004	0	Z	24	24		84.92	9/1/2006	C	Y	WHOLESAL	85	236300	9/1/2004	2	WHOLESAL	581	0	2Y	36	7/1/2007	STD		0	0	0	0					
8/1/2006	ANAHEIM	CA	92807	14	7/23/2004	282000	S	24	24		79.94	9/1/2006	C	Y	WHOLESAL	100	225600	9/1/2004	2	WHOLESAL	699	56400	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	YORBA LIN	CA	92886	39	7/27/2004	0	S	24	24		84.47	9/1/2006	J	N	WHOLESAL	84.52	500000	9/1/2004	2	WHOLESAL	830	0	2Y					0	0	0	0					
	HOUSTON	TX	77040	44	7/26/2004	0	Z				78.28		C	N	WHOLESAL	78.5	84000	9/1/2004	0	WHOLESAL	638	0	FX					0	0	0	0					
8/1/2006	SUN CITY	CA	92587	29	7/23/2004	0	S	24	24		89.92	9/1/2006	C	Y	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	637	0	2Y	36	7/1/2007	STD		1	0	0	0					
8/1/2006	LOUISVILLI	KY	40211	39	7/30/2004	85000	S	24	24		89.93	9/1/2006	C	Y	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	688	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2007	DISTRICT H	MD	20747	47	7/27/2004	0	Z	36	36		89.96	9/1/2007	C	N	WHOLESAL	90	158400	9/1/2004	2	WHOLESAL	563	0	3Y					4	0	0	0					
8/1/2006	PHOENIX	AZ	85029	39	7/28/2004	0	S	24	24		89.93	9/1/2006	C	Y	WHOLESAL	90	139500	9/1/2004	2	WHOLESAL	600	0	2Y	24	7/1/2006	STD		1	0	0	0					
8/1/2006	NILES	MI	49120	14	7/27/2004	92000	Z	24	24		89.95	9/1/2006	C	Y	WHOLESAL	95	79830	9/1/2004	2	WHOLESAL	554	4435	2Y	24	7/1/2006		3	0	0	0	0					
	PEORIA	AZ	85382	29	7/23/2004	0	Z				79.93		C	Y	WHOLESAL	80	216000	9/1/2004	0	WHOLESAL	613	0	FX	36	7/1/2007	STD		0	0	0	0					
	GLASGOW	KY	42141	37	7/31/2004	0	Z				84.94		C	Y	WHOLESAL	85	51000	9/1/2004	0	WHOLESAL	551	0	FX	36	7/1/2007	STD		1	0	0	0					
8/1/2006	TACOMA	WA	98498	44	7/26/2004	157500	S	24	24		79.94	9/1/2006	C	Y	WHOLESAL	100	126000	9/1/2004	2	WHOLESAL	633	31500	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	MISHAWAK	IN	46545	25	7/28/2004	0	L	24	24		89.92	9/1/2006	C	Y	WHOLESAL	90	82800	9/1/2004	2	WHOLESAL	694	0	2Y	24	7/1/2006	STD		0	0	0	0					
	SAN BERN	CA	92405	53	7/28/2004	0	Z				84.96		C	Y	WHOLESAL	65	154375	9/1/2004	0	WHOLESAL	519	0	FX	36	7/1/2007	STD		0	0	0	0					
	RENTON	WA	98058	40	7/23/2004	349900	S				19.99		C	N	WHOLESAL	100	69980	9/1/2004	0	WHOLESAL	697	279920	FX					0	0	0	0					
	KAILUA KO	HI	96740	44	7/30/2004	225000	S				79.94		C	Y	WHOLESAL	100	180000	9/1/2004	0	WHOLESAL	661	45000	FX	36	7/1/2007	STD		0	0	0	0					
	KAILUA KO	HI	96740	44	7/31/2004	225000	S				19.99		C	N	WHOLESAL	100	45000	9/1/2004	0	WHOLESAL	661	180000	FX					0	0	0	0					
8/1/2006	HOPE	ID	83836	39	7/28/2004	240000	S	24	24		79.92	9/1/2006	C	Y	WHOLESAL	100	192000	9/1/2004	2	WHOLESAL	667	48000	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2006	DALY CITY	CA	94015	49	7/26/2004	0	Z	24	24		89.93	9/1/2006	J	Y	WHOLESAL	90	598500	9/1/2004	2	WHOLESAL	551	0	2Y	24	7/1/2006	STD		1	0	0	0					
	MAGNA	UT	84044	23	7/28/2004	100000	S				79.95		C	N	WHOLESAL	100	80000	9/1/2004	0	WHOLESAL	720	20000	FX					0	0	0	0					
	AUGUSTA	ME	4330	33	7/22/2004	137000	Z				84.05		C	Y	WHOLESAL	84.11	90000	9/1/2004	0	WHOLESAL	583	0	FX	36	7/1/2007	STD		0	0	0	0					
8/1/2006	HAYWARD	CA	94545	45	7/21/2004	0	S	24	24		93.8	9/1/2006	J	Y	WHOLESAL	93.87	405500	9/1/2004	2	WHOLESAL	611	0	2Y	24	7/1/2006	STD		0	0	0	0					
8/1/2007	LOS ANGEI	CA	90045	50	7/30/2004	0	L	36	36		84.92	9/1/2007	J	Y	WHOLESAL	85	637500	9/1/2004	2	WHOLESAL	569	0	3Y	36	7/1/2007	STD		0	0	0	0					
8/1/2007	WEST COV	CA	91790	39	7/19/2004	0	Z	36	36		84.92	9/1/2007	C	Y	WHOLESAL	85	323000	9/1/2004	2	WHOLESAL	590	0	3Y	36	7/1/2007	STD		0	0	0	0					

| | | |

| | | |

8/1/2006	TEMECULA	CA	92592	43	7/27/2004	0	S	24	24	78.13	9/1/2006	C	Y	WHOLESAL	78.18	301000	9/1/2004	2	WHOLESAL	607	0	2Y	36	7/1/2007	STD		2	0	0	0	0
8/1/2006	TALLAHASS	FL	32317	38	7/31/2004	0	S	24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	217600	9/1/2004	2	WHOLESAL	580	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LAKEBAY	WA	98349	36	7/22/2004	100000	Z	24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	80000	9/1/2004	2	WHOLESAL	599	0	2Y	12	7/1/2005	STD		0	0	0	0	0
	SACRAMEI	CA	95828	36	7/28/2004	0	Z			84.91		C	Y	WHOLESAL	85	263500	9/1/2004	0	WHOLESAL	642	0	FX	36	7/1/2007	STD		0	0	0	0	0
	ALBUQUEF	NM	87121	44	7/30/2004	102000	S			19.99		C	N	WHOLESAL	100	20400	9/1/2004	0	WHOLESAL	636	81600	FX					0	0	0	0	0
	ADELANTO	CA	92301	30	7/31/2004	0	S			80.74		C	Y	WHOLESAL	80.8	101000	9/1/2004	0	WHOLESAL	767	0	FX	36	7/1/2007	STD		0	0	0	0	0
	GLENDALE	AZ	85302	41	7/26/2004	0	Z			89.82		C	Y	WHOLESAL	90	130500	9/1/2004	0	WHOLESAL	636	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LINDSAY	CA	93247	38	7/31/2004	0	Z	24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	74700	9/1/2004	2	WHOLESAL	652	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	VAN NUYS	CA	91405	50	7/30/2004	0	S	24	24	74.43	9/1/2006	J	Y	WHOLESAL	74.5	372500	9/1/2004	2	WHOLESAL	582	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	MEBANE	NC	27302	35	7/30/2004	0	Z			74.96		C	N	WHOLESAL	75	102750	9/1/2004	0	WHOLESAL	530	0	FX					0	0	0	0	0
8/1/2006	SAN JOSE	CA	95135	46	7/31/2004	0	S	24	24	84.93	9/1/2006	J	Y	WHOLESAL	85	433500	9/1/2004	2	WHOLESAL	580	0	2Y	24	7/1/2006	STD		3	0	0	0	0
8/1/2006	TUCSON	AZ	85746	7	7/30/2004	124000	L	24	24	84.94	9/1/2006	C	Y	WHOLESAL	95	105400	9/1/2004	2	WHOLESAL	651	12400	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	DALLAS	OR	97338	27	7/20/2004	0	Z	36	36	79.94	9/1/2007	C	Y	WHOLESAL	80	108000	9/1/2004	2	WHOLESAL	624	0	3Y	36	7/1/2007	STD		0	0	0	0	0
	JAMAICA	NY	11434	23	7/22/2004	440000	S			65.86		C	Y	WHOLESAL	65.91	290000	9/1/2004	0	WHOLESAL	583	0	FX	12	7/1/2005		6	0	0	0	0	0
8/1/2006	ATLANTA	GA	30315	27	7/27/2004	173000	S	24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	147050	9/1/2004	2	WHOLESAL	724	0	2Y	24	7/1/2006		15	0	1	0	0	0
8/1/2006	ROCHESTE	NY	14615	30	7/30/2004	61000	S	24	24	89.85	9/1/2006	C	N	WHOLESAL	90	54900	9/1/2004	2	WHOLESAL	639	0	2Y					0	0	0	0	0
8/1/2006	CAPE COR	FL	33909	43	7/28/2004	0	S	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	126000	9/1/2004	2	WHOLESAL	653	0	2Y	24	7/1/2006	STD		1	0	0	0	0
8/1/2006	WEYMOUT	MA	2191	46	7/16/2004	380000	S	24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	323000	9/1/2004	2	WHOLESAL	698	0	2Y	24	7/1/2006		2	0	0	0	0	0
8/1/2006	PLYMOUTH	MA	2360	44	7/30/2004	336900	S	24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	269520	9/1/2004	2	WHOLESAL	661	67380	2Y	24	7/1/2006		2	0	0	0	0	0
8/1/2006	PROVIDEN	RI	2907	42	7/31/2004	159000	S	24	24	89.82	9/1/2006	C	Y	WHOLESAL	90	143100	9/1/2004	2	WHOLESAL	656	0	2Y	12	7/1/2005	108		1	0	0	0	0
	PLYMOUTH	MA	2360	44	7/30/2004	336900	S			19.99		C	N	WHOLESAL	100	67380	9/1/2004	0	WHOLESAL	661	269520	FX					0	0	0	0	0
8/1/2006	CHICAGO	IL	60629	46	7/29/2004	0	Z	24	24	89.92	9/1/2006	C	N	WHOLESAL	90	142200	9/1/2004	2	WHOLESAL	607	0	2Y					0	0	0	0	0
	MILTON	NY	12547	46	7/28/2004	0	Z			79.93		C	Y	WHOLESAL	80	140000	9/1/2004	0	WHOLESAL	571	0	FX	12	7/1/2005		6	0	0	0	0	0
8/1/2006	ORLANDO	FL	32809	41	7/27/2004	124000	L	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	111600	9/1/2004	2	WHOLESAL	631	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48228	39	7/31/2004	0	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	94500	9/1/2004	2	WHOLESAL	611	0	2Y	24	7/1/2006		3	0	0	0	0	0
8/1/2006	MIAMI	FL	33172	49	7/23/2004	0	S	24	24	88.81	9/1/2006	C	Y	WHOLESAL	88.89	160000	9/1/2004	2	WHOLESAL	620	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	CHICAGO	IL	60639	39	7/23/2004	0	S	24	24	69.94	9/1/2006	C	N	WHOLESAL	70	189000	9/1/2004	2	WHOLESAL	575	0	2Y					1	0	0	0	0
8/1/2006	YORK	PA	17404	49	7/29/2004	93000	S	24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	79050	9/1/2004	2	WHOLESAL	590	0	2Y	24	7/1/2006		9	1	0	0	0	0
	BROOKLYN	NY	11236	42	7/31/2004	0	Z			79.95		C	Y	WHOLESAL	80	328000	9/1/2004	0	WHOLESAL	626	0	FX	12	7/1/2005		6	2	0	0	0	0
8/1/2007	JAMAICA	NY	11434	43	7/26/2004	243000	S	36	36	79.86	9/1/2007	C	N	WHOLESAL	80	194400	9/1/2004	2	WHOLESAL	530	0	3Y					2	0	0	0	0
8/1/2006	OMAHA	NE	68124	27	7/27/2004	0	Z	24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	102425	9/1/2004	2	WHOLESAL	532	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	MANCHEST	TN	37355	50	7/31/2004	0	L			94.84		C	Y	WHOLESAL	95	90250	9/1/2004	0	WHOLESAL	622	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	WILLIAMST	MI	48895	48	7/20/2004	0	S	24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	243200	9/1/2004	2	WHOLESAL	608	0	2Y	36	7/1/2007		3	0	0	0	0	0
8/1/2007	SUGAR LAI	TX	77478	22	7/29/2004	265000	S	36	36	94.94	9/1/2007	C	Y	WHOLESAL	95	251750	9/1/2004	2	WHOLESAL	631	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	GRAND FO	ND	58201	46	7/30/2004	0	Z	24	24	89.48	9/1/2006	C	Y	WHOLESAL	89.57	103000	9/1/2004	2	WHOLESAL	621	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	EAST HAVE	CT	6512	32	7/28/2004	240000	S	24	24	84.53	9/1/2006	C	Y	WHOLESAL	94.58	203000	9/1/2004	2	WHOLESAL	676	24000	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	SPRING LA	MI	49456	32	7/30/2004	227000	S	24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	181500	9/1/2004	2	WHOLESAL	636	45400	2Y	24	7/1/2006		3	0	0	0	0	0
	JACKSON	MS	39212	40	7/30/2004	56000	Z			89.94		C	Y	WHOLESAL	90	50400	9/1/2004	0	WHOLESAL	624	0	FX	36	7/1/2007		4	0	0	0	0	0
	MIAMI	FL	33162	43	7/30/2004	0	Z			84.92		C	Y	WHOLESAL	85	130900	9/1/2004	0	WHOLESAL	598	0	FX	36	7/1/2007	STD		0	0	0	0	0
	WHITE BEA	MN	55110	36	7/30/2004	0	Z			81.94		C	Y	WHOLESAL	82.01	197000	9/1/2004	0	WHOLESAL	647	0	FX	36	7/1/2007		13	0	0	0	0	0
	SPRING LA	MI	49456	32	7/30/2004	227000	S			19.99		C	N	WHOLESAL	100	45400	9/1/2004	0	WHOLESAL	638	181600	FX					0	0	0	0	0
	LISLE	IL	60532	33	7/30/2004	0	Z			19.99		C	N	WHOLESAL	100	27000	9/1/2004	0	WHOLESAL	615	108000	FX					0	0	0	0	0
	MIAMI	FL	33147	23	7/27/2004	0	Z			89.94		C	Y	WHOLESAL	90	99300	9/1/2004	0	WHOLESAL	784	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	EAST ORAI	NJ	7017	46	7/30/2004	0	Z	24	24	89.92	9/1/2006	C	N	WHOLESAL	90	243000	9/1/2004	2	WHOLESAL	558	0	2Y					0	0	0	0	0
	IRON MOU	MI	49801	36	7/23/2004	0	Z			79.88		C	Y	WHOLESAL	80	118400	9/1/2004	0	WHOLESAL	527	0	FX	36	7/1/2007		3	0	0	0	0	0
8/1/2006	PORT CHAI	FL	33953	43	7/26/2004	276056	S	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	248450	9/1/2004	2	WHOLESAL	647	0	2Y	24	7/1/2006	STD		0	0	0	0	0
5/1/2006	DENVER	CO	80249	46	7/28/2004	0	S	24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	195300	9/1/2004	2	WHOLESAL	570	0	2Y	12	7/1/2005	STD		0	0	0	0	0
	WINSTON S	NC	27105	34	7/30/2004	59000	S			89.95		C	Y	WHOLESAL	90	53100	9/1/2004	0	WHOLESAL	641	0	FX	24	7/1/2006		21	0	0	0	0	0
	JACKSON	MI	49201	37	7/26/2004	0	Z			74.94		C	N	WHOLESAL	75	75750	9/1/2004	0	WHOLESAL	588	0	FX					0	0	0	0	0
8/1/2008	JUPITER	FL	33458	11	7/23/2004	147000	S	24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	123250	9/1/2004	2	WHOLESAL	534	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	THOMASVI	NC	27360	43	7/26/2004	0	Z	36	36	89.95	9/1/2007	C	N	WHOLESAL	90	146700	9/1/2004	2	WHOLESAL	552	0	3Y					3	0	0	0	0
	MADISON	WI	53704	41	7/30/2004	153500	Z			19.99		C	N	WHOLESAL	100	30700	9/1/2004	0	WHOLESAL	619	122800	FX					0	0	0	0	0
8/1/2006	FLORISSAI	MO	63033	49	7/31/2004	110000	Z	24	24	84.93	9/1/2006	C	Y	WHOLESAL	95	93500	9/1/2004	2	WHOLESAL	530	11000	2Y	24	7/1/2006	SB		0	0	0	0	0
8/1/2007	FREDERICI	MD	21702	40	7/30/2004	201000	S	36	36	79.94	9/1/2007	C	N	WHOLESAL	100	160800	9/1/2004	2	WHOLESAL	628	40200	3Y					0	0	0	0	0
8/1/2006	LAFAYETTI	IN	47904	38	7/21/2004	0	Z	24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	112500	9/1/2004	2	WHOLESAL	554	0	2Y	24	7/1/2006	STD		2	0	0	0	0
8/1/2007	ROMEOVIL	IL	60446	44	7/26/2004	210000	Z	36	36	89.96	9/1/2007	C	N	WHOLESAL	90	189000	9/1/2004	2	WHOLESAL	560	0	3Y					0	1	0	0	0
	HOUSTON	TX	77095	44	7/30/2004	0	S			93.81		C	Y	WHOLESAL	93.89	169000	9/1/2004	0	WHOLESAL	683	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	STATEN IS	NY	10304	43	7/30/2004	0	S	36	36	89.95	9/1/2007	C	N	WHOLESAL	90	288000	9/1/2004	2	WHOLESAL	565	0	3Y					2	0	0	0	0
	WOODBUR	NJ	8096	5	7/31/2004	0	Z			79.94		C	N	WHOLESAL	80	148400	9/1/2004	0	WHOLESAL	631	0	FX					0	0	0	0	0
8/1/2006	MILWAUKE	WI	53214	30	7/30/2004	118000	S	24	24	89.96	9/1/2006	C	N	WHOLESAL	90	106200	9/1/2004	2	WHOLESAL	563	0	2Y					0	0	0	0	0
8/1/2006	AVONDALE	AZ	85323	45	7/28/2004	235000	S	24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	188000	9/1/2004	2	WHOLESAL	627	47000	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MILWAUKE	WI	53225	26	7/31/2004	0	Z	24	24	89.93	9/1/2006	C	N	WHOLESAL	90	110700	9/1/2004	2	WHOLESAL	624	0	2Y					0	0	0	0	0
	SPRINGFIE	IL	62703	30	7/29/2004	59900	S			89.94		C	N	WHOLESAL	95	53910	9/1/2004	0	WHOLESAL	687	2995	FX					0	0	0	0	0
	FREDERICI	MD	21702	40	7/30/2004	201000	S			19.99		C	N	WHOLESAL	100	40200	9/1/2004	0	WHOLESAL	628	160800	FX					0	0	0	0	0
8/1/2006	WINDSOR	CO	80550	45	7/26/2004	160000	S	24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	128000	9/1/2004	2	WHOLESAL	629	32000	2Y	24	7/1/2006	STD		0	0	0	0	0
	BOOTHWY	PA	19061	44	7/30/2004	215000	S			79.93		C	Y	WHOLESAL	100	172000	9/1/2004	0	WHOLESAL	788	43000	FX	36	7/1/2007		9	0	0	0	0	0
8/1/2006	CALEDONI	WI	53402	35	7/31/2004	0	S	24	24	89.94	9/1/2006	C	N	WHOLESAL	90	144000	9/1/2004	2	WHOLESAL	639	0	2Y					0	0	0	0	0
8/1/2006	PHOENIX	AZ	85043	35	7/30/2004	147000	S	24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	117600	9/1/2004	2	WHOLESAL	652	29400	2Y	24	7/1/2006	STD		0	0	0	0	0
	WINDSOR	CO	80550	45	7/26/2004	160000	S			19.99		C	N	WHOLESAL	100	32000	9/1/2004	0	WHOLESAL	623	128000	FX					0	0	0	0	0
8/1/2007	SOUTH HO	IL	60473	48	7/23/2004	207000	Z	36	36	89.94	9/1/2007	C	N	WHOLESAL	90	184500	9/1/2004	2	WHOLESAL	561	0	3Y					0	0	0	0	0
	CANDLER	NC	28715	30	7/28/2004	0	Z			71.37		C	N	WHOLESAL	71.43	120000	9/1/2004	0	WHOLESAL	591	0	FX					1	0	0	0	0
8/1/2006	ORLANDO	FL	32808	55	7/28/2004	0	Z	24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	101250	9/1/2004	2	WHOLESAL	516	0	2Y	24	7/1/2006	STD		1	0	1	0	0
8/1/2007	WESTVILLE	NJ	8093	49	7/28/2004	96400	S	36	36	94.94	9/1/2007	C	N	WHOLESAL	95	91580	9/1/2004	2	WHOLESAL	661	0	3Y					0	0	0	0	0
	PHILADELP	PA	19120	48	7/31/2004	0	Z			84.95		C	Y	WHOLESAL	85	61200	9/1/2004	0	WHOLESAL	562	0	FX	36	7/1/2007		9	0	0	0	0	0
	PHOENIX	AZ	85043	35	7/30/2004	147000	S			19.99		C	N	WHOLESAL	100	29400	9/1/2004	0	WHOLESAL	652	117600	FX					0	0	0	0	0
8/1/2006	HIGHLAND	MI	48203	19	7/31/2004	0	S	24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	54400	9/1/2004	2	WHOLESAL	542	0	2Y	36	7/1/2007		3	2	0	0	0	0
9/1/2006	GRAND RA	MI	49546	50	7/21/2004	0	Z	24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	111150	9/1/2004	2	WHOLESAL	604	0	2Y	24	7/1/2006		3	1	0	0	0	0

| | | |

8/1/2006	MURRIETA	CA	92563	47	7/29/2004	0	Z		24	24	89.91	9/1/2006	J	Y	WHOLESAI	90	418500	9/1/2004	2	WHOLESAI	639	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	VACAVILLE	CA	95687	32	7/22/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	323000	9/1/2004	2	WHOLESAI	661	0	2Y	24	7/1/2006	STD		1	0	0	0	0
8/1/2007	ATLANTA	GA	30318	44	7/28/2004	148200	S		36	36	89.95	9/1/2007	C	Y	WHOLESAI	95	133380	9/1/2004	2	WHOLESAI	648	7410	3Y	24	7/1/2006		15	0	0	0	0	0
8/1/2006	DETROIT	MI	48223	18	7/23/2004	196000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	175500	9/1/2004	2	WHOLESAI	679	0	2Y	24	7/1/2006		3	0	0	0	0	0
8/1/2007	LOUISVILLE	KY	40218	39	7/31/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	90000	9/1/2004	2	WHOLESAI	554	0	3Y	36	7/1/2007	STD		2	0	0	0	0
8/1/2007	ARLINGTON	TX	76010	48	7/30/2004	75000	S		36	36	94.95	9/1/2007	C	Y	WHOLESAI	95	71250	9/1/2004	2	WHOLESAI	655	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	BLUE SPRI	MO	64015	28	7/21/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	143650	9/1/2004	2	WHOLESAI	510	0	2Y	24	7/1/2006	58		1	0	0	0	0
8/1/2006	HARVEY	IL	60426	46	7/26/2004	92000	Z		24	24	89.84	9/1/2006	C	N	WHOLESAI	95	82800	9/1/2004	2	WHOLESAI	636	4600	2Y					0	0	0	0	0
	LA PORTE	TX	77571	29	7/28/2004	0	Z				85.83		C	Y	WHOLESAI	85.91	78900	9/1/2004	0	WHOLESAI	603	0	FX	36	7/1/2007	STD		0	0	0	0	0
	HOUSTON	TX	77088	42	7/30/2004	0	Z				79.75		C	N	WHOLESAI	80	84800	9/1/2004	0	WHOLESAI	611	0	FX					3	0	0	0	0
8/1/2007	JOLIET	IL	60435	38	7/21/2004	160000	Z		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	139500	9/1/2004	2	WHOLESAI	591	0	3Y					0	0	0	0	0
	STOCKTON	CA	95215	45	7/31/2004	0	S				75.36		C	Y	WHOLESAI	75.52	145000	9/1/2004	0	WHOLESAI	688	0	FX	36	7/1/2007	STD		0	0	0	0	0
	MCMINNVIL	OR	97128	45	7/26/2004	189037	S				79.93		C	Y	WHOLESAI	100	151229	9/1/2004	0	WHOLESAI	781	37807	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PHOENIX	AZ	85040	31	7/28/2004	0	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAI	90	92700	9/1/2004	2	WHOLESAI	753	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	MIAMI	FL	33125	29	7/30/2004	79000	Z				88.76		C	Y	WHOLESAI	88.82	87500	9/1/2004	0	WHOLESAI	624	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	COLORADO	CO	80909	42	7/30/2004	0	S		24	24	79.96	9/1/2006	C	Y	WHOLESAI	80	184000	9/1/2004	2	WHOLESAI	578	0	2Y	24	7/1/2006	STD		1	0	0	0	0
8/1/2006	GLENDALE	AZ	85302	54	7/30/2004	0	S		24	24	60.85	9/1/2006	C	Y	WHOLESAI	60.87	70000	9/1/2004	2	WHOLESAI	534	0	2Y	24	7/1/2006	STD		3	0	0	0	0
	HAMMOND	IN	46323	43	7/30/2004	0	Z				94.95		C	Y	WHOLESAI	95	72200	9/1/2004	0	WHOLESAI	623	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	GIBBSTOW	NJ	8027	38	7/29/2004	0	S		24	24	79.96	9/1/2006	C	N	WHOLESAI	80	88000	9/1/2004	2	WHOLESAI	560	0	2Y					0	0	0	0	0
8/1/2006	SHIRLEY	NY	11967	40	7/26/2004	0	Z		24	24	83.44	9/1/2006	C	N	WHOLESAI	83.53	213000	9/1/2004	2	WHOLESAI	621	0	2Y					2	0	0	0	0
8/1/2006	PHOENIX	AZ	85041	43	7/30/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	99000	9/1/2004	2	WHOLESAI	553	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LOS ANGEL	CA	90032	39	7/23/2004	460000	S		24	24	79.92	9/1/2006	J	Y	WHOLESAI	100	368000	9/1/2004	2	WHOLESAI	726	92000	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	TUCSON	AZ	85742	35	7/26/2004	0	Z		24	24	84.91	9/1/2006	C	Y	WHOLESAI	85	130050	9/1/2004	2	WHOLESAI	700	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	EAGLE MO	UT	84043	27	7/28/2004	125121	S				19.99		C	N	WHOLESAI	100	25024	9/1/2004	0	WHOLESAI	694	100096	FX					0	0	0	0	0
	RIVERSIDE	CT	6878	45	7/31/2004	0	Z				84.4		J	Y	WHOLESAI	84.48	528000	9/1/2004	0	WHOLESAI	684	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	RICHMOND	CA	94804	46	7/30/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	252000	9/1/2004	2	WHOLESAI	609	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	CHARLOTT	NC	28214	42	7/22/2004	120000	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	584	0	3Y					0	0	0	0	0
	FRANKLIN	NJ	8823	54	7/30/2004	0	Z				74.81		C	N	WHOLESAI	74.68	233000	9/1/2004	0	WHOLESAI	588	0	FX					0	0	0	0	0
8/1/2006	ENGLEWOO	CO	80110	35	7/28/2004	111000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	99900	9/1/2004	2	WHOLESAI	638	0	2Y					0	0	0	0	0
8/1/2007	QUEENS	NY	11419	44	7/26/2004	370000	S		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	333000	9/1/2004	2	WHOLESAI	756	0	3Y					0	0	0	0	0
8/1/2006	WEST BRIE	MA	2379	46	7/27/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	280000	9/1/2004	2	WHOLESAI	583	0	2Y	24	7/1/2006		2	0	0	0	0	0
8/1/2006	RICHMOND	TX	77469	42	7/19/2004	348704	S		24	24	99.96	9/1/2006	J	N	WHOLESAI	100	348704	9/1/2004	2	WHOLESAI	747	0	2Y					0	0	0	0	0
	LYONS	IL	60534	43	7/30/2004	229000	S				19.99		C	N	WHOLESAI	100	45800	9/1/2004	0	WHOLESAI	688	183200	FX					0	0	0	0	0
8/1/2006	ROCHESTE	MI	48307	39	7/30/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	120000	9/1/2004	2	WHOLESAI	561	0	2Y	36	7/1/2007		3	0	0	0	0	0
8/1/2006	BRISTOL	TN	37620	18	7/31/2004	0	Z		24	24	89.84	9/1/2006	C	Y	WHOLESAI	90	53100	9/1/2004	2	WHOLESAI	551	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	BIRMINGHA	AL	35206	33	7/30/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	51000	9/1/2004	2	WHOLESAI	587	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	ROLLING M	IL	60008	27	7/30/2004	120000	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	100	96000	9/1/2004	2	WHOLESAI	669	24000	2Y					0	0	0	0	0
	ROLLING M	IL	60008	27	7/30/2004	120000	S				19.99		C	N	WHOLESAI	100	24000	9/1/2004	0	WHOLESAI	669	96000	FX					0	0	0	0	0
8/1/2006	OPA LOCK	FL	33054	41	7/30/2004	125000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	112500	9/1/2004	2	WHOLESAI	592	0	2Y	24	7/1/2006	STD		2	0	0	0	0
	LEHIGH AC	FL	33936	24	7/30/2004	0	Z				72.44		C	Y	WHOLESAI	72.5	145000	9/1/2004	0	WHOLESAI	597	0	FX	36	7/1/2007	STD		0	0	0	0	0
	WARREN	MI	48091	20	7/29/2004	0	Z				62.18		C	Y	WHOLESAI	62.24	62500	9/1/2004	0	WHOLESAI	633	0	FX	36	7/1/2007		3	0	0	0	0	0
8/1/2007	HYATTSVIL	MD	20784	44	7/23/2004	258000	S		36	36	79.93	9/1/2007	C	N	WHOLESAI	100	214400	9/1/2004	2	WHOLESAI	665	53600	3Y					0	0	0	0	0
	FLORISSAN	MO	63031	44	7/23/2004	125000	S				19.99		C	N	WHOLESAI	100	25000	9/1/2004	0	WHOLESAI	680	100000	FX					0	0	0	0	0
8/1/2006	PALM BAY	FL	32907	44	7/30/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	145350	9/1/2004	2	WHOLESAI	640	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	GAINESVIL	FL	32607	25	7/27/2004	0	S		24	24	94.83	9/1/2006	C	Y	WHOLESAI	95	175750	9/1/2004	2	WHOLESAI	727	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	CONWAY	SC	29527	37	7/30/2004	109000	Z				84.94		C	N	WHOLESAI	85	92650	9/1/2004	0	WHOLESAI	591	0	FX					0	0	0	0	0
8/1/2006	MADISON H	MI	48071	41	7/26/2004	0	S		24	24	83.51	9/1/2006	C	Y	WHOLESAI	83.57	117000	9/1/2004	2	WHOLESAI	668	0	2Y	24	7/1/2006		3	0	0	0	0	0
8/1/2006	BOCA RATI	FL	33428	35	7/30/2004	475000	S		24	24	79.94	9/1/2006	J	Y	WHOLESAI	100	380000	9/1/2004	2	WHOLESAI	683	95000	2Y	36	7/1/2007	STD		0	0	0	0	0
	HENDERSC	NC	27536	38	7/26/2004	0	Z				78.92		C	N	WHOLESAI	79.17	66500	9/1/2004	0	WHOLESAI	563	0	FX					0	0	0	0	0
8/1/2007	LAWRENCI	GA	30044	45	7/26/2004	149370	S		36	36	79.94	9/1/2007	C	N	WHOLESAI	100	119496	9/1/2004	2	WHOLESAI	752	29874	3Y					0	0	0	0	0
	NEW ORLE	LA	70128	43	7/30/2004	0	Z				89.91		C	Y	WHOLESAI	90	119700	9/1/2004	0	WHOLESAI	630	0	FX	36	7/1/2007		4	0	0	0	0	0
8/1/2006	NEWAYGO	MI	49337	39	7/30/2004	0	S		24	24	79.79	9/1/2006	C	Y	WHOLESAI	80	82000	9/1/2004	2	WHOLESAI	591	0	2Y	36	7/1/2007		3	1	0	0	0	0
	FONTANA	CA	92337	25	7/30/2004	0	Z				61.1		C	Y	WHOLESAI	61.15	170000	9/1/2004	0	WHOLESAI	550	0	FX	36	7/1/2007	STD		2	0	0	0	0
	BOYDS	MD	20841	52	7/28/2004	0	Z				74.94		J	N	WHOLESAI	75	540000	9/1/2004	0	WHOLESAI	613	0	FX					0	0	0	0	0
8/1/2006	YORK	PA	17404	29	7/23/2004	139000	S		24	24	92.93	9/1/2006	C	Y	WHOLESAI	93	129270	9/1/2004	2	WHOLESAI	774	0	2Y	24	7/1/2006		9	0	0	0	0	0
8/1/2007	FAYETTEVI	GA	30214	49	7/23/2004	0	S		36	36	84.91	9/1/2007	C	N	WHOLESAI	84.98	211600	9/1/2004	2	WHOLESAI	631	0	3Y					0	0	0	0	0
	GRAND BA	AL	36541	15	7/30/2004	98000	Z				89.69		C	Y	WHOLESAI	89.74	87950	9/1/2004	0	WHOLESAI	558	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48203	18	7/27/2004	68000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	95	61200	9/1/2004	2	WHOLESAI	560	3400	2Y	24	7/1/2006		3	0	0	0	0	0
8/1/2007	HONOLULU	HI	96822	31	7/27/2004	185000	S		36	36	79.92	9/1/2007	C	Y	WHOLESAI	100	156000	9/1/2004	2	WHOLESAI	711	39000	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	GAITHERSI	MD	20879	37	7/29/2004	0	S		24	24	94.92	9/1/2006	C	N	WHOLESAI	95	171950	9/1/2004	2	WHOLESAI	738	0	2Y					0	0	0	0	0
8/1/2006	FORT PIER	FL	34950	46	7/23/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	63000	9/1/2004	2	WHOLESAI	561	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	LANSING	MI	48906	50	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	553	0	2Y	36	7/1/2007		1	0	0	0	0	0
8/1/2006	NEW CAST	DE	19720	43	7/31/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	108000	9/1/2004	2	WHOLESAI	644	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PEORIA	AZ	85382	30	7/28/2004	0	Z		24	24	82.16	9/1/2006	C	Y	WHOLESAI	82.22	148000	9/1/2004	2	WHOLESAI	593	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	BROOKLYN	NY	11203	4	7/29/2004	0	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	364500	9/1/2004	2	WHOLESAI	605	0	2Y					2	0	0	0	0
	HOPEWELL	NY	12533	37	7/28/2004	0	Z				84.93		C	Y	WHOLESAI	85	175100	9/1/2004	0	WHOLESAI	556	0	FX	12	7/1/2005		6	0	0	0	0	0
8/1/2006	WARREN	MI	48089	50	7/28/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	153000	9/1/2004	2	WHOLESAI	606	0	2Y	24	7/1/2006		3	2	1	0	0	0
	GLENDALE	AZ	85306	21	7/30/2004	0	Z				79.22		C	Y	WHOLESAI	79.29	111000	9/1/2004	0	WHOLESAI	637	0	FX	36	7/1/2007	STD		2	0	0	0	0
	SAINT LOU	MO	63121	46	7/31/2004	0	S				19.99		C	N	WHOLESAI	100	21000	9/1/2004	0	WHOLESAI	751	84000	FX					0	0	0	0	0
8/1/2007	CONCORD	NC	28027	47	7/30/2004	66150	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	59535	9/1/2004	2	WHOLESAI	634	0	3Y	24	7/1/2006		21	0	0	0	0	0
8/1/2006	NEWARK	NJ	7108	39	7/30/2004	0	S		24	24	47.8	9/1/2006	C	N	WHOLESAI	47.83	110000	9/1/2004	2	WHOLESAI	592	0	2Y					0	0	0	0	1
	COLUMBIA	SC	29206	50	7/28/2004	0	L				81.05		C	N	WHOLESAI	81.21	127500	9/1/2004	0	WHOLESAI	609	0	FX					1	0	0	0	0
8/1/2006	PHOENIX	AZ	85009	21	7/30/2004	65000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	58500	9/1/2004	2	WHOLESAI	617	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	EAST ISLIP	NY	11730	50	7/31/2004	0	Z		24	24	73.8	9/1/2006	C	N	WHOLESAI	73.65	240000	9/1/2004	2	WHOLESAI	532	0	2Y					3	5	0	0	0
8/1/2006	MESA	AZ	85213	43	7/29/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	100000	9/1/2004	2	WHOLESAI	639	25000	2Y	24	7/1/2006	STD		0	0	0	0	0
	MESA	AZ	85213	43	7/29/2004	0	S				19.99		C	N	WHOLESAI	100	25000	9/1/2004	0	WHOLESAI	639	100000	FX					0	0	0	0	0
8/1/2007	MARIETTA	GA	30008	37	7/31/2004	0	S		36	36	90.31	9/1/2007	C	N	WHOLESAI	90.37	185250	9/1/2004	2	WHOLESAI	600	0	3Y					1	0	0	0	0

8/1/2006	PORTAGE	MI	49024	44	7/27/2004	152500	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	122000	9/1/2004	2	WHOLESAL	759	30500	2Y		36	7/1/2007	3	0	0	0	0	0
8/1/2007	LONGVIEW	WA	98632	21	7/28/2004	320000	S		36	36	94.84	8/1/2007	C	N	WHOLESAL	95	304000	9/1/2004	2	WHOLESAL	657	0	3Y					2	0	0	0	0
	CHICAGO	IL	60647	40	7/30/2004	255000	S				19.99		C	N	WHOLESAL	100	51000	9/1/2004	0	WHOLESAL	657	204000	FX					0	0	0	0	0
8/1/2006	KODAK	TN	37764	42	7/23/2004	120000	Z		24	24	79.94	9/1/2006	C	Y	WHOLESAL	95	96000	9/1/2004	2	WHOLESAL	555	18000	2Y		36	7/1/2007	STD	0	0	0	0	0
	MIDDLEBO	MA	2346	51	7/30/2004	0	Z				64.93		C	Y	WHOLESAL	64.98	180400	9/1/2004	0	WHOLESAL	560	0	FX		36	7/1/2007	2	1	0	0	0	0
	SAINT LOU	MO	63136	38	7/31/2004	0	Z				69.21		C	Y	WHOLESAL	69.25	84400	9/1/2004	0	WHOLESAL	546	0	FX		36	7/1/2007	5A	0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89102	44	7/26/2004	199900	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	159920	9/1/2004	2	WHOLESAL	624	39980	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2007	TOUGHKEI	PA	19374	48	7/30/2004	0	Z		36	36	89.91	9/1/2007	C	Y	WHOLESAL	90	232200	9/1/2004	2	WHOLESAL	838	0	3Y		36	7/1/2007	9	0	0	0	0	0
	DECATUR	GA	30035	30	7/27/2004	0	Z				94.74		C	N	WHOLESAL	95	123500	9/1/2004	0	WHOLESAL	643	0	FX					0	0	0	0	0
8/1/2006	RENO	NV	89506	33	7/30/2004	109000	L		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	87200	9/1/2004	2	WHOLESAL	583	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	OLYMPIA	WA	98501	37	7/30/2004	0	Z		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	102400	9/1/2004	2	WHOLESAL	570	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	SAINT CLO	MN	56304	54	7/30/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAL	75	129750	9/1/2004	2	WHOLESAL	546	0	2Y		36	7/1/2007	13	1	0	0	0	0
8/1/2006	ANOKA	MN	55303	38	7/30/2004	0	Z		24	24	89.92	9/1/2006	C	Y	FLOW	90	184500	9/1/2004	2	CORRESPC	556	0	2Y		36	7/1/2007	13	0	0	0	0	0
	SIERRA VIS	AZ	85650	26	7/22/2004	186500	S				94.93		C	Y	WHOLESAL	95	177175	9/1/2004	0	WHOLESAL	694	0	FX		36	7/1/2007	STD	0	0	0	0	0
8/1/2006	WEST PLAI	MO	65775	21	7/30/2004	65900	S		24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	62605	9/1/2004	2	WHOLESAL	606	0	2Y		24	7/1/2006	5B	0	0	0	0	0
8/1/2006	MEMPHIS	TN	38118	44	7/22/2004	95000	Z		24	24	89.98	9/1/2006	C	Y	WHOLESAL	90	85500	9/1/2004	2	WHOLESAL	587	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	TAMPA	FL	33610	11	7/23/2004	73000	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	65700	9/1/2004	2	WHOLESAL	645	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2007	DUNCAN	SC	29334	35	7/21/2004	0	Z		36	36	79.95	9/1/2007	C	N	WHOLESAL	80	63200	9/1/2004	2	WHOLESAL	554	0	3Y					2	0	0	0	0
8/1/2006	SAN DIEGC	CA	92114	32	7/30/2004	0	S		24	24	71.16	9/1/2006	C	Y	WHOLESAL	71.22	292000	9/1/2004	2	WHOLESAL	619	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	SEBEKA	MN	56477	34	7/31/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	80000	9/1/2004	2	WHOLESAL	581	0	2Y		36	7/1/2007	13	0	0	0	0	0
	BORING	OR	97009	50	7/26/2004	220000	S				79.48		C	Y	WHOLESAL	79.55	175000	9/1/2004	0	WHOLESAL	674	0	FX		36	7/1/2007	STD	0	0	0	0	0
	ELMHURST	IL	60126	21	7/30/2004	0	L				94.93		C	N	WHOLESAL	95	261250	9/1/2004	0	WHOLESAL	625	0	FX					0	0	0	0	0
8/1/2006	WENONAH	NJ	8090	46	7/30/2004	156000	S		24	24	89.95	9/1/2006	C	N	WHOLESAL	90	140400	9/1/2004	2	WHOLESAL	585	0	2Y					0	0	0	0	0
	EL PASO	TX	79936	37	7/30/2004	84000	Z				79.95		C	Y	WHOLESAL	95	67200	9/1/2004	0	WHOLESAL	578	12600	FX		36	7/1/2007	STD	0	0	0	0	0
	HARTFORD	CT	6105	50	7/28/2004	0	S				74.95		C	Y	WHOLESAL	75	164250	9/1/2004	0	WHOLESAL	624	0	FX		36	7/1/2007	STD	0	0	0	0	0
8/1/2007	BURLINGTO	WA	98233	50	7/30/2004	212000	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAL	85	180200	9/1/2004	2	WHOLESAL	602	21200	3Y		36	7/1/2007	STD	0	0	0	0	0
8/1/2006	KISSIMMEE	FL	34746	41	7/30/2004	220900	S		24	24	84.93	9/1/2006	C	Y	WHOLESAL	84.99	187750	9/1/2004	2	WHOLESAL	625	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2007	HARVEY	IL	60426	47	7/30/2004	87000	Z		36	36	84.94	9/1/2007	C	N	WHOLESAL	90	73950	9/1/2004	2	WHOLESAL	619	4350	3Y					1	1	0	0	0
8/1/2006	STONY BR	NY	11790	45	7/26/2004	0	S		24	24	84.94	9/1/2006	J	N	WHOLESAL	85	480250	9/1/2004	2	WHOLESAL	617	0	2Y					2	0	0	0	0
8/1/2006	OAKLAND	CA	94601	37	7/31/2004	0	S		24	24	79.95	9/1/2006	J	Y	WHOLESAL	80	336000	9/1/2004	2	WHOLESAL	541	0	2Y		24	7/1/2006	STD	0	0	0	0	0
	HEWLETT	NY	11557	53	7/28/2004	0	Z				54.78		C	Y	WHOLESAL	54.79	200000	9/1/2004	0	WHOLESAL	531	0	FX		12	7/1/2005	6	3	2	0	0	0
8/1/2006	BALTIMORI	MD	21218	45	7/30/2004	64000	S		24	24	84.95	9/1/2006	C	N	WHOLESAL	95	54400	9/1/2004	2	WHOLESAL	644	6400	2Y					0	0	0	0	0
	LAKEWOOI	CA	90712	23	7/30/2004	0	Z				74.92		J	Y	WHOLESAL	75	363750	9/1/2004	0	WHOLESAL	634	0	FX		36	7/1/2007	STD	1	0	0	0	0
	SAN DIEGC	CA	92126	36	7/31/2004	0	L				89.92		J	Y	WHOLESAL	90	612000	9/1/2004	0	WHOLESAL	676	0	FX		36	7/1/2007	STD	0	0	0	0	0
	LAUDERHIL	FL	33319	24	7/26/2004	83500	S				84.94		C	Y	WHOLESAL	85	76975	9/1/2004	0	WHOLESAL	722	0	FX		36	7/1/2007	STD	0	0	0	0	0
8/1/2007	BERWYN	IL	60402	48	7/26/2004	0	S		36	36	89.96	9/1/2007	C	N	WHOLESAL	70	245000	9/1/2004	2	WHOLESAL	547	0	3Y					6	2	1	0	0
8/1/2007	TALLAHAS	FL	32308	44	7/30/2004	0	S		36	36	87.63	9/1/2007	C	Y	WHOLESAL	87.69	114000	9/1/2004	2	WHOLESAL	675	0	3Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	COLORADO	CO	80919	49	7/27/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	135000	9/1/2004	2	WHOLESAL	678	0	2Y		24	7/1/2006	STD	0	0	0	0	0
	MIAMI	FL	33161	41	7/30/2004	260000	S				79.94		C	Y	WHOLESAL	100	208000	9/1/2004	0	WHOLESAL	345	52000	FX		36	7/1/2007	STD	0	0	0	0	0
8/1/2006	MINNEAPO	MN	55408	36	7/26/2004	250000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	200000	9/1/2004	2	WHOLESAL	695	0	2Y		24	7/1/2006	13	0	0	0	0	0
8/1/2006	CORONA	CA	92881	44	7/26/2004	429000	S		24	24	79.92	9/1/2006	J	Y	WHOLESAL	100	343200	9/1/2004	2	WHOLESAL	689	85800	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2007	SNELLVILL	GA	30039	42	7/28/2004	0	Z		36	36	89.92	9/1/2007	C	N	WHOLESAL	90	270000	9/1/2004	2	WHOLESAL	627	0	3Y					0	0	0	0	0
8/1/2007	KANSAS CI	MO	64127	47	7/30/2004	0	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	58500	9/1/2004	2	WHOLESAL	645	0	3Y		36	7/1/2007	5B	0	0	0	0	0
8/1/2007	INDIANAPC	IN	46205	37	7/28/2004	122500	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	110250	9/1/2004	2	WHOLESAL	624	0	3Y		36	7/1/2007	STD	0	0	0	0	0
8/1/2007	MATAWAN	NJ	7747	38	7/29/2004	0	S		36	36	91.29	9/1/2007	C	N	WHOLESAL	91.36	201000	9/1/2004	2	WHOLESAL	676	0	3Y					0	0	0	0	0
	MIAMI	FL	33161	41	7/30/2004	260000	S				19.99		C	N	WHOLESAL	100	52000	9/1/2004	0	WHOLESAL	645	208000	FX					0	0	0	0	0
8/1/2006	PERRIS	CA	92570	33	7/23/2004	0	L		24	24	79.93	9/1/2006	C	Y	WHOLESAL	80	189200	9/1/2004	2	WHOLESAL	658	0	2Y		24	7/1/2006	STD	0	0	0	0	0
	WESTERLY	RI	2891	34	7/28/2004	0	Z				90.67		C	Y	WHOLESAL	90.74	245000	9/1/2004	0	WHOLESAL	663	0	FX		12	7/1/2005	10A	0	0	0	0	0
8/1/2007	ELIZABETH	NJ	7201	45	7/30/2004	351000	S		36	36	94.94	9/1/2007	C	N	WHOLESAL	95	333450	9/1/2004	2	WHOLESAL	605	0	3Y					0	0	0	0	0
8/1/2006	EDGEWATI	FL	32141	50	7/30/2004	0	Z		24	24	89.85	9/1/2006	C	Y	WHOLESAL	89.91	84150	9/1/2004	2	WHOLESAL	607	0	2Y		36	7/1/2007	STD	0	0	0	0	0
	FOUNTAIN	CO	80817	41	7/28/2004	0	Z				84.94		C	Y	WHOLESAL	85	102300	9/1/2004	0	WHOLESAL	581	0	FX		36	7/1/2007	STD	0	0	0	0	0
	INDIANAPC	IN	46222	45	7/30/2004	73000	S				89.95		C	N	WHOLESAL	90	65700	9/1/2004	0	WHOLESAL	711	0	FX					0	0	0	0	0
8/1/2006	ATLANTA	GA	30314	42	7/30/2004	221000	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	95	199900	9/1/2004	2	WHOLESAL	664	11050	2Y		24	7/1/2006	15	0	0	0	0	0
8/1/2006	FALL CITY	WA	98024	18	7/30/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	270000	9/1/2004	2	WHOLESAL	611	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2007	SNELLVILL	GA	30039	37	7/30/2004	0	S		36	36	94.64	9/1/2007	C	N	WHOLESAL	94.7	207400	9/1/2004	2	WHOLESAL	639	0	3Y					0	0	0	0	0
8/1/2006	CHINO	CA	91710	44	7/28/2004	0	Z		24	24	89.91	9/1/2006	J	Y	WHOLESAL	90	607500	9/1/2004	2	WHOLESAL	600	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	ANNAPOLIS	MD	21401	33	7/30/2004	0	Z		24	24	81.41	9/1/2006	C	N	WHOLESAL	81.48	110000	9/1/2004	2	WHOLESAL	566	0	2Y					0	0	0	0	0
8/1/2006	GRAND BL	MI	48439	33	7/29/2004	175900	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	158310	9/1/2004	2	WHOLESAL	577	0	2Y		36	7/1/2007	3	0	0	0	0	0
8/1/2006	ROSEVILLE	MI	48066	39	7/29/2004	122500	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	98000	9/1/2004	2	WHOLESAL	647	24500	2Y		24	7/1/2006	3	0	0	0	0	0
8/1/2006	MANCHEST	MI	48158	42	7/30/2004	132000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	105600	9/1/2004	2	WHOLESAL	625	26400	2Y		36	7/1/2007	3	0	0	0	0	0
	INDIANAPC	IN	46222	45	7/30/2004	75000	S				89.95		C	N	WHOLESAL	90	67500	9/1/2004	0	WHOLESAL	711	0	FX					0	0	0	0	0
	HOUSTON	TX	77088	43	7/30/2004	0	Z				79.94		C	N	WHOLESAL	80	86400	9/1/2004	0	WHOLESAL	601	0	FX					0	0	0	0	0
	INDIANAPC	IN	46222	45	7/30/2004	75000	S				89.96		C	N	WHOLESAL	90	67500	9/1/2004	0	WHOLESAL	711	0	FX					0	0	0	0	0
8/1/2006	FORT COLL	CO	80526	47	7/26/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	171000	9/1/2004	2	WHOLESAL	584	0	2Y		24	7/1/2006	STD	1	0	0	0	0
	MANCHEST	MI	48158	42	7/30/2004	132000	S				19.99		C	N	WHOLESAL	100	26400	9/1/2004	0	WHOLESAL	625	105600	FX					0	0	0	0	0
8/1/2006	DETROIT	MI	48205	25	7/26/2004	96000	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	86400	9/1/2004	2	WHOLESAL	647	0	2Y		36	7/1/2007	3	0	0	0	0	0
8/1/2007	NORWALK	CT	6854	49	7/31/2004	0	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAL	85	255000	9/1/2004	2	WHOLESAL	617	0	3Y		36	7/1/2007	STD	0	0	0	0	0
8/1/2006	HESPERIA	CA	92345	45	7/27/2004	0	S		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	170100	9/1/2004	2	WHOLESAL	557	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	SAN JUAN	TX	78589	38	7/22/2004	102474	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	92226	9/1/2004	2	WHOLESAL	541	0	2Y		24	7/1/2006	STD	0	0	0	0	0
8/1/2006	LAKE IN TH	IL	60156	42	7/29/2004	167000	S		24	24	79.94	9/1/2006	C	N	WHOLESAL	100	133600	9/1/2004	2	WHOLESAL	667	33400	2Y					0	0	0	0	0
8/1/2007	RICHTON F	IL	60471	33	7/28/2004	0	Z		36	36	89.86	9/1/2007	C	N	WHOLESAL	89.95	170000	9/1/2004	2	WHOLESAL	580	0	3Y					0	0	0	0	0
8/1/2006	SAINT LOU	MO	63114	47	7/30/2004	65800	S		24	24	94.95	9/1/2006	C	Y	WHOLESAL	95	62510	9/1/2004	2	WHOLESAL	650	0	2Y		24	7/1/2006	5B	0	0	0	0	0
8/1/2006	KOKOMO	IN	46902	48	7/30/2004	0	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	61200	9/1/2004	2	WHOLESAL	620	0	2Y		24	7/1/2006	STD	0	1	0	0	0
8/1/2006	CHATTANC	TN	37411	43	7/28/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	131400	9/1/2004	2	WHOLESAL	558	0	2Y		24	7/1/2006	STD	3	0	0	0	0
8/1/2006	WINCHEST	CT	6098	44	7/27/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	121500	9/1/2004	2	WHOLESAL	534	0	2Y		24	7/1/2006	STD	1	0	0	0	0
8/1/2007	CHICAGO	IL	60639	21	7/29/2004	279500	S		36	36	79.94	9/1/2007	C	N	WHOLESAL	80	223600	9/1/2004	2	WHOLESAL	616	0	3Y					0	0	0	0	0
	HOUSTON	TX	77066	43	7/29/2004	103000	S				94.96		C	Y	WHOLESAL	95	97850	9/1/2004	0	WHOLESAL	621	0	FX		36	7/1/2007	STD	0	0	0	0	0

| | | |

| | | |

8/1/2006	INDIANAPC	IN	46227	40	7/28/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	103500	9/1/2004	2	WHOLESAI	575	0	2Y	24	7/1/2006	STD		1	0	0	0
8/1/2006	DETROIT	MI	48223	22	7/28/2004	75000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	95	97500	9/1/2004	2	WHOLESAI	614	3750	2Y	24	7/1/2006		3	0	0	0	0
8/1/2006	WEST COV	CA	91792	44	7/30/2004	215000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	172000	9/1/2004	2	WHOLESAI	627	43000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	CARMEL	IN	46032	10	7/28/2004	0	Z		24	24	84.94	9/1/2006	J	Y	WHOLESAI	85	463250	9/1/2004	2	WHOLESAI	555	0	2Y	24	7/1/2006	STD		5	0	0	0
	SAN BERN	CA	92407	33	7/28/2004	0	Z				76.54		C	Y	WHOLESAI	76.62	201500	9/1/2004	0	WHOLESAI	627	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	EAST ISLIP	NY	11730	41	7/30/2004	0	S		24	24	78.67	9/1/2006	J	N	WHOLESAI	78.72	370000	9/1/2004	2	WHOLESAI	635	0	2Y					0	0	0	0
	PHOENIX	AZ	85017	47	7/31/2004	0	Z				94.83		C	Y	WHOLESAI	95	109250	9/1/2004	0	WHOLESAI	665	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	SAVAGE	MN	55378	50	7/28/2004	0	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	182750	9/1/2004	2	WHOLESAI	585	0	2Y	36	7/1/2007		13	1	0	0	0
	WEST COV	CA	91792	44	7/30/2004	215000	S				19.99		C	N	WHOLESAI	100	43000	9/1/2004	0	WHOLESAI	627	172000	FX					0	0	0	0
	PORT ANG	WA	98362	44	7/30/2004	0	Z				79.94		C	Y	WHOLESAI	100	100000	9/1/2004	0	WHOLESAI	637	25000	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	CHICAGO	IL	60629	27	7/29/2004	239000	S		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	215100	9/1/2004	2	WHOLESAI	607	0	3Y					0	0	0	0
8/1/2006	OGDEN	UT	84403	8	7/30/2004	110000	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	93500	9/1/2004	2	WHOLESAI	696	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	RIVERSIDE	CA	92507	39	7/28/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	224000	9/1/2004	2	WHOLESAI	529	0	2Y	24	7/1/2006	STD		6	0	0	0
	MERIDEN	CT	6450	45	7/30/2004	132000	Z				89.74		C	Y	WHOLESAI	90	118800	9/1/2004	0	WHOLESAI	580	0	FX	36	7/1/2007	STD		0	0	0	0
	VENICE	FL	34293	27	7/29/2004	0	Z				84.73		C	Y	WHOLESAI	85	110500	9/1/2004	0	WHOLESAI	649	0	FX	36	7/1/2007	STD		2	0	0	0
9/1/2006	ROSEVILLE	CA	95678	50	7/31/2004	0	Z		24	24	80	10/1/2006	C	Y	WHOLESAI	80	264400	9/1/2004	2	WHOLESAI	638	0	2Y	24	7/1/2006	STD		0	1	0	0
	MORENO V	CA	92557	35	7/26/2004	0	Z				94.93		C	Y	WHOLESAI	95	285000	9/1/2004	0	WHOLESAI	623	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	MADERA	CA	93637	19	7/30/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	181500	9/1/2004	2	WHOLESAI	533	0	2Y	24	7/1/2006	STD		2	0	0	0
	MONTCLAI	CA	91763	38	7/30/2004	0	S				89.94		C	Y	WHOLESAI	90	252000	9/1/2004	0	WHOLESAI	597	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	VAIL	AZ	85641	38	7/30/2004	120000	Z		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	96000	9/1/2004	2	WHOLESAI	562	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	LOS ANGEI	CA	90047	39	7/31/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	247500	9/1/2004	2	WHOLESAI	630	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	FRESNO	CA	93703	31	7/30/2004	100000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	90000	9/1/2004	2	WHOLESAI	691	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	MATAWAN	NJ	7747	31	7/30/2004	0	Z		24	24	89.93	9/1/2006	J	N	WHOLESAI	90	427500	9/1/2004	2	WHOLESAI	555	0	2Y					0	0	0	0
8/1/2006	CITRUS HE	CA	95621	48	7/27/2004	0	S		24	24	47.8	9/1/2006	C	Y	WHOLESAI	47.83	110000	9/1/2004	2	WHOLESAI	551	0	2Y	24	7/1/2006	STD		0	0	1	0
8/1/2007	UPPER MA	MD	20772	46	7/30/2004	0	S		36	36	79.93	9/1/2007	C	N	WHOLESAI	80	176000	9/1/2004	2	WHOLESAI	703	0	3Y					1	0	0	0
8/1/2007	CENTEREA	NY	11720	36	7/31/2004	0	S		36	36	94.92	9/1/2007	J	N	WHOLESAI	95	408500	9/1/2004	2	WHOLESAI	716	0	3Y					0	0	0	0
8/1/2006	PROVIDEN	RI	2904	44	7/31/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	553	0	2Y	12	7/1/2005	10B		0	0	0	0
8/1/2006	PENSACOL	FL	32505	40	7/28/2004	102900	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	97755	9/1/2004	2	WHOLESAI	640	0	2Y	24	7/1/2006	STD		0	0	0	0
	MONTGOM	AL	36116	47	7/28/2004	0	Z				84.57		C	Y	WHOLESAI	84.65	182000	9/1/2004	0	WHOLESAI	760	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	MARSEILLE	IL	61341	29	7/30/2004	84000	S		36	36	94.95	9/1/2007	C	N	WHOLESAI	95	79800	9/1/2004	2	WHOLESAI	623	0	3Y					0	0	0	0
8/1/2006	WESTON	FL	33327	32	7/30/2004	425000	S		24	24	89.95	9/1/2006	J	Y	WHOLESAI	90	382500	9/1/2004	2	WHOLESAI	656	0	2Y	24	7/1/2006	STD		0	0	0	0
	OPA LOCK	FL	33056	32	7/31/2004	0	Z				83.32		C	Y	WHOLESAI	83.39	115080	9/1/2004	0	WHOLESAI	683	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	LAGRANGE	GA	30241	38	7/31/2004	0	S		24	24	89.93	9/1/2006	C	N	WHOLESAI	90	125100	9/1/2004	2	WHOLESAI	623	0	2Y					0	0	0	0
8/1/2006	LADY LAKE	FL	32159	43	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	01650	9/1/2004	2	WHOLESAI	573	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	BAKERSFIE	CA	93313	25	7/31/2004	0	S		24	24	73.26	9/1/2006	C	Y	WHOLESAI	73.33	220000	9/1/2004	2	WHOLESAI	596	0	2Y	36	7/1/2007	STD		0	0	0	0
	SAN ANTOI	TX	78216	22	7/30/2004	69000	Z				79.93		C	Y	WHOLESAI	80	55200	9/1/2004	0	WHOLESAI	601	0	FX	36	7/1/2007	STD		0	0	0	0
	SPRINGFIE	NY	11434	41	7/28/2004	0	S				64.77		C	Y	WHOLESAI	64.83	168000	9/1/2004	0	WHOLESAI	624	0	FX	12	7/1/2005		6	0	0	0	0
	DES MOINE	IA	50313	44	7/31/2004	0	Z				89.93		C	N	WHOLESAI	90	85500	9/1/2004	0	WHOLESAI	633	0	FX					0	0	0	0
8/1/2006	MEMPHIS	TN	38106	19	7/30/2004	0	L		24	24	89.23	9/1/2006	C	Y	WHOLESAI	89.29	50000	9/1/2004	2	WHOLESAI	570	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	JACKSONV	FL	32205	32	7/26/2004	192000	S		24	24	84.95	9/1/2006	C	N	WHOLESAI	85	163200	9/1/2004	2	WHOLESAI	599	0	2Y					2	0	0	0
	SEWARD	AK	99644	29	7/31/2004	320000	Z				84.94		C	N	WHOLESAI	85	272000	9/1/2004	0	WHOLESAI	717	0	FX					0	0	0	0
8/1/2006	PINE RIVEI	MN	56474	45	7/31/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	90000	9/1/2004	2	WHOLESAI	611	0	2Y	36	7/1/2007		13	0	0	0	0
9/1/2006	WYLIE	TX	75098	50	7/29/2004	185000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	166500	9/1/2004	2	WHOLESAI	569	0	2Y	24	7/1/2006	STD		0	0	0	0
	PHOENIX	AZ	85018	34	7/30/2004	0	S				84.94		C	Y	WHOLESAI	85	97500	9/1/2004	0	WHOLESAI	687	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	PHOENIX	AZ	85008	45	7/30/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	93500	9/1/2004	2	WHOLESAI	592	0	2Y	24	7/1/2006	STD		0	0	0	0
9/1/2006	PHOENIX	AZ	85033	43	7/29/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAI	95	115900	9/1/2004	2	WHOLESAI	634	0	2Y	36	7/1/2007	STD		0	0	0	0
	DETROIT	MI	48221	30	7/30/2004	0	Z				84.92		C	N	WHOLESAI	85	51000	9/1/2004	0	WHOLESAI	693	0	FX					0	0	0	0
	BELFAIR	WA	98528	40	7/30/2004	0	Z				84.93		C	Y	WHOLESAI	85	146200	9/1/2004	0	WHOLESAI	704	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	EAST ORAI	NJ	7017	48	7/30/2004	235000	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	211500	9/1/2004	2	WHOLESAI	672	0	3Y					0	0	0	0
8/1/2007	MOON TOV	PA	15108	47	7/28/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	188300	9/1/2004	2	WHOLESAI	571	0	3Y	36	7/1/2007		9	0	0	0	0
	PHOENIX	AZ	85014	37	7/31/2004	0	Z				89.82		C	Y	WHOLESAI	90	117000	9/1/2004	0	WHOLESAI	660	0	FX	24	7/1/2006	STD		0	0	0	0
	WEST VALI	UT	84104	45	7/30/2004	0	Z				79.9		C	Y	WHOLESAI	79.96	91150	9/1/2004	0	WHOLESAI	569	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	SOUTH KIN	RI	2879	24	7/30/2004	230000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	184000	9/1/2004	2	WHOLESAI	647	46000	2Y	12	7/1/2005	10B		0	0	0	0
8/1/2006	DETROIT	MI	48235	32	7/30/2004	73000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	95	65700	9/1/2004	2	WHOLESAI	619	3850	2Y	12	7/1/2005		3	0	0	0	0
	LONG BEA	CA	90810	49	7/30/2004	0	Z				79.92		C	Y	WHOLESAI	80	312000	9/1/2004	0	WHOLESAI	602	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	SAINT ALB	NY	11412	41	7/29/2004	360000	L		36	36	89.92	9/1/2007	C	N	WHOLESAI	90	324000	9/1/2004	2	WHOLESAI	710	0	3Y					0	0	0	0
8/1/2007	WOODLAN	CO	80863	50	7/30/2004	0	Z		36	36	88.17	9/1/2007	C	Y	WHOLESAI	88.24	135000	9/1/2004	2	WHOLESAI	561	0	3Y	36	7/1/2007	STD		1	0	0	0
	FORT LAUI	FL	33312	44	7/30/2004	0	Z				78.71		C	Y	WHOLESAI	79.76	134000	9/1/2004	0	WHOLESAI	529	0	FX	36	7/1/2007	STD		0	0	0	0
	SALT LAKE	UT	84106	41	7/28/2004	0	S				94.9		C	Y	WHOLESAI	94.96	245000	9/1/2004	0	WHOLESAI	653	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	ROARING S	PA	16673	43	7/31/2004	80000	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	64000	9/1/2004	2	WHOLESAI	586	0	2Y	24	7/1/2006		9	0	0	0	0
8/1/2007	GARNERVI	NY	10923	49	7/28/2004	0	Z		36	36	89.84	9/1/2007	J	N	WHOLESAI	89.9	467500	9/1/2004	2	WHOLESAI	560	0	3Y					3	0	0	0
8/1/2006	MEMPHIS	TN	38109	43	7/30/2004	60000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	54000	9/1/2004	2	WHOLESAI	677	0	2Y	24	7/1/2006	STD		0	0	0	0
	CHICAGO	IL	60629	38	7/30/2004	292000	S				19.99		C	N	WHOLESAI	100	58400	9/1/2004	0	WHOLESAI	777	233600	FX					0	0	0	0
8/1/2006	ARLINGTOI	IL	60005	41	7/30/2004	130500	S		24	24	94.94	9/1/2006	C	N	WHOLESAI	95	123975	9/1/2004	2	WHOLESAI	689	0	2Y					0	0	0	0
	TACOMA	WA	98408	25	7/30/2004	0	Z				84.93		C	Y	WHOLESAI	85	102000	9/1/2004	0	WHOLESAI	612	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	LAKELAND	FL	33809	18	7/30/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAI	75	82500	9/1/2004	2	WHOLESAI	717	0	2Y	24	7/1/2006	STD		0	0	0	0
	SOUTH KIN	RI	2879	37	7/30/2004	230000	S				19.99		C	N	WHOLESAI	100	46000	9/1/2004	0	WHOLESAI	647	184000	FX					0	0	0	0
8/1/2006	KANSAS CI	MO	64138	32	7/31/2004	0	Z		24	24	74.96	9/1/2006	C	Y	WHOLESAI	75	72750	9/1/2004	2	WHOLESAI	521	0	2Y	24	7/1/2006	5B		3	0	0	0
8/1/2006	KENT	WA	98030	40	7/31/2004	218000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	174400	9/1/2004	2	WHOLESAI	691	43600	2Y	24	7/1/2006	STD		0	0	0	0
	OPA LOCK	FL	33056	27	7/26/2004	0	Z				76.37		C	Y	WHOLESAI	76.43	107000	9/1/2004	0	WHOLESAI	581	0	FX	36	7/1/2007	STD		0	0	0	0
	SAINT LOU	MO	63116	32	7/31/2004	0	Z				79.95		C	Y	WHOLESAI	80	57200	9/1/2004	0	WHOLESAI	513	0	FX	36	7/1/2007	5A		0	0	0	0
	CLINTON	MD	20735	43	7/30/2004	0	Z				68		C	N	WHOLESAI	68.06	171500	9/1/2004	0	WHOLESAI	631	0	FX					0	0	0	0
	MESA	AZ	85203	25	7/31/2004	0	Z				84.93		C	Y	WHOLESAI	85	100300	9/1/2004	0	WHOLESAI	627	0	FX	36	7/1/2007	STD		0	0	0	0
	FOLSOM	CA	95630	44	7/31/2004	0	Z				84.9		J	Y	WHOLESAI	84.99	386683	9/1/2004	0	WHOLESAI	717	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	PARKVILLE	MD	21234	44	7/31/2004	0	S		36	36	92.32	9/1/2007	C	N	WHOLESAI	92.37	66737	9/1/2004	2	WHOLESAI	624	0	3Y					1	0	0	0
9/1/2006	PHOENIX	AZ	85033	33	7/31/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	99000	9/1/2004	2	WHOLESAI	628	0	2Y	24	7/1/2006	STD		1	0	0	0
8/1/2006	KATY	TX	77449	49	7/30/2004	136900	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	89.99	123200	9/1/2004	2	WHOLESAI	583	0	2Y	24	7/1/2006	STD		0	0	0	0

| | | |

| | | |

8/1/2007	CHICAGO	IL	60617	42	7/26/2004	0	Z		36	36	84.95	9/1/2007	C	N	WHOLESAL	85	108800	9/1/2004	2	WHOLESAL	556	0	3Y				0	0	0	0	0
8/1/2007	GIG HARBO	WA	98329	29	7/30/2004	0	S		36	36	83.58	9/1/2007	C	Y	WHOLESAL	83.64	138000	9/1/2004	2	WHOLESAL	610	0	3Y		36	7/1/2007 STD	3	0	0	0	0
	JACKSONV	FL	32244	38	7/31/2004	116000	Z				84.85		C	Y	WHOLESAL	85	98600	9/1/2004	0	WHOLESAL	616	0	FX		36	7/1/2007 STD	0	0	0	0	0
8/1/2007	HYATTSVIL	MD	20782	45	7/30/2004	300000	S		36	36	79.92	9/1/2007	C	N	WHOLESAL	100	240000	9/1/2004	2	WHOLESAL	699	60000	3Y				0	0	0	0	0
8/1/2007	CHICAGO	IL	60619	15	7/30/2004	0	Z		36	36	89.91	9/1/2007	C	N	WHOLESAL	90	184610	9/1/2004	2	WHOLESAL	656	0	3Y				0	0	0	0	0
8/1/2007	MONTEREY	CA	91754	49	7/30/2004	0	S		36	36	85.1	9/1/2007	J	Y	WHOLESAL	85.18	485500	9/1/2004	2	WHOLESAL	643	0	3Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	MESA	AZ	85204	41	7/28/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	129200	9/1/2004	2	WHOLESAL	631	0	2Y		36	7/1/2007 STD	0	0	0	0	0
	HOLLYWOO	FL	33021	36	7/26/2004	272000	S				89.62		C	N	WHOLESAL	89.67	243900	9/1/2004	0	WHOLESAL	656	0	FX				0	0	0	0	0
	PROVIDEN	RI	2907	43	7/30/2004	225000	S				94.93		C	Y	WHOLESAL	95	213750	9/1/2004	0	WHOLESAL	683	0	FX		12	7/1/2005 10A	0	0	0	0	0
8/1/2006	DES PLAINI	IL	60018	35	7/31/2004	0	S		24	24	94.94	9/1/2006	C	N	WHOLESAL	95	199500	9/1/2004	2	WHOLESAL	621	0	2Y				0	0	0	0	0
8/1/2006	HAGERSTC	MD	21740	49	7/29/2004	0	Z		24	24	89.94	9/1/2006	C	N	WHOLESAL	90	94500	9/1/2004	2	WHOLESAL	609	0	2Y				1	0	0	0	0
	MIAMI	FL	33188	49	7/31/2004	0	S				94.91		C	Y	WHOLESAL	94.97	175700	9/1/2004	0	WHOLESAL	602	0	FX		36	7/1/2007 STD	0	0	0	0	0
	MCMINNVIL	TN	37110	43	7/31/2004	0	Z				84.98		C	Y	WHOLESAL	65	65000	9/1/2004	0	WHOLESAL	542	0	FX		36	7/1/2007 STD	0	0	0	1	0
8/1/2006	MIAMI	FL	33196	45	7/30/2004	165000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	132000	9/1/2004	2	WHOLESAL	665	33000	2Y		12	7/1/2005 STD	0	0	0	0	0
	HYATTSVIL	MD	20782	45	7/30/2004	300000	S				19.99		C	N	WHOLESAL	100	60000	9/1/2004	0	WHOLESAL	699	240000	FX				0	0	0	0	0
8/1/2006	FLATWOOI	KY	41139	26	7/31/2004	0	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	73100	9/1/2004	2	WHOLESAL	538	0	2Y		24	7/1/2008 STD	2	0	0	0	0
8/1/2006	DENVER	CO	80229	32	7/30/2004	0	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	152800	9/1/2004	2	WHOLESAL	631	38200	2Y		12	7/1/2005 STD	0	0	0	0	0
8/1/2007	PARCHMEI	MI	49004	35	7/28/2004	0	Z		36	36	84.96	9/1/2007	C	Y	WHOLESAL	85	88400	9/1/2004	2	WHOLESAL	579	0	3Y		36	7/1/2007	3	8	0	0	0	0
8/1/2006	WESTON	FL	33326	45	7/23/2004	499000	S		24	24	79.93	9/1/2006	J	Y	WHOLESAL	100	399200	9/1/2004	2	WHOLESAL	717	99800	2Y		12	7/1/2005 STD	0	0	0	0	0
	MIAMI	FL	33196	45	7/30/2004	165000	S				19.99		C	N	WHOLESAL	100	33000	9/1/2004	0	WHOLESAL	665	132000	FX				0	0	0	0	0
8/1/2006	SAINT LOU	MO	63111	37	7/30/2004	60000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	95	54000	9/1/2004	2	WHOLESAL	604	3000	2Y		24	7/1/2006 5B	0	0	0	0	0
8/1/2007	MIAMI	FL	33161	47	7/31/2004	0	S		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	175500	9/1/2004	2	WHOLESAL	666	0	3Y		36	7/1/2007 STD	0	0	0	0	0
	DENVER	CO	80229	32	7/30/2004	0	S				19.99		C	N	WHOLESAL	100	38200	9/1/2004	0	WHOLESAL	631	152800	FX				0	0	0	0	0
8/1/2006	NORTH PR	RI	2911	20	7/31/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	107100	9/1/2004	2	WHOLESAL	607	0	2Y		12	7/1/2005 10B	0	0	0	0	0
8/1/2006	POMPANO	FL	33071	35	7/30/2004	0	S		24	24	69.94	9/1/2006	C	Y	WHOLESAL	70	249900	9/1/2004	2	WHOLESAL	620	0	2Y		36	7/1/2007 STD	1	0	0	0	0
8/1/2006	MEMPHIS	TN	38134	22	7/30/2004	77500	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	73625	9/1/2004	2	WHOLESAL	641	0	2Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	OKLAHOM	OK	73107	12	7/27/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	108200	9/1/2004	2	WHOLESAL	674	0	2Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	HARTFORI	CT	6114	47	7/30/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	187000	9/1/2004	2	WHOLESAL	581	0	2Y		24	7/1/2006 STD	0	0	0	0	0
8/1/2006	HERMITAG	TN	37076	21	7/30/2004	211500	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	169200	9/1/2004	2	WHOLESAL	692	42300	2Y		24	7/1/2006 STD	0	0	0	0	0
8/1/2006	CHASKA	MN	55318	37	7/27/2004	183000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	164700	9/1/2004	2	WHOLESAL	671	0	2Y		36	7/1/2007	13	0	0	0	0	0
8/1/2006	FOLSOM	CA	95630	50	7/30/2004	0	S		24	24	79.93	9/1/2006	J	Y	WHOLESAL	80	408000	9/1/2004	2	WHOLESAL	668	0	2Y		24	7/1/2006 STD	2	0	0	0	0
	SANTA ANA	CA	92706	29	7/28/2004	0	Z				79.19		J	Y	WHOLESAL	79.28	800000	9/1/2004	0	WHOLESAL	599	0	FX		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	MILWAUKE	WI	53222	48	7/30/2004	0	Z		24	24	89.93	9/1/2006	C	N	WHOLESAL	90	120600	9/1/2004	2	WHOLESAL	600	0	2Y				1	0	0	0	0
8/1/2006	LOUISVILL	KY	40216	36	7/23/2004	0	Z		24	24	89.21	9/1/2006	C	Y	WHOLESAL	89.27	73200	9/1/2004	2	WHOLESAL	590	0	2Y		24	7/1/2006 STD	0	0	0	0	0
8/1/2006	SANTEE	CA	92071	43	7/27/2004	0	Z		24	24	84.48	9/1/2006	J	Y	WHOLESAL	84.52	355000	9/1/2004	2	WHOLESAL	536	0	2Y		24	7/1/2006 STD	1	0	0	0	0
8/1/2006	EDGEWATI	FL	32141	38	7/31/2004	0	S		24	24	69.96	9/1/2006	C	Y	WHOLESAL	70	98000	9/1/2004	2	WHOLESAL	566	0	2Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	CAPE GIRA	MO	63701	44	7/30/2004	89000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	80100	9/1/2004	2	WHOLESAL	604	0	2Y		24	7/1/2006 5B	0	0	0	0	0
	EWA BEAC	HI	96706	27	7/28/2004	0	Z				94.92		C	Y	WHOLESAL	95	314450	9/1/2004	0	WHOLESAL	656	0	FX		36	7/1/2007 STD	0	0	0	0	0
	WASHINGT	PA	15301	45	7/30/2004	0	Z				84.94		C	Y	WHOLESAL	85	63750	9/1/2004	0	WHOLESAL	659	0	FX		36	7/1/2007	9	0	0	0	0	0
8/1/2006	BELLINGHA	WA	98229	24	7/28/2004	0	Z		24	24	82.48	9/1/2006	C	Y	WHOLESAL	82.56	187400	9/1/2004	2	WHOLESAL	602	0	2Y		36	7/1/2007 STD	0	0	0	0	0
	SAN BERN	CA	92407	42	7/31/2004	0	S				84.93		C	Y	WHOLESAL	85	144500	9/1/2004	0	WHOLESAL	648	0	FX		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	MESQUITE	TX	75150	44	7/30/2004	62600	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	94.97	83340	9/1/2004	2	WHOLESAL	552	4500	2Y		24	7/1/2006 STD	0	0	0	0	0
8/1/2006	NEW CAST	PA	16101	25	7/31/2004	0	Z		24	24	88.31	9/1/2006	C	N	WHOLESAL	88.37	76900	9/1/2004	2	WHOLESAL	602	0	2Y				0	0	0	0	0
8/1/2006	ALVIN	TX	77511	43	7/30/2004	119900	S		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	107910	9/1/2004	2	WHOLESAL	555	0	2Y		12	7/1/2005 STD	0	0	0	0	0
	MAYTOWN	PA	17550	43	7/30/2004	0	Z				84.93		C	Y	WHOLESAL	85	77350	9/1/2004	0	WHOLESAL	595	0	FX		36	7/1/2007	9	0	0	0	0	0
	KANSAS CI	MO	64132	48	7/31/2004	0	Z				74.96		C	Y	WHOLESAL	75	51000	9/1/2004	0	WHOLESAL	565	0	FX		36	7/1/2007 5A	2	0	0	0	0	0
8/1/2006	BLOOMING	IN	47403	36	7/30/2004	149350	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	119480	9/1/2004	2	WHOLESAL	675	29870	2Y		24	7/1/2006 STD	0	0	0	0	0
	SAUGUS	MA	1906	30	7/28/2004	0	Z				78.53		J	Y	WHOLESAL	78.6	441750	9/1/2004	0	WHOLESAL	584	0	FX		36	7/1/2007	2	0	0	0	0	0
	BLOOMING	IN	47403	37	7/30/2004	149350	S				19.99		C	N	WHOLESAL	100	29870	9/1/2004	0	WHOLESAL	675	119480	FX				0	0	0	0	0
8/1/2006	BOSSIER C	LA	71112	42	7/28/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	78200	9/1/2004	2	WHOLESAL	620	0	2Y		24	7/1/2006	4	0	0	0	0	0
8/1/2006	CALEXICO	CA	92231	44	7/30/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	189000	9/1/2004	2	WHOLESAL	621	0	2Y		24	7/1/2006 STD	0	0	0	0	0
	MADERA	CA	93638	34	7/29/2004	0	Z				77.9		C	Y	WHOLESAL	77.97	269000	9/1/2004	0	WHOLESAL	582	0	FX		36	7/1/2007 STD	0	0	0	0	0	0
	SUNNYSIDI	WA	98944	48	7/30/2004	0	Z				94.94		C	Y	WHOLESAL	95	74100	9/1/2004	0	WHOLESAL	658	0	FX		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	LOS ANGEI	CA	90043	26	7/31/2004	0	S		24	24	48.7	9/1/2006	C	Y	WHOLESAL	48.73	250000	9/1/2004	2	WHOLESAL	539	0	2Y		24	7/1/2006 STD	0	0	1	0	0
	MENIFEE	CA	92584	36	7/28/2004	399115	S				19.99		C	N	WHOLESAL	100	79823	9/1/2004	0	WHOLESAL	667	319292	FX				0	0	0	0	0
8/1/2006	CLINTON	UT	84015	42	7/30/2004	144300	S		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	115440	9/1/2004	2	WHOLESAL	659	28860	2Y		24	7/1/2006 STD	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85033	31	7/31/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	119700	9/1/2004	2	WHOLESAL	634	0	2Y		24	7/1/2006 STD	2	0	0	0	0
	CLINTON	UT	84015	42	7/30/2004	144300	S				19.99		C	N	WHOLESAL	100	28860	9/1/2004	0	WHOLESAL	659	115440	FX				0	0	0	0	0
8/1/2006	LOS ANGEI	CA	90062	18	7/30/2004	0	L		24	24	84.95	9/1/2006	C	Y	WHOLESAL	85	238000	9/1/2004	2	WHOLESAL	545	0	2Y		24	7/1/2006 STD	0	1	0	0	0
8/1/2006	PHOENIX	AZ	85031	52	7/28/2004	0	S		24	24	64.97	9/1/2006	C	Y	WHOLESAL	65	87100	9/1/2004	2	WHOLESAL	547	0	2Y		36	7/1/2007 STD	2	2	1	0	0
8/1/2006	JACKSONV	FL	32211	38	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	90000	9/1/2004	2	WHOLESAL	565	0	2Y		36	7/1/2007 STD	2	0	0	0	0
8/1/2007	COCOA	FL	32927	42	7/28/2004	165915	S		36	36	94.94	9/1/2007	C	Y	WHOLESAL	94.99	157610	9/1/2004	2	WHOLESAL	623	0	3Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	DAVIE	FL	33314	38	7/30/2004	154500	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	123600	9/1/2004	2	WHOLESAL	649	30900	2Y		24	7/1/2006 STD	0	0	0	0	0
	DAVIE	FL	33314	38	7/30/2004	154500	S				19.99		C	N	WHOLESAL	100	30900	9/1/2004	0	WHOLESAL	649	123600	FX				0	0	0	0	0
8/1/2006	CROWLEY	TX	76036	24	7/30/2004	80400	Z		24	24	99.96	9/1/2006	C	Y	WHOLESAL	100	80400	9/1/2004	2	WHOLESAL	601	0	2Y		12	7/1/2005 STD	0	0	0	0	0
8/1/2006	ANDOVER	MN	55304	55	7/31/2004	0	Z		24	24	74.18	9/1/2006	C	Y	WHOLESAL	74.22	190000	9/1/2004	2	WHOLESAL	505	0	2Y		36	7/1/2007	13	0	0	1	0	0
8/1/2006	FORT WOF	TX	76108	29	7/30/2004	104500	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	94050	9/1/2004	2	WHOLESAL	614	0	2Y		24	7/1/2006 STD	0	0	0	0	0
	YPSILANTI	MI	48198	18	7/31/2004	0	Z				79.3		C	Y	WHOLESAL	79.35	73000	9/1/2004	0	WHOLESAL	533	0	FX		36	7/1/2007	3	0	0	0	0	0
8/1/2006	BROCKTOI	MA	2301	40	7/28/2004	390000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	351000	9/1/2004	2	WHOLESAL	615	0	2Y		36	7/1/2007	2	0	0	0	0	0
8/1/2007	SPRINGFIE	TN	37172	25	7/31/2004	0	Z		36	36	84.95	9/1/2007	C	Y	WHOLESAL	85	85000	9/1/2004	2	WHOLESAL	521	0	3Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	TAMPA	FL	33626	47	7/30/2004	239900	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	203915	9/1/2004	2	WHOLESAL	596	0	2Y		24	7/1/2006 STD	0	0	0	0	0
8/1/2006	LINCOLN P	MI	48146	33	7/30/2004	0	S		24	24	79.29	9/1/2006	C	Y	WHOLESAL	79.37	100000	9/1/2004	2	WHOLESAL	687	0	2Y		36	7/1/2007	3	0	0	0	0	0
8/1/2006	WEBB CITY	MO	64870	50	7/31/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	99000	9/1/2004	2	WHOLESAL	561	0	2Y		36	7/1/2007 5B	0	0	0	0	0	0
8/1/2006	DANVILLE	IL	61832	30	7/30/2004	284000	S		24	24	79.93	9/1/2006	C	N	WHOLESAL	100	227200	9/1/2004	2	WHOLESAL	638	56800	2Y				0	0	0	0	0
8/1/2006	EL MIRAGE	AZ	85335	28	7/29/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	194750	9/1/2004	2	WHOLESAL	608	0	2Y		36	7/1/2007 STD	0	0	0	0	0
8/1/2006	COLORADO	CO	80911	45	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	144000	9/1/2004	2	WHOLESAL	557	0	2Y		24	7/1/2006 STD	0	0	0	0	0
	DANVILLE	IL	61832	30	7/30/2004	284000	S				19.96		C	N	WHOLESAL	100	56800	9/1/2004	0	WHOLESAL	638	227200	FX				0	0	0	0	0

8/1/2007	LAUREL	MD	20707	48	7/27/2004	0	S		36	36	84.93	9/1/2007	C	N	WHOLESAI	85	212500	9/1/2004	2	WHOLESAI	621	0	3Y					0	0	0	0
8/1/2007	WESTCLIFI	CO	81252	40	7/30/2004	124000	Z		36	36	75.73	9/1/2007	C	Y	WHOLESAI	75.81	94000	9/1/2004	2	WHOLESAI	608	0	3Y		36	7/1/2007	STD		0	0	0	0	0
	CROSSVILI	TN	38571	48	7/31/2004	0	Z				84.95		C	Y	WHOLESAI	85	51000	9/1/2004	0	WHOLESAI	585	0	FX		36	7/1/2007	STD		0	0	0	0	0
	PHILADELF	PA	19123	25	7/29/2004	0	Z				56.05		C	Y	WHOLESAI	56.1	96492	9/1/2004	0	WHOLESAI	512	0	FX		36	7/1/2007		9	3	0	0	0	0
8/1/2006	GREENDAL	IN	47025	49	7/30/2004	129000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	116100	9/1/2004	2	WHOLESAI	548	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	SAND SPRI	OK	74063	32	7/29/2004	112500	S				79.85		C	Y	WHOLESAI	100	80000	9/1/2004	0	WHOLESAI	641	22500	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2007	WRIGHTST	WI	54180	55	7/30/2004	149900	Z		36	36	74.95	9/1/2007	C	N	WHOLESAI	75	112425	9/1/2004	2	WHOLESAI	519	0	3Y					1	0	0	0	0	0
8/1/2006	GRAND RA	MI	49504	0	7/26/2004	0	S		24	24	84.96	9/1/2006	C	Y	WHOLESAI	65	91000	9/1/2004	2	WHOLESAI	657	0	2Y		24	7/1/2006		3	0	0	0	0	0
8/1/2006	REVERE	MA	2151	41	7/31/2004	420000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	336000	9/1/2004	2	WHOLESAI	658	84000	2Y		24	7/1/2006		2	0	0	0	0	0
8/1/2007	CHICAGO	IL	60629	40	7/27/2004	250000	S		36	36	79.94	8/1/2007	C	N	WHOLESAI	100	200000	9/1/2004	2	WHOLESAI	636	50000	3Y						0	0	0	0	0
8/1/2006	LEXINGTOI	KY	40517	30	7/30/2004	125000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	100000	9/1/2004	2	WHOLESAI	655	25000	2Y		12	7/1/2005	STD		0	0	0	0	0
8/1/2007	CICERO	IL	60804	42	7/27/2004	215000	S		36	36	84.95	9/1/2007	C	N	WHOLESAI	85	182750	9/1/2004	2	WHOLESAI	615	0	3Y						0	0	0	0	0
	CHICAGO	IL	60632	43	7/30/2004	0	S				20		C	N	WHOLESAI	100	60000	9/1/2004	0	WHOLESAI	633	240000	FX						0	0	0	0	0
	LEXINGTOI	KY	40517	31	7/30/2004	125000	S				19.99		C	N	WHOLESAI	100	25000	9/1/2004	0	WHOLESAI	655	100000	FX						0	0	0	0	0
	PINOLE	CA	94564	53	7/30/2004	0	S				72.6		C	Y	WHOLESAI	72.67	327000	9/1/2004	0	WHOLESAI	643	0	FX						0	0	0	0	0
8/1/2007	PHOENIX	AZ	85032	28	7/30/2004	0	Z		36	36	84.94	9/1/2007	C	Y	WHOLESAI	85	127500	9/1/2004	2	WHOLESAI	508	0	3Y		36	7/1/2007	STD		0	1	0	0	0
	CORAL SPI	FL	33071	50	7/30/2004	0	Z				74.47		J	Y	WHOLESAI	74.53	420000	9/1/2004	0	WHOLESAI	580	0	FX		36	7/1/2007	STD		7	0	0	0	0
8/1/2007	BRISTOL	TN	37620	31	7/30/2004	0	S		36	36	86.74	8/1/2007	C	Y	WHOLESAI	88.79	69000	9/1/2004	2	WHOLESAI	605	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LA FAYETT	GA	30728	10	7/28/2004	0	Z		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	563	0	2Y						0	0	0	0	0
8/1/2006	PHOENIX	AZ	85035	28	7/29/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	111150	9/1/2004	2	WHOLESAI	678	0	2Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	DETROIT	MI	48234	24	7/30/2004	60000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	51000	9/1/2004	2	WHOLESAI	550	0	2Y		36	7/1/2007		3	3	0	0	0	0
8/1/2006	BRIDGEPO	CT	6606	47	7/30/2004	166500	S		24	24	94.84	9/1/2006	C	Y	WHOLESAI	95	158175	9/1/2004	2	WHOLESAI	636	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	SANDY	UT	84070	19	7/29/2004	126000	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	113400	9/1/2004	2	WHOLESAI	766	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MURFREES	TN	37129	30	7/31/2004	0	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	85	225625	9/1/2004	2	WHOLESAI	603	0	2Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	AURORA	IL	60505	44	7/31/2004	0	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	155700	9/1/2004	2	WHOLESAI	596	0	2Y						0	0	0	0	0
	SIMI VALLE	CA	93065	38	7/30/2004	0	Z				68.57		J	Y	WHOLESAI	68.63	350000	9/1/2004	0	WHOLESAI	610	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SANTA BAF	CA	93103	50	7/31/2004	0	S		24	24	89.84	9/1/2006	J	Y	WHOLESAI	89.91	526000	9/1/2004	2	WHOLESAI	609	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2007	TAMARAC	FL	33321	32	7/30/2004	169000	Z		36	36	84.96	9/1/2007	C	Y	WHOLESAI	85	143650	9/1/2004	2	WHOLESAI	528	0	3Y		36	7/1/2007	STD		0	0	0	0	0
	REVERE	MA	2151	41	7/31/2004	420000	S				19.99		C	N	WHOLESAI	100	84000	9/1/2004	0	WHOLESAI	658	336000	FX						0	0	0	0	0
8/1/2006	LOS ANGEI	CA	90023	55	7/30/2004	0	S		24	24	74.93	9/1/2006	C	Y	WHOLESAI	74.99	296200	9/1/2004	2	WHOLESAI	550	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	BRONX	NY	10458	43	7/30/2004	0	Z				76.35		C	Y	WHOLESAI	76.42	256000	9/1/2004	0	WHOLESAI	568	0	FX		12	7/1/2005		6	1	0	0	0	0
8/1/2006	GALT	CA	95632	44	7/31/2004	0	S		24	24	82.64	9/1/2006	C	Y	WHOLESAI	82.71	220000	9/1/2004	2	WHOLESAI	617	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PITTSBURC	CA	94565	41	7/28/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	292500	9/1/2004	2	WHOLESAI	612	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	LEVITTOWI	NY	11756	47	7/31/2004	0	Z				86.58		C	Y	WHOLESAI	46.62	151500	9/1/2004	0	WHOLESAI	609	0	FX		12	7/1/2005		6	2	0	0	0	0
8/1/2007	ANCHORAC	AK	99508	23	7/30/2004	0	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	108200	9/1/2004	2	WHOLESAI	640	0	3Y						0	0	0	0	0
8/1/2006	NAPLES	FL	34120	41	7/31/2004	198779	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	188840	9/1/2004	2	WHOLESAI	650	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	MASHPEE	MA	2649	44	7/30/2004	178000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	142400	9/1/2004	2	WHOLESAI	643	35600	2Y		24	7/1/2006		2	0	0	0	0	0
8/1/2006	SIERRA VIS	AZ	85635	22	7/29/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	84600	9/1/2004	2	WHOLESAI	648	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2007	LOS ANGEI	CA	90007	40	7/30/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	265500	9/1/2004	2	WHOLESAI	631	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SACRAMEI	CA	95838	50	7/30/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	212000	9/1/2004	2	WHOLESAI	529	0	2Y		24	7/1/2006	STD		3	0	0	0	0
	GARLAND	TX	75044	49	7/30/2004	0	Z				94.74		C	Y	WHOLESAI	95	118750	9/1/2004	0	WHOLESAI	613	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	INDIANAPC	IN	46222	35	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	61200	9/1/2004	2	WHOLESAI	648	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	LONGMON	CO	80501	49	7/30/2004	0	S		24	24	94.12	9/1/2006	C	Y	WHOLESAI	94.19	162000	9/1/2004	2	WHOLESAI	614	0	2Y		36	7/1/2007	STD		1	0	0	0	0
8/1/2006	PHOENIX	AZ	85044	35	7/30/2004	196900	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	187055	9/1/2004	2	WHOLESAI	652	0	2Y		24	7/1/2006	STD		1	0	0	0	0
8/1/2006	KNOXVILLE	TN	37920	31	7/30/2004	0	Z		24	24	74.96	9/1/2006	C	Y	WHOLESAI	75	57750	9/1/2004	2	WHOLESAI	535	0	2Y		24	7/1/2006	STD		4	0	0	0	0
8/1/2006	HAMTRAMK	MI	48212	23	7/30/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	60300	9/1/2004	2	WHOLESAI	591	0	2Y		24	7/1/2006		3	0	0	0	0	0
8/1/2006	COCONUT	FL	33066	45	7/30/2004	145000	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	100	116000	9/1/2004	2	WHOLESAI	638	29000	2Y		24	7/1/2006	STD		0	0	0	0	0
	MASHPEE	MA	2649	44	7/31/2004	178000	S				19.99		C	N	WHOLESAI	100	35600	9/1/2004	0	WHOLESAI	643	142400	FX						0	0	0	0	0
8/1/2006	WOODBUR	MN	55129	43	7/28/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	162000	9/1/2004	2	WHOLESAI	632	0	2Y		36	7/1/2007		13	0	0	0	0	0
8/1/2006	PERRIS	CA	92570	21	7/30/2004	0	S		24	24	42.24	9/1/2006	C	Y	WHOLESAI	42.25	120000	9/1/2004	2	WHOLESAI	539	0	2Y		36	7/1/2007	STD		0	0	0	0	1
8/1/2007	SANFORD	FL	32771	38	7/30/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	83700	9/1/2004	2	WHOLESAI	563	0	3Y		36	7/1/2007	STD		1	0	0	0	0
8/1/2007	RACINE	WI	53405	43	7/30/2004	121237	Z		36	36	99.85	9/1/2007	C	N	WHOLESAI	100	121237	9/1/2004	2	WHOLESAI	655	0	3Y						0	0	0	0	0
	NORWALK	CA	90650	54	7/31/2004	0	Z				66.5		C	Y	WHOLESAI	66.57	233000	9/1/2004	0	WHOLESAI	594	0	FX		36	7/1/2007	STD		1	0	0	0	0
	CHICAGO	IL	60639	43	7/30/2004	280000	S				19.98		C	N	WHOLESAI	100	56000	9/1/2004	0	WHOLESAI	689	224000	FX						0	0	0	0	0
	MILWAUKE	WI	53210	19	7/31/2004	0	Z				89.91		C	N	WHOLESAI	90	87300	9/1/2004	0	WHOLESAI	632	0	FX						0	0	0	0	0
8/1/2006	NORTH LAS	NV	89032	48	7/28/2004	0	S		24	24	84.7	9/1/2006	C	Y	WHOLESAI	84.75	175000	9/1/2004	2	WHOLESAI	556	0	2Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89148	37	7/30/2004	392000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	313600	9/1/2004	2	WHOLESAI	628	78400	2Y		24	7/1/2006	STD		0	0	0	0	0
	DAVENPOF	IA	52806	48	7/30/2004	0	Z				83.14		C	N	WHOLESAI	83.2	104000	9/1/2004	0	WHOLESAI	603	0	FX						0	0	0	0	0
8/1/2006	PHOENIX	AZ	85006	43	7/30/2004	93000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	83700	9/1/2004	2	WHOLESAI	621	0	2Y						0	0	0	0	0
8/1/2006	SAINT PAU	MN	55102	8	7/30/2004	0	L		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	247500	9/1/2004	2	WHOLESAI	627	0	2Y		36	7/1/2007		13	0	0	0	0	0
	CEDAR HIL	TX	75104	48	7/31/2004	0	Z				89.95		C	Y	WHOLESAI	90	108000	9/1/2004	0	WHOLESAI	637	0	FX		36	7/1/2007	STD		1	0	0	0	0
8/1/2006	BELVIDERE	IL	61008	42	7/30/2004	245000	Z		24	24	89.93	9/1/2006	C	N	WHOLESAI	90	220500	9/1/2004	2	WHOLESAI	592	0	2Y						1	0	0	0	0
	LAS VEGAS	NV	89148	37	7/30/2004	392000	S				19.99		C	N	WHOLESAI	100	78400	9/1/2004	0	WHOLESAI	828	313600	FX						0	0	0	0	0
	LA CYGNE	KS	66040	18	7/31/2004	0	Z				61.27		C	N	WHOLESAI	61.32	65000	9/1/2004	0	WHOLESAI	680	0	FX						0	0	0	0	0
8/1/2006	WILLOWBF	IL	60527	22	7/27/2004	0	S		24	24	68.52	9/1/2006	C	N	WHOLESAI	68.57	120000	9/1/2004	2	WHOLESAI	650	0	2Y						1	0	0	0	0
8/1/2006	DETROIT	MI	48205	38	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	84600	9/1/2004	2	WHOLESAI	623	0	2Y		24	7/1/2006		3	0	0	0	0	0
8/1/2007	DOVER	NJ	7801	39	7/30/2004	380000	S		36	36	89.95	9/1/2007	C	N	WHOLESAI	90	342000	9/1/2004	2	WHOLESAI	568	0	3Y						0	0	0	0	0
8/1/2006	DECATUR	GA	30034	19	7/30/2004	0	S		24	24	84.68	9/1/2006	C	N	WHOLESAI	84.74	161000	9/1/2004	2	WHOLESAI	575	0	2Y						0	0	0	0	0
8/1/2006	ATLANTA	GA	30315	22	7/30/2004	150000	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	130500	9/1/2004	2	WHOLESAI	709	0	2Y						0	0	0	0	0
8/1/2006	JAMAICA	NY	11435	30	7/29/2004	0	S		24	24	84.95	9/1/2006	C	N	WHOLESAI	85	255000	9/1/2004	2	WHOLESAI	570	0	2Y						3	0	0	0	0
	JACKSONV	FL	32208	22	7/30/2004	78000	Z				89.95		C	Y	WHOLESAI	90	70200	9/1/2004	0	WHOLESAI	586	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	WOODRUF	SC	29388	27	7/30/2004	0	Z		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	562	0	2Y						0	0	0	0	0
8/1/2007	LAFAYETTI	IN	47905	49	7/30/2004	0	Z		36	36	79.93	9/1/2007	C	Y	WHOLESAI	80	174400	9/1/2004	2	WHOLESAI	606	0	3Y		36	7/1/2007	STD		1	0	0	0	0
	FLINT	MI	48504	27	7/30/2004	0	Z				89.95		C	Y	WHOLESAI	90	50400	9/1/2004	0	WHOLESAI	586	0	FX		36	7/1/2007		3	0	0	0	0	0
8/1/2006	SAINT CHA	MO	63301	48	7/30/2004	0	S		24	24	84.98	9/1/2006	C	Y	WHOLESAI	85	119000	9/1/2004	2	WHOLESAI	588	0	2Y		24	7/1/2006	5B		0	1	0	0	0
8/1/2006	INDIO	CA	92201	32	7/28/2004	209900	Z		24	24	80.87	9/1/2006	C	N	WHOLESAI	80.94	169900	9/1/2004	2	WHOLESAI	700	0	2Y						0	0	0	0	0
8/1/2006	OAKLEY	CA	94561	41	7/30/2004	333000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	266400	9/1/2004	2	WHOLESAI	682	66600	2Y		24	7/1/2006	STD		0	0	0	0	0

	OAKLEY	CA	94561	41	7/31/2004	333000	S				19.99		C	N	WHOLESAL	100	66600	9/1/2004	0	WHOLESAL	682	266400	FX						0	0	0	0
8/1/2006	LYNN	MA	1905	11	7/26/2004	90000	Z	24	24		89.93	9/1/2006	C	N	WHOLESAL	90	81000	9/1/2004	2	WHOLESAL	755	0	2Y						0	0	0	0
	MACON	GA	31216	34	7/30/2004	153517	S				19.99		C	N	WHOLESAL	100	30703	9/1/2004	0	WHOLESAL	646	122813	FX						0	0	0	0
	JACKSONV	FL	32208	42	7/31/2004	0	Z				79.95		C	Y	WHOLESAL	80	64000	9/1/2004	0	WHOLESAL	572	0	FX	36	7/1/2007	STD			0	0	0	0
8/1/2006	CAPE COR	FL	33904	45	7/31/2004	0	Z	24	24		84.95	9/1/2006	C	Y	WHOLESAL	85	63750	9/1/2004	2	WHOLESAL	543	0	2Y	24	7/1/2006	STD			0	0	0	0
8/1/2007	JOLIET	IL	60432	44	7/30/2004	140000	S	36	36		89.95	9/1/2007	C	N	WHOLESAL	90	126000	9/1/2004	2	WHOLESAL	701	0	3Y						0	0	0	0
	KAILUA	HI	96734	47	7/30/2004	0	Z				74.92		J	Y	WHOLESAL	75	712500	9/1/2004	0	WHOLESAL	626	0	FX	36	7/1/2007	STD			0	0	0	0
	BOLINGBR	IL	60490	44	7/30/2004	225100	S				19.99		C	N	WHOLESAL	100	45020	9/1/2004	0	WHOLESAL	655	180080	FX						0	0	0	0
	ROCKVILLE	MD	20851	50	7/30/2004	0	Z				70.71		C	N	WHOLESAL	70.77	210200	9/1/2004	0	WHOLESAL	621	0	FX						0	0	0	0
	OSWEGO	IL	60543	15	7/30/2004	0	Z				94.93		C	N	WHOLESAL	95	185250	9/1/2004	0	WHOLESAL	624	0	FX						0	0	0	0
	HAYSVILLE	KS	67060	35	7/30/2004	121000	S				19.99		C	N	WHOLESAL	100	24200	9/1/2004	0	WHOLESAL	624	96800	FX						0	0	0	0
	CHICAGO	IL	60639	49	7/30/2004	0	Z				89.93		C	N	WHOLESAL	90	216900	9/1/2004	0	WHOLESAL	694	0	FX						0	0	0	0
8/1/2007	DURHAM	NC	27703	40	7/30/2004	146900	S	36	36		79.94	9/1/2007	C	N	WHOLESAL	100	117520	9/1/2004	2	WHOLESAL	620	29380	3Y						0	0	0	0
8/1/2006	PHOENIX	AZ	85022	40	7/30/2004	0	Z	24	24		89.92	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	619	0	2Y	24	7/1/2006	STD			0	0	0	0
	DURHAM	NC	27703	40	7/30/2004	146900	S				19.99		C	N	WHOLESAL	100	29380	9/1/2004	0	WHOLESAL	620	117520	FX						0	0	0	0
	CATHEDRA	CA	92234	34	7/31/2004	299900	S				19.99		C	N	WHOLESAL	100	59980	9/1/2004	0	WHOLESAL	704	239920	FX						0	0	0	0
8/1/2006	PHOENIX	AZ	85031	24	7/30/2004	0	S	24	24		94.92	9/1/2006	C	Y	WHOLESAL	95	106400	9/1/2004	2	WHOLESAL	674	0	2Y	24	7/1/2006	STD			0	0	0	0
8/1/2006	HARRISVIL	UT	84414	27	7/31/2004	140000	S	24	24		94.94	9/1/2006	C	Y	WHOLESAL	95	133000	9/1/2004	2	WHOLESAL	604	0	2Y	24	7/1/2006	STD			0	0	0	0
	PHOENIX	AZ	85019	47	7/30/2004	0	Z				89.91		C	Y	WHOLESAL	90	112500	9/1/2004	0	WHOLESAL	623	0	FX	36	7/1/2007	STD			0	0	0	0
8/1/2006	STOCKTON	CA	95206	47	7/31/2004	0	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	283500	9/1/2004	2	WHOLESAL	569	0	2Y	36	7/1/2007	STD		1	0	0	0	0
8/1/2006	MECHANIC	PA	17050	30	7/30/2004	102900	Z	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	92610	9/1/2004	2	WHOLESAL	550	0	2Y	24	7/1/2006		9	0	0	0	0	0
8/1/2006	CHULA VIS	CA	91911	39	7/28/2004	0	S	24	24		77.82	9/1/2006	C	Y	WHOLESAL	77.89	310000	9/1/2004	2	WHOLESAL	589	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	SAINT CLO	FL	34769	49	7/31/2004	0	Z				83.81		C	Y	WHOLESAL	83.87	104000	9/1/2004	0	WHOLESAL	587	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	BUENA PAI	CA	90621	45	7/31/2004	0	S	24	24		79.94	9/1/2006	J	Y	WHOLESAL	80	356000	9/1/2004	2	WHOLESAL	538	0	2Y	12	7/1/2005	STD		0	0	0	0	0
9/1/2006	MORENO V	CA	92553	30	7/30/2004	0	S	24	24		84.93	9/1/2006	C	Y	WHOLESAL	85	209950	9/1/2004	2	WHOLESAL	828	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	BRONX	NY	10474	49	7/30/2004	0	S	36	36		89.93	9/1/2007	C	N	WHOLESAL	90	300150	9/1/2004	2	WHOLESAL	608	0	3Y						0	0	0	0
8/1/2006	MIAMI	FL	33176	43	7/30/2004	130000	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	615	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	DURHAM	NC	27703	35	7/31/2004	188540	S	36	36		79.94	9/1/2007	C	N	WHOLESAL	100	150832	9/1/2004	2	WHOLESAL	657	37708	3Y						0	0	0	0
8/1/2007	CORAL SPI	FL	33065	38	7/27/2004	200000	S	36	36		79.93	9/1/2007	C	Y	WHOLESAL	100	160000	9/1/2004	2	WHOLESAL	632	40000	3Y	36	7/1/2007	STD		0	0	0	0	0
	DURHAM	NC	27703	35	7/31/2004	188540	S				19.99		C	N	WHOLESAL	100	37708	9/1/2004	0	WHOLESAL	657	150832	FX						0	0	0	0
8/1/2006	GRAND RA	MI	49504	31	7/30/2004	109000	S	24	24		84.93	9/1/2006	C	Y	WHOLESAL	85	92650	9/1/2004	2	WHOLESAL	665	0	2Y	36	7/1/2007		3	0	0	0	0	0
8/1/2006	JACKSONV	FL	32208	43	7/30/2004	0	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	75600	9/1/2004	2	WHOLESAL	642	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	WOODRIDG	IL	60517	38	7/30/2004	84000	S	36	36		94.95	9/1/2007	C	N	WHOLESAL	95	79800	9/1/2004	2	WHOLESAL	620	0	3Y						0	0	0	0
	MILWAUKE	WI	53209	38	7/31/2004	0	Z				69.83		C	N	WHOLESAL	69.89	85000	9/1/2004	0	WHOLESAL	579	0	FX						0	0	0	0
8/1/2006	CHICAGO	IL	60636	29	7/30/2004	85000	Z	24	24		89.94	9/1/2006	C	N	WHOLESAL	90	76500	9/1/2004	2	WHOLESAL	693	0	2Y						0	0	0	0
8/1/2006	PHOENIX	AZ	85032	40	7/30/2004	145000	S	24	24		79.93	9/1/2006	C	Y	WHOLESAL	100	116000	9/1/2004	2	WHOLESAL	681	29000	2Y	24	7/1/2006	STD		0	0	0	0	0
	BALTIMORI	MD	21223	23	7/28/2004	0	S				74.76		C	N	WHOLESAL	74.81	101000	9/1/2004	0	WHOLESAL	623	0	FX						0	0	0	0
8/1/2006	NAPLES	FL	34116	39	7/30/2004	219000	S	24	24		79.94	9/1/2006	C	Y	WHOLESAL	100	175200	9/1/2004	2	WHOLESAL	653	43800	2Y	24	7/1/2006	STD		0	0	0	0	0
	NAPLES	FL	34116	39	7/30/2004	219000	S				19.99		C	N	WHOLESAL	100	43800	9/1/2004	0	WHOLESAL	653	175200	FX						0	0	0	0
8/1/2007	GRAY	ME	4039	26	7/30/2004	0	S	36	36		82.42	9/1/2007	C	N	WHOLESAL	82.51	125000	9/1/2004	2	WHOLESAL	620	0	3Y						0	0	0	0
8/1/2007	CHICAGO	IL	60628	23	7/30/2004	116000	S	36	36		89.94	9/1/2007	C	N	WHOLESAL	90	104400	9/1/2004	2	WHOLESAL	632	0	3Y						0	0	0	0
8/1/2007	SPRINGFIE	IL	62704	24	7/28/2004	125000	S	36	36		79.94	9/1/2007	C	N	WHOLESAL	80	100000	9/1/2004	2	WHOLESAL	586	0	3Y						0	0	0	0
8/1/2006	FORT LAUI	FL	33311	48	7/30/2004	0	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	556	0	2Y	24	7/1/2006	STD		0	0	0	0	0
9/1/2006	TUCSON	AZ	85746	42	7/30/2004	0	S	24	24		79.94	9/1/2006	C	Y	WHOLESAL	100	104000	9/1/2004	2	WHOLESAL	681	26000	2Y	24	7/1/2006	STD		0	0	0	0	0
	TUCSON	AZ	85746	42	7/30/2004	0	S				19.99		C	N	WHOLESAL	100	26000	9/1/2004	0	WHOLESAL	681	104000	FX						0	0	0	0
8/1/2006	NASHVILLE	TN	37206	28	7/30/2004	81600	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	72900	9/1/2004	2	WHOLESAL	742	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	EAST SAIN	IL	62203	32	7/30/2004	56000	Z				89.94		C	N	WHOLESAL	90	50400	9/1/2004	0	WHOLESAL	694	0	FX						0	0	0	0
	PHOENIX	AZ	85032	40	7/30/2004	145000	S				19.99		C	N	WHOLESAL	100	29000	9/1/2004	0	WHOLESAL	681	116000	FX						0	0	0	0
9/1/2006	KENTWOO	MI	49508	44	7/30/2004	0	Z	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	136800	9/1/2004	2	WHOLESAL	564	0	2Y	36	7/1/2007		3	1	0	0	0	0
8/1/2007	ORO VALLI	AZ	85737	43	7/30/2004	0	S	36	36		79.93	9/1/2007	J	Y	WHOLESAL	80	460000	9/1/2004	2	WHOLESAL	685	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	BROCKTON	MA	2301	43	7/30/2004	199900	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	179910	9/1/2004	2	WHOLESAL	636	0	2Y	24	7/1/2006		2	0	0	0	0	0
8/1/2006	APPLE VAL	CA	92308	28	7/30/2004	179000	S	24	24		89.94	9/1/2006	C	Y	WHOLESAL	90	161100	9/1/2004	2	WHOLESAL	648	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PALMDALE	CA	93552	35	7/31/2004	0	S	24	24		84.92	9/1/2006	C	Y	WHOLESAL	85	229500	9/1/2004	2	WHOLESAL	680	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	INDIANAPC	IN	46208	47	7/30/2004	65000	Z	24	24		84.94	9/1/2006	C	Y	WHOLESAL	95	55250	9/1/2004	2	WHOLESAL	723	6500	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	LAKE STEV	WA	98258	44	7/30/2004	260000	S	24	24		79.94	9/1/2006	C	Y	WHOLESAL	100	207960	9/1/2004	2	WHOLESAL	627	51990	2Y	24	7/1/2006	STD		0	0	0	0	0
	KANSAS CI	MO	64110	41	7/31/2004	0	Z				79.94		C	Y	WHOLESAL	80	83600	9/1/2004	0	WHOLESAL	546	0	FX	36	7/1/2007	5A		0	0	0	0	0
	MILWAUKE	WI	53212	45	7/30/2004	0	Z				69.96		C	N	WHOLESAL	70	50400	9/1/2004	0	WHOLESAL	513	0	FX						4	0	0	0	0
8/1/2006	MARKHAM	IL	60426	40	7/30/2004	0	S	24	24		79.94	9/1/2006	C	N	WHOLESAL	80	68000	9/1/2004	2	WHOLESAL	617	0	2Y						0	0	0	0	0
	JACKSON	MS	39206	36	7/30/2004	0	Z				84.74		C	Y	WHOLESAL	85	140250	9/1/2004	0	WHOLESAL	628	0	FX	36	7/1/2007		4	0	0	0	0	0
	LAKE STEV	WA	98258	44	7/30/2004	259950	S				19.99		C	N	WHOLESAL	100	51990	9/1/2004	0	WHOLESAL	627	207960	FX						0	0	0	0	0
8/1/2007	CHICAGO	IL	60620	30	7/30/2004	210000	Z	36	36		89.94	9/1/2007	C	N	WHOLESAL	90	189000	9/1/2004	2	WHOLESAL	660	0	3Y						0	0	0	0	0
	CHICAGO	IL	60628	26	7/29/2004	105000	Z				89.94		C	N	WHOLESAL	90	94500	9/1/2004	0	WHOLESAL	660	0	FX						0	0	0	0	0
	CHICAGO	IL	60632	47	7/28/2004	0	S				89.54		C	N	WHOLESAL	89.6	200700	9/1/2004	0	WHOLESAL	672	0	FX						0	0	0	0	0
	INKSTER	MI	48141	49	7/31/2004	0	Z				79.79		C	Y	WHOLESAL	80	68000	9/1/2004	0	WHOLESAL	555	0	FX	36	7/1/2007		3	0	0	0	0	0
8/1/2007	KEY LARGO	FL	33037	48	7/30/2004	217000	Z	36	36		84.93	9/1/2007	C	Y	WHOLESAL	85	184450	9/1/2004	2	WHOLESAL	600	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	NASHVILLE	TN	37027	29	7/30/2004	68250	Z	24	24		84.95	9/1/2006	C	Y	WHOLESAL	85	58012	9/1/2004	2	WHOLESAL	605	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	DAMOND	IL	60416	34	7/29/2004	164900	S	24	24		79.93	9/1/2006	C	N	WHOLESAL	100	131920	9/1/2004	2	WHOLESAL	700	32980	2Y						0	0	0	0	0
8/1/2006	OXFORD	MI	48371	42	7/30/2004	0	S	24	24		94.6	9/1/2006	C	Y	WHOLESAL	94.68	204500	9/1/2004	2	WHOLESAL	631	0	2Y	36	7/1/2007		3	2	0	0	0	0
	MARKLEEV	CA	96120	43	7/31/2004	0	S				78.39		C	Y	WHOLESAL	89.54	255000	9/1/2004	0	WHOLESAL	643	36000	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	ADAIRSVIL	GA	30103	50	7/30/2004	0	Z	24	24		79.95	9/1/2006	C	Y	WHOLESAL	80	64000	9/1/2004	2	WHOLESAL	540	0	2Y	24	7/1/2006		15	0	0	0	0	0
	DAMOND	IL	60416	40	7/29/2004	164900	S				19.99		C	N	WHOLESAL	100	32980	9/1/2004	0	WHOLESAL	700	131920	FX						0	0	0	0	0
	VINCENNE	IN	47591	10	7/30/2004	0	Z				89.75		C	Y	WHOLESAL	90	57600	9/1/2004	0	WHOLESAL	644	0	FX	36	7/1/2007	STD		0	0	0	0	0
	LANCASTE	CA	93534	41	7/30/2004	240000	S				19.99		C	N	WHOLESAL	100	48000	9/1/2004	0	WHOLESAL	748	192000	FX						0	0	0	0	0
	HUDSON	FL	34667	18	7/29/2004	0	Z				69.95		C	Y	WHOLESAL	70	91000	9/1/2004	0	WHOLESAL	661	0	FX	36	7/1/2007	STD		0	0	0	0	0
	PHILLIPSBU	NJ	8865	44	7/31/2004	0	Z				89.92		C	N	WHOLESAL	90	229500	9/1/2004	0	WHOLESAL	657	0	FX						0	0	0	0	0
8/1/2007	LAKE PLAC	FL	33852	39	7/31/2004	0	Z	36	36		83.52	9/1/2007	C	Y	WHOLESAL	83.57	117000	9/1/2004	2	WHOLESAL	556	0	3Y	36	7/1/2007	STD		1	0	0	0	0
	ONTARIO	CA	91764	44	7/30/2004	269000	S				94.93		C	Y	WHOLESAL	95	255550	9/1/2004	0	WHOLESAL	720	0	FX	36	7/1/2007	STD		0	0	0	0	0

8/1/2006	SAINT PAU	MN	55104	28	7/30/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	178500	9/1/2004	2	WHOLESAI	644	0	2Y		24	7/1/2006	13	0	0	0	0	0
8/1/2006	HOLLYWOO	FL	33024	29	7/30/2004	100000	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	85000	9/1/2004	2	WHOLESAI	873	0	2Y		12	7/1/2005	STD		1	0	0	0	0
8/1/2007	ATLANTA	GA	30315	27	7/29/2004	0	S		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	139500	9/1/2004	2	WHOLESAI	723	0	3Y		24	7/1/2006	15	0	0	0	0	0	0
8/1/2007	WATERBUI	CT	6708	42	7/30/2004	109000	Z		36	36	89.92	9/1/2007	C	Y	WHOLESAI	100	109000	9/1/2004	2	WHOLESAI	689	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	WAITE PAF	MN	56387	34	7/30/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	126000	9/1/2004	2	WHOLESAI	633	0	2Y		36	7/1/2007		13	0	0	0	0	0
8/1/2006	PHOENIX	AZ	85008	22	7/28/2004	76000	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	95	68400	9/1/2004	2	WHOLESAI	619	3800	2Y		24	7/1/2006	STD		1	0	0	0	0
	TUCSON	AZ	85746	38	7/31/2004	129900	S				19.99		C	N	WHOLESAI	100	25980	9/1/2004	0	WHOLESAI	659	103920	FX						0	0	0	0	0
8/1/2006	MIAMI	FL	33125	23	7/28/2004	275000	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAI	90	247500	9/1/2004	2	WHOLESAI	733	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	ANTIOCH	TN	37013	29	7/29/2004	77700	Z		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	66045	9/1/2004	2	WHOLESAI	605	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	CLEVELAN	TN	37323	39	7/31/2004	0	S				82.24		C	Y	WHOLESAI	82.29	64600	9/1/2004	0	WHOLESAI	628	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	CHARLOTT	MI	48813	39	7/30/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	59500	9/1/2004	2	WHOLESAI	590	0	2Y		24	7/1/2006		3	0	0	0	0	0
8/1/2006	PLANO	TX	75023	37	7/29/2004	110900	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	99810	9/1/2004	2	WHOLESAI	654	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PORT SAIN	FL	34953	42	7/30/2004	189500	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	170550	9/1/2004	2	WHOLESAI	610	0	2Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	GLENDALE	AZ	85308	26	7/31/2004	240000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	216000	9/1/2004	2	WHOLESAI	743	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PEMBROKI	FL	33024	43	7/30/2004	205000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	184500	9/1/2004	2	WHOLESAI	686	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	WYOMING	MI	49509	44	7/30/2004	112000	S				19.99		C	N	WHOLESAI	100	22400	9/1/2004	0	WHOLESAI	715	89600	FX						0	0	0	0	0
8/1/2007	HYATTSVIL	MD	20784	41	7/30/2004	230000	S		36	36	79.95	9/1/2007	C	N	WHOLESAI	100	184000	9/1/2004	2	WHOLESAI	722	46000	3Y						0	0	0	0	0
8/1/2006	NORTH LAS	NV	89030	33	7/30/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	116000	9/1/2004	2	WHOLESAI	700	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	OMAHA	NE	68106	28	7/31/2004	0	L		24	24	74.97	9/1/2006	C	Y	WHOLESAI	75	75000	9/1/2004	2	WHOLESAI	517	0	2Y		24	7/1/2006	STD		4	4	1	0	0
8/1/2006	MELBOURN	FL	32901	46	7/30/2004	100900	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	90810	9/1/2004	2	WHOLESAI	615	0	2Y		24	7/1/2006	STD		1	0	0	0	0
8/1/2006	SAN BERN	CA	92407	48	7/30/2004	0	Z		24	24	77.99	9/1/2006	C	Y	WHOLESAI	78.05	160000	9/1/2004	2	WHOLESAI	503	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	ABILENE	TX	79605	33	7/30/2004	132500	Z		24	24	99.94	9/1/2006	C	Y	WHOLESAI	100	132500	9/1/2004	2	WHOLESAI	661	0	2Y		12	7/1/2005	STD		0	0	0	0	0
	FAYETTEVI	NC	28304	47	7/31/2004	89900	S				90		C	Y	WHOLESAI	90	80550	9/1/2004	0	WHOLESAI	643	0	FX		24	7/1/2006		21	0	0	0	0	0
8/1/2006	CHICAGO	IL	60628	38	7/31/2004	0	Z		24	24	89.92	9/1/2006	C	N	WHOLESAI	80	121500	9/1/2004	2	WHOLESAI	629	0	2Y						0	0	0	0	0
	MILWAUKE	WI	53209	45	7/30/2004	0	Z				74.96		C	N	WHOLESAI	75	60000	9/1/2004	0	WHOLESAI	513	0	FX						4	0	0	0	0
8/1/2006	LOS ANGEI	CA	90018	47	7/31/2004	0	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	416000	9/1/2004	2	WHOLESAI	581	0	2Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	ARLINGTOI	IL	60004	32	7/30/2004	132000	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	118800	9/1/2004	2	WHOLESAI	764	0	2Y						0	0	0	0	0
	WEST PALI	FL	33407	47	7/30/2004	183000	Z				84.95		C	Y	WHOLESAI	85	155550	9/1/2004	0	WHOLESAI	551	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	FERNLEY	NV	89408	46	7/30/2004	165000	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	95	140250	9/1/2004	2	WHOLESAI	625	16500	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	GLENDALE	AZ	85301	34	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	76500	9/1/2004	2	WHOLESAI	572	0	2Y		36	7/1/2007	STD		0	0	0	0	0
	TUCSON	AZ	85739	35	7/30/2004	0	Z				84.94		C	Y	WHOLESAI	85	97750	9/1/2004	0	WHOLESAI	648	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	FRESNO	CA	93725	26	7/31/2004	0	Z		24	24	62.18	9/1/2006	C	Y	WHOLESAI	62.22	84000	9/1/2004	2	WHOLESAI	548	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	YUBA CITY	CA	95991	50	7/31/2004	0	Z				81.82		C	Y	WHOLESAI	81.82	180000	9/1/2004	0	WHOLESAI	774	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	MINNEAPO	MN	55430	41	7/30/2004	0	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	180900	9/1/2004	2	WHOLESAI	622	0	2Y		36	7/1/2007		13	0	0	0	0	0
8/1/2007	LAS VEGAS	NV	89121	41	7/30/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	211500	9/1/2004	2	WHOLESAI	574	0	3Y		36	7/1/2007	STD		1	0	0	0	0
8/1/2006	WILLITS	CA	95490	39	7/30/2004	310000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	279000	9/1/2004	2	WHOLESAI	625	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	FORT WOF	TX	76111	26	7/30/2004	79900	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	71910	9/1/2004	2	WHOLESAI	572	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	GAINESVIL	GA	30501	41	7/30/2004	360000	S		24	24	94.94	9/1/2006	J	Y	WHOLESAI	85	361000	9/1/2004	2	WHOLESAI	718	0	2Y		24	7/1/2006		15	0	0	0	0	0
	MONROE	GA	30656	48	7/30/2004	0	Z				79.94		C	N	WHOLESAI	80	136000	9/1/2004	0	WHOLESAI	579	0	FX						0	0	0	0	0
8/1/2006	LANSING	MI	48917	24	7/30/2004	130000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	104000	9/1/2004	2	WHOLESAI	770	26000	2Y		36	7/1/2007		3	0	0	0	0	0
8/1/2007	ANAHEIM	CA	92807	46	7/30/2004	0	Z		36	36	84.9	9/1/2007	J	Y	WHOLESAI	85	837500	9/1/2004	2	WHOLESAI	662	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2007	SAPULPA	OK	74066	17	7/30/2004	105000	S		36	36	84.95	9/1/2007	C	Y	WHOLESAI	85	89250	9/1/2004	2	WHOLESAI	573	0	3Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LINDENHUI	IL	60031	25	7/30/2004	150000	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	727	0	2Y						0	0	0	0	0
	BALTIMORI	MD	21206	30	7/31/2004	0	Z				84.95		C	N	WHOLESAI	85	63750	9/1/2004	0	WHOLESAI	633	0	FX						3	0	0	0	0
	LANSING	MI	48917	24	7/30/2004	130000	S				19.99		C	N	WHOLESAI	100	26000	9/1/2004	0	WHOLESAI	770	104000	FX						0	0	0	0	0
8/1/2006	PHOENIX	AZ	85032	20	7/30/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	135000	9/1/2004	2	WHOLESAI	587	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2007	SAINT PAU	MN	55106	14	7/31/2004	0	S		36	36	89.95	9/1/2007	C	Y	WHOLESAI	90	160200	9/1/2004	2	WHOLESAI	687	0	3Y		36	7/1/2007		13	0	0	0	0	0
	BROOKLYN	MI	49230	44	7/30/2004	0	Z				79.01		C	Y	WHOLESAI	79.07	170000	9/1/2004	0	WHOLESAI	598	0	FX		36	7/1/2007		3	0	0	0	0	0
8/1/2006	BATTLE CR	MI	49017	21	7/30/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	65700	9/1/2004	2	WHOLESAI	613	0	2Y		24	7/1/2006		3	3	0	0	0	0
8/1/2006	HAZEL CRE	IL	60429	22	7/28/2004	116000	S		24	24	94.95	9/1/2006	C	N	WHOLESAI	95	110200	9/1/2004	2	WHOLESAI	600	0	2Y						0	0	0	0	0
	GILBERT	AZ	85234	36	7/30/2004	145725	S				19.99		C	N	WHOLESAI	100	29145	9/1/2004	0	WHOLESAI	678	116580	FX						0	0	0	0	0
	PASADENA	CA	91107	42	7/30/2004	455000	S				19.99		C	N	WHOLESAI	100	91000	9/1/2004	0	WHOLESAI	687	364000	FX						0	0	0	0	0
8/1/2006	GLENDALE	AZ	85303	48	7/31/2004	0	S		24	24	94.27	9/1/2006	C	Y	WHOLESAI	94.34	135850	9/1/2004	2	WHOLESAI	658	0	2Y		36	7/1/2007	STD		0	0	0	0	0
	BIG LAKE	MN	55309	27	7/27/2004	215000	S				89.95		C	Y	WHOLESAI	90	193500	9/1/2004	0	WHOLESAI	756	0	FX		24	7/1/2006		13	0	0	0	0	0
	LOUISVILLI	KY	40206	22	7/30/2004	108150	Z				79.94		C	Y	WHOLESAI	100	86520	9/1/2004	0	WHOLESAI	603	21630	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	FRESNO	CA	93728	27	7/30/2004	163000	L		24	24	89.92	9/1/2008	C	Y	WHOLESAI	90	146700	9/1/2004	2	WHOLESAI	656	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	ANAHEIM	CA	92805	43	7/31/2004	0	S		24	24	74.75	9/1/2006	J	Y	WHOLESAI	74.83	434000	9/1/2004	2	WHOLESAI	668	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	RIVERSIDE	CA	92509	45	7/28/2004	0	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAI	85	148750	9/1/2004	2	WHOLESAI	526	0	2Y		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LA PUENTE	CA	91748	39	7/30/2004	0	S		24	24	94.54	9/1/2006	C	Y	WHOLESAI	94.61	261000	9/1/2004	2	WHOLESAI	655	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	CHICOPEE	MA	1020	45	7/31/2004	0	Z				79.84		C	Y	WHOLESAI	80	144000	9/1/2004	0	WHOLESAI	589	0	FX		36	7/1/2007		2	0	0	0	0	0
8/1/2007	MIAMI	FL	33194	48	7/30/2004	290940	S		36	36	79.95	9/1/2007	C	N	WHOLESAI	80	232752	9/1/2004	2	WHOLESAI	625	0	3Y						0	1	0	0	0
	BRYSON C	NC	28713	30	7/29/2004	134000	Z				59.66		C	N	WHOLESAI	59.7	80000	9/1/2004	0	WHOLESAI	551	0	FX						0	0	0	0	0
	PICAYUNE	MS	39466	30	7/30/2004	0	Z				94.93		C	Y	WHOLESAI	95	68400	9/1/2004	0	WHOLESAI	678	0	FX		36	7/1/2007		4	0	0	0	0	0
	LINCOLN	AL	35096	45	7/31/2004	0	Z				75.7		C	Y	WHOLESAI	75.76	100000	9/1/2004	0	WHOLESAI	624	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	HURST	TX	76054	43	7/28/2004	128000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	102400	9/1/2004	2	WHOLESAI	646	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	FORT WOF	TX	76109	32	7/30/2004	120000	S				89.92		C	Y	WHOLESAI	90	108000	9/1/2004	0	WHOLESAI	715	0	FX		36	7/1/2007	STD		0	0	0	0	0
	GLENOLDE	PA	19038	41	7/31/2004	0	Z				84.94		C	Y	WHOLESAI	85	184050	9/1/2004	0	WHOLESAI	595	0	FX		36	7/1/2007		9	0	0	0	0	0
	GRANBURY	TX	76048	28	7/30/2004	180000	S				94.95		C	Y	WHOLESAI	95	171000	9/1/2004	0	WHOLESAI	626	0	FX		36	7/1/2007	STD		2	0	0	0	0
8/1/2006	SANTA ANA	CA	92707	44	7/31/2004	0	S		24	24	94.94	9/1/2006	J	Y	WHOLESAI	95	349600	9/1/2004	2	WHOLESAI	658	0	2Y		24	7/1/2006	STD		0	0	0	0	0
	LAKE MAR	FL	32746	44	7/30/2004	130000	S				94.93		C	Y	WHOLESAI	95	123500	9/1/2004	0	WHOLESAI	728	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LIBERTY HI	TX	78642	17	7/30/2004	0	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAI	90	130500	9/1/2004	2	WHOLESAI	706	0	2Y		24	7/1/2006	STD		0	0	0	0	0
8/1/2006	HEMET	CA	92545	42	7/30/2004	0	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	301500	9/1/2004	2	WHOLESAI	562	0	2Y						0	0	0	0	0
8/1/2006	MAHTOMEI	MN	55115	47	7/31/2004	0	S		24	24	94.77	9/1/2006	C	Y	WHOLESAI	94.83	275000	9/1/2004	2	WHOLESAI	816	0	2Y		24	7/1/2006		13	0	0	0	0	0
8/1/2007	CHICAGO	IL	60618	48	7/30/2004	395000	S		36	36	89.94	9/1/2007	J	N	WHOLESAI	90	355500	9/1/2004	2	WHOLESAI	589	0	3Y						0	0	0	0	0
	HOUSTON	TX	77050	32	7/31/2004	0	Z				81.27		C	Y	WHOLESAI	81.33	67500	9/1/2004	0	WHOLESAI	582	0	FX		36	7/1/2007	STD		1	0	0	0	0
	EL MIRAGE	AZ	85335	41	7/30/2004	0	Z				84.82		C	Y	WHOLESAI	85	85000	9/1/2004	0	WHOLESAI	645	0	FX		36	7/1/2007	STD		0	0	0	0	0
8/1/2006	LOUISVILLI	KY	40210	39	7/29/2004	85000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	76500	9/1/2004	2	WHOLESAI	668	0	2Y		24	7/1/2006	STD		0	0	0	0	0

8/1/2006	METAIRIE	LA	70003	36	7/31/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	72000	9/1/2004	2	WHOLESAL	576	0	2Y	36	7/1/2007	4	0	0	0	0				
8/1/2006	SAINT LOU	MO	63130	18	7/31/2004	0	S		24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	60000	9/1/2004	2	WHOLESAL	555	0	2Y	24	7/1/2006	58	3	0	0	0				
8/1/2006	SCOTTSBU	IN	47170	23	7/31/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	58500	9/1/2004	2	WHOLESAL	591	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	LAS VEGAS	NV	89130	27	7/31/2004	0	S		24	24	74.93	9/1/2006	C	Y	WHOLESAL	75	180000	9/1/2004	2	WHOLESAL	563	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	ALBUQUER	NM	87105	36	7/30/2004	0	S		24	24	79.96	9/1/2006	C	N	WHOLESAL	80	104000	9/1/2004	2	WHOLESAL	580	0	2Y				0	0	0	0				
	GLENDALE	AZ	85301	40	7/30/2004	0	Z				69.92		C	Y	WHOLESAL	90	67500	9/1/2004	0	WHOLESAL	725	0	FX				0	0	0	0				
8/1/2006	SURPRISE	AZ	85379	49	7/31/2004	167990	S		24	24	84.95	9/1/2006	C	Y	WHOLESAL	95	159590	9/1/2004	2	WHOLESAL	610	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	PHOENIX	AZ	85020	29	7/30/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	133200	9/1/2004	2	WHOLESAL	672	0	2Y	24	7/1/2006	STD	0	0	0	0				
	BYRON	IL	61010	37	7/30/2004	105000	S				19.99		C	N	WHOLESAL	100	21000	9/1/2004	0	WHOLESAL	630	84000	FX				0	0	0	0				
8/1/2006	EXETER	CA	93221	44	7/30/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	108800	9/1/2004	2	WHOLESAL	617	0	2Y	12	7/1/2005	STD	0	0	0	0				
8/1/2006	COUNCIL B	IA	51501	48	7/31/2004	0	S		24	24	94.95	9/1/2006	C	N	WHOLESAL	95	101650	9/1/2004	2	WHOLESAL	602	0	2Y				0	0	0	0				
8/1/2006	OAKLAND	CA	94609	23	7/30/2004	0	Z		24	24	84.93	9/1/2006	J	Y	WHOLESAL	85	548250	9/1/2004	2	WHOLESAL	582	0	2Y	24	7/1/2006	STD	0	1	0	0				
8/1/2006	CARVER	MA	2330	40	7/30/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	284850	9/1/2004	2	WHOLESAL	584	0	2Y	24	7/1/2006		2	0	0	0	0			
	VICKSBURI	MS	39180	40	7/30/2004	76000	Z				74.96		C	Y	WHOLESAL	75	57000	9/1/2004	0	WHOLESAL	536	0	FX	36	7/1/2007		4	0	0	0	0			
	LOS ANGEI	CA	91405	37	7/30/2004	0	Z				79.49		J	Y	WHOLESAL	79.57	370000	9/1/2004	0	WHOLESAL	684	0	FX	36	7/1/2007	STD		0	0	0	0			
	FONTANA	CA	92337	24	7/31/2004	0	Z				84.92		C	Y	WHOLESAL	85	229500	9/1/2004	0	WHOLESAL	687	0	FX	36	7/1/2007	STD		0	0	0	0			
8/1/2006	CORDOVA	TN	38018	40	7/30/2004	208900	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	188000	9/1/2004	2	WHOLESAL	589	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	TUCSON	AZ	85746	27	7/31/2004	0	S		24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	94500	9/1/2004	2	WHOLESAL	589	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	TRENTON	MI	48183	35	7/30/2004	174900	Z		24	24	89.91	9/1/2006	C	Y	WHOLESAL	90	157410	9/1/2004	2	WHOLESAL	730	0	2Y	36	7/1/2007		3	0	0	0	0			
	WINCHEST	CA	92596	48	7/30/2004	0	Z				83.55		C	Y	WHOLESAL	83.83	327000	9/1/2004	0	WHOLESAL	668	0	FX	36	7/1/2007	STD		0	0	0	0			
	CORONA	CA	92881	30	7/31/2004	0	Z				77.21		J	Y	WHOLESAL	77.29	541000	9/1/2004	0	WHOLESAL	727	0	FX	36	7/1/2007	STD		0	0	0	0			
	MIAMI	FL	33186	46	7/31/2004	0	Z				79.96		C	Y	WHOLESAL	80	132800	9/1/2004	0	WHOLESAL	569	0	FX	36	7/1/2007	STD		0	1	0	0			
	OWINGS M	MD	21117	31	7/30/2004	0	S				48.26		C	N	WHOLESAL	48.3	85000	9/1/2004	0	WHOLESAL	567	0	FX				0	0	0	0				
8/1/2006	CARPENTE	IL	60110	29	7/31/2004	0	S		24	24	89.55	9/1/2006	C	N	WHOLESAL	89.62	95000	9/1/2004	2	WHOLESAL	722	0	2Y				0	0	0	0				
8/1/2007	KENOSHA	WI	53140	49	7/31/2004	0	S		36	36	85.58	9/1/2007	C	N	WHOLESAL	85.65	265500	9/1/2004	2	WHOLESAL	670	0	3Y				1	0	0	0				
	FLORENCE	CO	81226	47	7/31/2004	0	Z				79.93		C	Y	WHOLESAL	80	80000	9/1/2004	0	WHOLESAL	529	0	FX	36	7/1/2007	STD		0	0	0	0			
8/1/2006	SAINT PAU	MN	55106	44	7/30/2004	167000	Z		24	24	89.9	9/1/2006	C	Y	WHOLESAL	90	150300	9/1/2004	2	WHOLESAL	711	0	2Y	36	7/1/2007		13	0	0	0	0			
8/1/2007	MELROSE I	IL	60164	44	7/31/2004	0	S		36	36	94.93	9/1/2007	C	N	WHOLESAL	95	209000	9/1/2004	2	WHOLESAL	700	0	3Y				0	0	0	0				
8/1/2006	SAINT LOU	MO	63113	46	7/30/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	63200	9/1/2004	2	WHOLESAL	626	0	2Y	24	7/1/2006	58	0	0	0	0				
8/1/2006	JACKSONV	FL	32211	7	7/30/2004	121000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	108900	9/1/2004	2	WHOLESAL	628	0	2Y	36	7/1/2007	STD	0	0	0	0				
8/1/2007	ALBUQUER	NM	87123	42	7/30/2004	0	S		36	36	89.94	9/1/2007	J	N	WHOLESAL	90	373500	9/1/2004	2	WHOLESAL	638	0	3Y				0	0	0	0				
8/1/2006	PHOENIX	AZ	85017	38	7/30/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	104500	9/1/2004	2	WHOLESAL	635	0	2Y	24	7/1/2006	STD	0	0	0	0				
	ANTIOCH	TN	37013	11	7/30/2004	0	L				79.95		C	Y	WHOLESAL	80	84000	9/1/2004	0	WHOLESAL	709	0	FX	36	7/1/2007	STD	0	0	0	0				
8/1/2006	KANSAS CI	MO	64128	34	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	122400	9/1/2004	2	WHOLESAL	622	0	2Y	24	7/1/2006	58	0	0	0	0				
8/1/2006	SALT LAKE	UT	84118	47	7/30/2004	162000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	153900	9/1/2004	2	WHOLESAL	621	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	WESTMINS	CO	80031	43	7/30/2004	0	L		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	112800	9/1/2004	2	WHOLESAL	616	28200	2Y	24	7/1/2006	STD	0	0	0	0				
	WESTMINS	CO	80031	43	7/30/2004	0	L				19.99		C	N	WHOLESAL	100	28200	9/1/2004	0	WHOLESAL	616	112800	FX				0	0	0	0				
8/1/2007	MENASHA	WI	54952	46	7/30/2004	0	S		36	36	89.95	9/1/2007	C	N	WHOLESAL	90	110700	9/1/2004	2	WHOLESAL	568	0	3Y				1	0	0	0				
8/1/2006	SANDUSKY	MI	48471	28	7/31/2004	0	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	51000	9/1/2004	2	WHOLESAL	601	0	2Y	24	7/1/2006		3	0	0	0	0			
8/1/2006	PHOENIX	AZ	85051	48	7/30/2004	0	S		24	24	94.92	9/1/2006	C	Y	WHOLESAL	95	109250	9/1/2004	2	WHOLESAL	639	0	2Y	24	7/1/2006	STD	0	0	0	0				
9/1/2006	SANTA ANA	CA	92703	55	7/31/2004	0	S		24	24	75	10/1/2006	C	Y	WHOLESAL	75	300000	9/1/2004	2	WHOLESAL	590	0	2Y	12	7/1/2005	STD	2	0	0	0				
	FONTANA	CA	92335	42	7/30/2004	0	Z				79.93		C	Y	WHOLESAL	80	200000	9/1/2004	0	WHOLESAL	521	0	FX	36	7/1/2007	STD	2	0	0	0				
8/1/2006	INDIANAPC	IN	46226	36	7/30/2004	0	Z		24	24	74.96	9/1/2006	C	Y	WHOLESAL	75	63750	9/1/2004	2	WHOLESAL	514	0	2Y	24	7/1/2006	STD	0	1	0	0				
8/1/2007	JACKSONV	FL	32244	7	7/31/2004	61000	S		36	36	89.95	9/1/2007	C	Y	WHOLESAL	90	72900	9/1/2004	2	WHOLESAL	628	0	3Y	36	7/1/2007	STD	0	0	0	0				
	PEORIA	AZ	85345	43	7/31/2004	0	Z				84.93		C	Y	WHOLESAL	85	80750	9/1/2004	0	WHOLESAL	723	0	FX	36	7/1/2007	STD	0	0	0	0				
8/1/2006	PALM SPRI	CA	92262	42	7/31/2004	0	S		24	24	79.88	9/1/2006	C	Y	WHOLESAL	79.96	199900	9/1/2004	2	WHOLESAL	621	0	2Y	36	7/1/2007	STD	0	0	0	0				
	FRESNO	CA	93728	36	7/30/2004	0	Z				83.44		C	Y	WHOLESAL	83.49	98500	9/1/2004	0	WHOLESAL	560	0	FX	36	7/1/2007	STD	0	0	0	0				
8/1/2006	LOS ANGEI	CA	90061	39	7/31/2004	0	S		24	24	78.58	9/1/2006	C	Y	WHOLESAL	78.64	207600	9/1/2004	2	WHOLESAL	586	0	2Y	24	7/1/2006	STD	0	0	0	0				
	CAMBY	IN	46113	27	7/31/2004	0	S				74.75		C	Y	WHOLESAL	74.81	101000	9/1/2004	0	WHOLESAL	633	0	FX	36	7/1/2007	STD	0	0	0	0				
8/1/2007	INDIANAPC	IN	46205	41	7/30/2004	80000	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	72000	9/1/2004	0	WHOLESAL	660	0	3Y	36	7/1/2007	STD	0	0	0	0				
	MODESTO	CA	95357	44	7/30/2004	0	S				74.94		C	Y	WHOLESAL	75	240000	9/1/2004	0	WHOLESAL	692	0	FX	36	7/1/2007	STD	1	0	0	0				
8/1/2006	IRVINE	CA	92604	48	7/31/2004	0	S		24	24	84.92	9/1/2006	J	Y	WHOLESAL	85	544000	9/1/2004	2	WHOLESAL	638	0	2Y	36	7/1/2007	STD	0	0	0	0				
8/1/2006	SPENCER	IN	47460	49	7/31/2004	0	Z		24	24	83.25	9/1/2006	C	Y	WHOLESAL	83.33	80000	9/1/2004	2	WHOLESAL	585	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	CORONA	CA	92879	44	7/30/2004	0	Z		24	24	89.9	9/1/2006	J	Y	WHOLESAL	90	459000	9/1/2004	2	WHOLESAL	616	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	SACRAMEN	CA	95838	38	7/30/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	190800	9/1/2004	2	WHOLESAL	568	0	2Y	24	7/1/2006	STD	0	0	0	0				
	STOCKTON	CA	95206	43	7/31/2004	355000	S				19.99		C	N	WHOLESAL	100	71000	9/1/2004	0	WHOLESAL	626	284000	FX				0	0	0	0				
8/1/2006	MEMPHIS	TN	38109	10	7/30/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	51300	9/1/2004	2	WHOLESAL	677	0	2Y	24	7/1/2006	STD	0	0	0	0				
	POWDER S	GA	30127	42	7/30/2004	165750	Z				89.4		C	Y	WHOLESAL	89.46	148275	9/1/2004	0	WHOLESAL	690	0	FX	24	7/1/2006		15	0	0	0	0			
8/1/2007	KNOXVILLE	TN	37918	46	7/31/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	100350	9/1/2004	2	WHOLESAL	565	0	3Y	36	7/1/2007	STD	0	0	0	0				
8/1/2006	MIDDLETO	CT	6457	34	7/30/2004	106200	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	100890	9/1/2004	2	WHOLESAL	676	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2007	GLEN ELLY	IL	60137	33	7/30/2004	260000	S		36	36	89.94	9/1/2007	C	N	WHOLESAL	90	234000	9/1/2004	2	WHOLESAL	745	0	3Y				0	0	0	0				
	MADISONV	LA	70447	38	7/30/2004	175900	S				19.99		C	N	WHOLESAL	100	35180	9/1/2004	0	WHOLESAL	669	140720	FX				0	0	0	0				
8/1/2006	SAN DIEGC	CA	92102	45	7/30/2004	0	S		24	24	78.56	9/1/2006	C	Y	WHOLESAL	78.62	272000	9/1/2004	2	WHOLESAL	643	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	PELHAM	AL	35124	46	7/30/2004	177500	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	168625	9/1/2004	2	WHOLESAL	647	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	FLEETWOC	PA	19522	37	7/30/2004	150000	S		24	24	99.94	9/1/2006	C	Y	WHOLESAL	100	150000	9/1/2004	2	WHOLESAL	717	0	2Y	24	7/1/2006		9	0	0	0	0			
8/1/2006	PEORIA	AZ	85382	45	7/31/2004	0	Z		24	24	99.94	9/1/2006	C	Y	WHOLESAL	100	175000	9/1/2004	2	WHOLESAL	629	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	MINNEAPO	MN	55407	15	7/30/2004	0	Z		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	299750	9/1/2004	2	WHOLESAL	676	0	2Y	36	7/1/2007		13	0	0	0	0			
	LAKE CHAF	LA	70601	50	7/29/2004	0	Z				89.94		C	Y	WHOLESAL	90	63000	9/1/2004	0	WHOLESAL	634	0	FX	36	7/1/2007		4	0	0	0	0			
8/1/2006	SELMA	CA	93662	23	7/31/2004	306000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	275400	9/1/2004	2	WHOLESAL	587	0	2Y	24	7/1/2006	STD		0	0	0	0			
8/1/2007	HOLLISTEF	CA	95023	37	7/30/2004	0	S		36	38	84.91	9/1/2007	C	Y	WHOLESAL	85	255000	9/1/2004	2	WHOLESAL	569	0	3Y	36	7/1/2007	STD		0	0	0	0			
8/1/2006	DALLAS	TX	75218	41	7/30/2004	57000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	51300	9/1/2004	2	WHOLESAL	698	0	2Y	24	7/1/2006	STD		0	0	0	0			
8/1/2006	PORT ALLE	LA	70767	47	7/30/2004	155000	S		24	24	89.96	9/1/2006	C	Y	WHOLESAL	90	139500	9/1/2004	2	WHOLESAL	552	0	2Y	36	7/1/2007		4	1	0	0	0			
8/1/2006	PRAIRIE VII	KS	66208	47	7/30/2004	165000	S		24	24	89.95	9/1/2006	C	N	WHOLESAL	90	148500	9/1/2004	2	WHOLESAL	651	0	2Y				0	0	0	0				
8/1/2006	TEMPE	AZ	85281	38	7/30/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	100800	9/1/2004	2	WHOLESAL	713	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	FRESNO	CA	93706	31	7/30/2004	0	S		24	24	84.79	9/1/2006	C	Y	WHOLESAL	84.85	84000	9/1/2004	2	WHOLESAL	586	0	2Y	24	7/1/2006	STD	0	0	0	0				
8/1/2006	BROOKLYN	NY	11207	7	7/28/2004	525000	S		24	24	79.93	9/1/2006	C	N	WHOLESAL	80	420000	9/1/2004	2	WHOLESAL	703	0	2Y				0	0	0	0				
8/1/2006	BRONX	NY	10469	49	7/30/2004	310000	S		24	24	89.94	9/1/2006	C	N	WHOLESAL	90	279000	9/1/2004	2	WHOLESAL	639	0	2Y				0	0	0	0				

8/1/2006	COAL CREI	CO	81221	32	7/30/2004	109500	Z		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	93075	9/1/2004	2	WHOLESAI	622	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	INDIANAPC	IN	46208	47	7/30/2004	95000	S		38	38	79.94	9/1/2007	C	Y	WHOLESAI	95	76000	9/1/2004	2	WHOLESAI	657	14250	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	FORT WAL	FL	32548	41	7/30/2004	325000	S		24	24	84.94	9/1/2006	C	N	WHOLESAI	95	308750	9/1/2004	2	WHOLESAI	696	0	2Y					0	0	0	0	0
8/1/2006	BUTLER	PA	16001	34	7/30/2004	64000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	57600	9/1/2004	2	WHOLESAI	769	0	2Y	24	7/1/2006		9	0	0	0	0	0
	DELTONA	FL	32725	18	7/31/2004	0	Z				59.48		C	Y	WHOLESAI	59.52	75000	9/1/2004	0	WHOLESAI	612	0	FX	36	7/1/2007	STD		2	0	0	0	0
	HYATTSVIL	MD	20785	35	7/30/2004	193000	L				79.94		C	N	WHOLESAI	100	154400	9/1/2004	0	WHOLESAI	601	38600	FX					0	0	0	0	0
8/1/2006	HOUSTON	TX	77021	41	7/30/2004	65000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	85	58500	9/1/2004	2	WHOLESAI	585	3250	2Y	24	7/1/2006	STD		0	0	0	0	0
	HYATTSVIL	MD	20785	35	7/30/2004	193000	L				19.99		C	N	WHOLESAI	100	38600	9/1/2004	0	WHOLESAI	601	154400	FX					0	0	0	0	0
8/1/2006	LOGAN	UT	84321	28	7/30/2004	61200	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	89.87	55000	9/1/2004	2	WHOLESAI	741	0	2Y	12	7/1/2005	STD		0	0	0	0	0
8/1/2007	INDIANAPC	IN	46226	27	7/30/2004	75000	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAI	85	63750	9/1/2004	2	WHOLESAI	660	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	DECATUR	AL	35601	33	7/30/2004	124900	S		24	24	89.96	9/1/2006	C	Y	WHOLESAI	95	112410	9/1/2004	2	WHOLESAI	569	6245	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	SPRING	TX	77386	42	7/30/2004	151049	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	135944	9/1/2004	2	WHOLESAI	637	0	2Y	12	7/1/2005	STD		0	0	0	0	0
8/1/2007	PITTSBURC	CA	94565	31	7/30/2004	0	S		36	36	89.95	9/1/2007	C	Y	WHOLESAI	90	301500	9/1/2004	2	WHOLESAI	590	0	3Y	36	7/1/2007	STD		1	0	0	0	0
8/1/2007	NEW RICHI	WI	54017	32	7/30/2004	0	S		36	36	89.65	9/1/2007	C	Y	WHOLESAI	89.71	157000	9/1/2004	2	WHOLESAI	715	0	3Y	36	7/1/2007		11	0	0	0	0	0
8/1/2007	NEW RICHI	WI	54017	25	7/31/2004	0	S		36	36	89.98	9/1/2007	C	N	WHOLESAI	90	131400	9/1/2004	2	WHOLESAI	647	0	3Y					0	0	0	0	0
8/1/2006	FONTANA	CA	92337	42	7/31/2004	0	S		24	24	79.93	9/1/2006	J	Y	WHOLESAI	80	352000	9/1/2004	2	WHOLESAI	634	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	PHOENIX	AZ	85014	48	7/30/2004	0	Z				84.91		C	Y	WHOLESAI	85	150450	9/1/2004	0	WHOLESAI	636	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	SAINT PAU	MN	55117	43	7/31/2004	217500	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	95	206625	9/1/2004	2	WHOLESAI	612	0	2Y	24	7/1/2006		13	0	0	0	0	0
8/1/2006	GREAT FAL	MT	59405	44	7/30/2004	69600	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	62640	9/1/2004	2	WHOLESAI	559	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	NEW LONC	WI	54961	32	7/30/2004	161500	S		24	24	79.94	9/1/2006	C	N	WHOLESAI	100	129200	9/1/2004	2	WHOLESAI	720	32300	2Y					0	0	0	0	0
8/1/2006	LAS VEGAS	NV	89128	49	7/29/2004	395000	S		24	24	94.94	9/1/2006	J	Y	WHOLESAI	95	375250	9/1/2004	2	WHOLESAI	628	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	NEW LONC	WI	54961	32	7/30/2004	161500	S				19.99		C	N	WHOLESAI	100	32300	9/1/2004	0	WHOLESAI	720	129200	FX					0	0	0	0	0
8/1/2006	WILDOMAF	CA	92595	50	7/31/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	270000	9/1/2004	2	WHOLESAI	552	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	ANTIOCH	TN	37013	50	7/31/2004	77500	S		24	24	89.96	9/1/2006	C	Y	WHOLESAI	90	69750	9/1/2004	2	WHOLESAI	551	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	BOYNTON I	FL	33437	43	7/30/2004	167000	S				79.95		C	Y	WHOLESAI	100	133600	9/1/2004	0	WHOLESAI	696	33400	FX	36	7/1/2007	STD		0	0	0	0	0
	BOYNTON I	FL	33437	43	7/30/2004	167000	S				19.99		C	N	WHOLESAI	100	33400	9/1/2004	0	WHOLESAI	696	133600	FX					0	0	0	0	0
8/1/2007	LEXINGTOI	NC	27295	31	7/31/2004	76000	L		36	36	84.95	9/1/2007	C	N	WHOLESAI	85	64600	9/1/2004	2	WHOLESAI	622	0	3Y					0	0	0	0	0
8/1/2006	STAMFORI	CT	6902	40	7/30/2004	475000	S		24	24	99.94	9/1/2006	J	Y	WHOLESAI	100	475000	9/1/2004	2	WHOLESAI	717	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	POMPANO	FL	33069	45	7/30/2004	173990	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	156591	9/1/2004	2	WHOLESAI	738	0	2Y	12	7/1/2005	STD		0	0	0	0	0
8/1/2006	BRIDGEPO	CT	6606	28	7/30/2004	287500	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	258750	9/1/2004	2	WHOLESAI	708	0	2Y					0	0	0	0	0
8/1/2006	MEMPHIS	TN	38125	40	7/30/2004	114000	S		24	24	99.94	9/1/2006	C	Y	WHOLESAI	100	114000	9/1/2004	2	WHOLESAI	772	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	LINDENHUI	NY	11757	35	7/30/2004	375000	Z		36	36	99.94	9/1/2007	J	N	WHOLESAI	100	375000	9/1/2004	2	WHOLESAI	729	0	3Y					0	0	0	0	0
8/1/2006	HOMOSAS	FL	34448	37	7/31/2004	0	Z		24	24	88.87	9/1/2006	C	Y	WHOLESAI	88.94	75600	9/1/2004	2	WHOLESAI	614	0	2Y	36	7/1/2007	STD		0	0	0	0	0
	CHICAGO	IL	60615	47	7/31/2004	0	Z				73.84		C	N	WHOLESAI	73.9	251250	9/1/2004	0	WHOLESAI	638	0	FX					0	0	0	0	0
8/1/2006	INDIANAPC	IN	46208	50	7/31/2004	60000	S		24	24	84.94	9/1/2006	C	Y	WHOLESAI	85	51000	9/1/2004	2	WHOLESAI	636	0	2Y	24	7/1/2006	STD		3	0	0	0	0
8/1/2006	CHICAGO	IL	60651	14	7/30/2004	127000	S		24	24	89.93	9/1/2006	C	N	WHOLESAI	90	114300	9/1/2004	2	WHOLESAI	709	0	2Y					0	0	0	0	0
8/1/2006	HALLANDA	FL	33009	41	7/30/2004	191000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	181450	9/1/2004	2	WHOLESAI	680	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	FORT WAY	IN	46825	45	7/30/2004	132000	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	125400	9/1/2004	2	WHOLESAI	598	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	UPPER MA	MD	20772	46	7/30/2004	260000	Z		36	36	89.94	9/1/2007	C	N	WHOLESAI	90	234000	9/1/2004	2	WHOLESAI	760	0	3Y					0	0	0	0	0
8/1/2007	DETROIT	MI	48227	2	7/30/2004	0	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	81000	9/1/2004	2	WHOLESAI	602	0	3Y	36	7/1/2007		3	0	0	0	0	0
8/1/2006	LOMPOC	CA	93436	44	7/30/2004	352000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	281600	9/1/2004	2	WHOLESAI	728	70400	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	FISHERS	IN	46038	43	7/30/2004	138500	Z		24	24	84.93	9/1/2006	C	Y	WHOLESAI	85	117725	9/1/2004	2	WHOLESAI	602	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	LOMPOC	CA	93436	44	7/30/2004	352000	S				19.99		C	N	WHOLESAI	100	70400	9/1/2004	0	WHOLESAI	728	281600	FX					0	0	0	0	0
	JAMAICA	NY	11412	44	7/30/2004	499000	S				20		C	N	WHOLESAI	100	99800	9/1/2004	0	WHOLESAI	623	399200	FX					0	0	0	0	0
8/1/2006	INDIANAPC	IN	46208	32	7/30/2004	60000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	95	51000	9/1/2004	2	WHOLESAI	571	6000	2Y	24	7/1/2006	STD		0	0	0	0	0
	WAUKEGAI	IL	60087	43	7/30/2004	134000	S				19.99		C	N	WHOLESAI	100	26800	9/1/2004	0	WHOLESAI	705	107200	FX					0	0	0	0	0
8/1/2006	BOYNTON I	FL	33426	45	7/30/2004	254716	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	99.98	203772	9/1/2004	2	WHOLESAI	648	50900	2Y	12	7/1/2005	STD		0	0	0	0	0
	BOYNTON I	FL	33426	45	7/30/2004	254716	S				19.98		C	N	WHOLESAI	99.98	50900	9/1/2004	0	WHOLESAI	648	203772	FX					0	0	0	0	0
	FALL RIVEI	MA	2720	43	7/31/2004	245000	S				79.95		C	Y	WHOLESAI	100	196000	9/1/2004	0	WHOLESAI	776	49000	FX	36	7/1/2007		2	0	0	0	0	0
	FALL RIVEI	MA	2720	43	7/31/2004	245000	S				19.99		C	N	WHOLESAI	100	49000	9/1/2004	0	WHOLESAI	776	196000	FX					0	0	0	0	0
8/1/2006	THOUSANI	CA	91362	44	7/31/2004	0	S		24	24	94.94	9/1/2006	J	Y	WHOLESAI	95	641250	9/1/2004	2	WHOLESAI	632	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	HOUSTON	TX	77004	24	7/30/2004	191000	S		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	171900	9/1/2004	2	WHOLESAI	660	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	PHOENIX	AZ	85006	13	7/31/2004	0	S		24	24	74.97	9/1/2006	C	Y	WHOLESAI	75	82500	9/1/2004	2	WHOLESAI	576	0	2Y	24	7/1/2006	STD		2	0	0	0	0
8/1/2007	LAGRANGE	GA	30241	42	7/30/2004	0	S		36	36	84.7	9/1/2007	C	Y	WHOLESAI	84.76	140700	9/1/2004	2	WHOLESAI	656	0	3Y	24	7/1/2006		15	0	0	0	0	0
8/1/2006	POLSON	MT	59860	17	7/30/2004	0	S		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	304000	9/1/2004	2	WHOLESAI	600	0	2Y	24	7/1/2006	STD		2	0	0	0	0
8/1/2006	COLLIERVI	TN	38017	47	7/30/2004	523000	S		24	24	89.95	9/1/2006	J	Y	WHOLESAI	90	470700	9/1/2004	2	WHOLESAI	560	0	2Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2008	SAN DIEGC	CA	92139	49	7/30/2004	0	S		24	24	68.99	9/1/2008	C	Y	WHOLESAI	69.05	290000	9/1/2004	2	WHOLESAI	643	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	CHICAGO	IL	60637	38	7/30/2004	140000	Z		24	24	89.93	9/1/2006	C	N	WHOLESAI	90	126000	9/1/2004	2	WHOLESAI	621	0	2Y					0	0	0	0	0
8/1/2007	KISSIMMEE	FL	34741	35	7/30/2004	0	S		36	36	88.01	9/1/2007	C	Y	WHOLESAI	88.07	105000	9/1/2004	2	WHOLESAI	689	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	COLORADC	CO	80916	43	7/30/2004	119900	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	95920	9/1/2004	2	WHOLESAI	626	23980	2Y	36	7/1/2007	STD		0	0	0	0	0
	COLORADC	CO	80916	43	7/30/2004	119900	S				19.99		C	N	WHOLESAI	100	23980	9/1/2004	0	WHOLESAI	626	95920	FX					0	0	0	0	0
8/1/2006	SAINT LOU	MO	63136	30	7/30/2004	56000	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	50400	9/1/2004	2	WHOLESAI	600	0	2Y	24	7/1/2006	SB		0	0	0	0	0
	AUSTIN	TX	78705	28	7/30/2004	0	S				89.93		C	Y	WHOLESAI	90	270000	9/1/2004	0	WHOLESAI	648	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	INDIANAPC	IN	46205	37	7/30/2004	90000	Z		36	36	84.93	9/1/2007	C	Y	WHOLESAI	95	76500	9/1/2004	2	WHOLESAI	660	9000	3Y	36	7/1/2007	STD		0	0	0	0	0
	OPA LOCK	FL	33055	47	7/31/2004	0	Z				66.62		C	Y	WHOLESAI	66.67	100000	9/1/2004	0	WHOLESAI	555	0	FX	36	7/1/2007	STD		0	0	0	0	0
8/1/2007	PALM BAY	FL	32905	50	7/30/2004	127000	Z		36	36	84.18	9/1/2007	C	Y	WHOLESAI	84.25	107000	9/1/2004	2	WHOLESAI	631	0	3Y	36	7/1/2007	STD		0	0	0	0	0
8/1/2006	BALCH SPI	TX	75180	43	7/30/2004	182442	S		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	173300	9/1/2004	2	WHOLESAI	610	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	PARK RIDC	IL	60068	48	7/31/2004	0	S		24	24	84.96	9/1/2006	J	N	WHOLESAI	95	351500	9/1/2004	2	WHOLESAI	618	0	2Y					1	0	0	0	0
8/1/2006	CHINO	CA	91710	18	7/30/2004	206990	S		24	24	89.88	9/1/2006	C	N	WHOLESAI	89.98	186210	9/1/2004	2	WHOLESAI	623	0	2Y					0	0	0	0	0
8/1/2006	BALCH SPI	TX	75180	20	7/30/2004	142998	S		24	24	94.91	9/1/2006	C	Y	WHOLESAI	94.97	135800	9/1/2004	2	WHOLESAI	622	0	2Y	24	7/1/2006	STD		0	0	0	0	0
	PHOENIX	AZ	85007	40	7/31/2004	102000	S				19.99		C	N	WHOLESAI	100	20400	9/1/2004	0	WHOLESAI	657	81600	FX					0	0	0	0	0
8/1/2006	MOBILE	AL	36695	48	7/30/2004	146000	L		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	131400	9/1/2004	2	WHOLESAI	568	0	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2007	SPANISH F	UT	84660	45	7/30/2004	185000	S		36	36	94.95	9/1/2007	C	Y	WHOLESAI	95	156750	9/1/2004	2	WHOLESAI	617	0	3Y	36	7/1/2007	STD		2	0	0	0	0
8/1/2006	ORLANDO	FL	32828	24	7/30/2004	112000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	89600	9/1/2004	2	WHOLESAI	715	22400	2Y	24	7/1/2006	STD		0	0	0	0	0
8/1/2006	HAGERSTC	MD	21740	32	7/30/2004	310000	S		24	24	79.93	9/1/2006	C	N	WHOLESAI	100	248000	9/1/2004	2	WHOLESAI	760	62000	2Y					0	0	0	0	0
8/1/2006	CHINO	CA	91710	41	7/30/2004	354000	Z		24	24	99.92	9/1/2006	J	Y	WHOLESAI	100	354000	9/1/2004	2	WHOLESAI	691	0	2Y	12	7/1/2005	STD		0	0	0	0	0
	ORLANDO	FL	32828	25	7/30/2004	112000	S				19.99		C	N	WHOLESAI	100	22400	9/1/2004	0	WHOLESAI	715	89600	FX					0	0	0	0	0

| | | |

| | | |

| | | |

| | | |

| | | |

| | | |

0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	24419.66
0	0	STANDARD	LIBOR 6 MO	5388.66	0	5/6/2004	8/1/2004	359	3750
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4224
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	9006.97
0	0	STANDARD	LIBOR 6 MO	69424.33	0	5/20/2004	8/1/2004	358	5640
0	0	STANDARD		7340.39	0	5/10/2004	9/1/2004	358	2483
0	0	STANDARD	LIBOR 6 MO	49429.97	0	6/3/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	13671.52	0	5/13/2004	8/1/2004	358	12575.24
0	0	STANDARD		0	0	1/29/2004	9/1/2004	238	8650
0	0	STANDARD	LIBOR 6 MO	34500.74	0	5/22/2004	9/1/2004	358	1882.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	4737.23
0	0	STANDARD	LIBOR 6 MO	27754.4	0	4/29/2004	9/1/2004	358	7400
33	0	STANDARD	LIBOR 6 MO	12.21	0	5/18/2004	8/1/2004	357	6300
0	0	STANDARD	LIBOR 6 MO	4317.07	0	5/20/2004	8/1/2004	358	10977.7
0	0	STANDARD	LIBOR 6 MO	27008.84	0	5/4/2004	9/1/2004	358	2500
0	5	STANDARD	LIBOR 6 MO	14811.38	0	5/12/2004	8/1/2004	358	4623.69
0	0	STANDARD	LIBOR 6 MO	63629.63	0	3/20/2004	9/1/2004	358	2232
0	0	STANDARD	LIBOR 6 MO	4244.79	0	5/25/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	357	5897
0	50	STANDARD	LIBOR 6 MO	2733.85	0	5/7/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/9/2004	8/1/2004	358	5689
0	0	STANDARD		438.25	0	4/9/2004	8/1/2004	178	4850
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	4950
0	0	STANDARD	LIBOR 6 MO	12344.88	0	4/15/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	2400
0	0	STANDARD	LIBOR 6 MO	0	0	4/9/2004	8/1/2004	358	7998.35
0	0	STANDARD		0	0	5/7/2004	8/1/2004	358	4088.54
0	0	STANDARD		0	0	6/1/2004	9/1/2004	358	6300
0	0	STANDARD		0	0	6/10/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	6670.95
0	0	STANDARD	LIBOR 6 MO	1521.62	0	3/3/2004	8/1/2004	358	5340.22
0	0	STANDARD	LIBOR 6 MO	0	0	4/3/2004	9/1/2004	358	9500
0	0	STANDARD		1932.4	0	6/7/2004	8/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	7100
0	51	STANDARD	LIBOR 6 MO	37281.68	0	5/15/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	8500
0	0	STANDARD	LIBOR 6 MO	3740.55	0	5/2/2004	8/1/2004	358	18677.99
0	0	RURAL		495.33	0	5/5/2004	8/1/2004	358	2708.12
0	0	STANDARD		108034.35	0	5/8/2004	9/1/2004	178	43256.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	6905.19
0	0	STANDARD	LIBOR 6 MO	23306.84	0	5/20/2004	8/1/2004	358	4971.42
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	12000
0	4	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	12551.7	0	5/21/2004	8/1/2004	358	4120
0	0	STANDARD		0	0	5/13/2004	8/1/2004	358	5763.19
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	357	9327.24
0	0	STANDARD	LIBOR 6 MO	23358.51	0	4/13/2004	9/1/2004	358	10000
0	22	STANDARD	LIBOR 6 MO	0	0	12/17/2003	8/1/2004	357	2663.18
0	0	STANDARD	LIBOR 6 MO	12571.18	0	6/1/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	3862.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	16312.05
0	0	RURAL	LIBOR 6 MO	66371.8	0	3/9/2004	9/1/2004	358	9698.06
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	9647.15	0	4/7/2004	9/1/2004	357	5940.68
0	0	STANDARD		25890.4	0	5/10/2004	8/1/2004	358	4333
0	0	STANDARD	LIBOR 6 MO	16951.44	0	5/24/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6783
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	4456.31
0	0	STANDARD		0	0	5/7/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	9/1/2004	358	5824.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	22943.56	0	5/17/2004	8/1/2004	358	2666.67
0	0	STANDARD		0	0	5/14/2004	9/1/2004	357	3994.05
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	55204.9	0	5/6/2004	9/1/2004	358	3995.08
0	0	STANDARD		0	0	5/15/2004	8/1/2004	358	3924.76
0	0	STANDARD	LIBOR 6 MO	1048.7	0	4/21/2004	9/1/2004	358	4541.11
0	0	STANDARD		0	0	5/26/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	919.73	0	5/18/2004	9/1/2004	358	2470
0	0	STANDARD	LIBOR 6 MO	6260.63	0	4/18/2004	9/1/2004	358	5985
0	0	STANDARD	LIBOR 6 MO	20625.61	0	4/21/2004	9/1/2004	358	9928.38
0	0	STANDARD	LIBOR 6 MO	16806.64	0	5/19/2004	9/1/2004	358	2069.45
0	0	STANDARD	LIBOR 6 MO	4998.25	0	5/18/2004	8/1/2004	358	2500
0	0	STANDARD		19765.52	0	6/3/2004	9/1/2004	358	5258
0	0	STANDARD	LIBOR 6 MO	8478.4	0	5/24/2004	9/1/2004	358	5513.91

0	0	STANDARD	LIBOR 6 M(	6129.92	0	1/5/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	9/1/2004	358	4464
0	5	STANDARD		5438.95	0	5/26/2004	9/1/2004	358	1402.2
0	0	STANDARD	LIBOR 6 M(	1821.88	0	5/17/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 M(	7092.85	0	5/5/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 M(	0	0	5/8/2004	9/1/2004	358	8437.19
0	0	STANDARD	LIBOR 6 M(	0	0	4/29/2004	8/1/2004	358	9211.74
0	0	STANDARD		30688.89	0	5/12/2004	8/1/2004	358	9996
0	0	STANDARD		0	0	4/12/2004	9/1/2004	358	7203.14
0	0	STANDARD		50068.17	0	5/19/2004	8/1/2004	358	6090
0	0	STANDARD	LIBOR 6 M(	0	0	6/4/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 M(	5166.62	0	5/19/2004	9/1/2004	357	5423
0	77	STANDARD	LIBOR 6 M(	50135.69	0	4/26/2004	8/1/2004	358	10638
0	0	STANDARD		7083.4	0	4/21/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 M(	0	0	1/23/2004	8/1/2004	358	6423.72
0	0	STANDARD	LIBOR 6 M(	0	0	3/22/2004	8/1/2004	358	4388.81
0	0	STANDARD	LIBOR 6 M(	0	0	5/10/2004	8/1/2004	357	3040
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	9/1/2004	358	3600
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	14862.99
0	0	STANDARD	LIBOR 6 M(	34452.31	0	5/15/2004	9/1/2004	358	5760.23
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	8/1/2004	357	7038.5
0	0	STANDARD	LIBOR 6 M(	14279.31	0	5/27/2004	9/1/2004	358	6422.12
0	0	STANDARD	LIBOR 6 M(	1419.5	0	5/26/2004	8/1/2004	358	7881.87
0	0	STANDARD	LIBOR 6 M(	0	0	3/23/2004	9/1/2004	358	3947
0	0	STANDARD	LIBOR 6 M(	21654.67	0	3/10/2004	9/1/2004	358	8914.13
0	0	STANDARD	LIBOR 6 M(	4237.12	0	5/14/2004	8/1/2004	358	3900
0	0	STANDARD	LIBOR 6 M(	21503.62	0	3/30/2004	8/1/2004	358	9838
0	0	STANDARD	LIBOR 6 M(	7281.53	0	5/5/2004	8/1/2004	358	4350
0	0	STANDARD	LIBOR 6 M(	34180.25	0	4/24/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	8/1/2004	358	6500
0	0	STANDARD		1425.5	0	5/19/2004	9/1/2004	178	3550
0	0	STANDARD		12176.63	0	2/21/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 M(	26609.57	0	5/7/2004	9/1/2004	358	6610
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 M(	148.69	0	4/8/2004	9/1/2004	358	3300
0	0	STANDARD	LIBOR 6 M(	0	0	5/4/2004	9/1/2004	358	5657.88
0	0	STANDARD	LIBOR 6 M(	0	0	5/8/2004	9/1/2004	358	4500
0	0	STANDARD		12.47	0	5/7/2004	9/1/2004	238	3319.81
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	9/1/2004	358	5449.42
0	85	STANDARD	LIBOR 6 M(	13849.32	0	6/8/2004	8/1/2004	358	9200
0	0	STANDARD	LIBOR 6 M(	0	0	4/16/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 M(	6330.26	0	6/2/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 M(	18241.15	0	5/19/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	6/5/2004	8/1/2004	358	5054.69
0	0	STANDARD	LIBOR 6 M(	0	0	5/14/2004	8/1/2004	358	4949.97
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	3859.92
0	0	STANDARD	LIBOR 6 M(	0	0	4/28/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	9/1/2004	358	3400
0	0	STANDARD	LIBOR 6 M(	58118.1	0	4/29/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 M(	0	0	4/7/2004	8/1/2004	358	3274.87
0	0	STANDARD	LIBOR 6 M(	10733.34	0	3/29/2004	8/1/2004	358	1564.55
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	0	0	2/17/2004	8/1/2004	358	19349.08
0	0	STANDARD	LIBOR 6 M(	9822.55	0	5/22/2004	9/1/2004	358	8475.46
0	0	STANDARD	LIBOR 6 M(	29239.7	0	4/27/2004	8/1/2004	358	10020.29
0	0	STANDARD	LIBOR 6 M(	19802.53	0	4/19/2004	8/1/2004	358	6465.66
0	0	STANDARD		0	0	5/11/2004	8/1/2004	358	2581.22
0	0	STANDARD	LIBOR 6 M(	34304.34	0	5/17/2004	9/1/2004	358	7346.28
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	2663.55
0	0	STANDARD	LIBOR 6 M(	26385.42	0	5/27/2004	8/1/2004	358	4250
0	0	STANDARD	LIBOR 6 M(	45732.62	0	5/24/2004	9/1/2004	358	7480
0	0	STANDARD		258513.51	0	5/8/2004	8/1/2004	357	8126.51
10	0	STANDARD	LIBOR 6 M(	102898.84	0	5/13/2004	8/1/2004	357	6750
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	4300
0	0	STANDARD	LIBOR 6 M(	7925.25	0	5/14/2004	8/1/2004	358	1500
0	0	STANDARD	LIBOR 6 M(	48312.67	0	5/6/2004	8/1/2004	358	6085.05
0	0	STANDARD	LIBOR 6 M(	6159.98	0	4/23/2004	9/1/2004	358	6287.76
0	0	STANDARD		7984.59	0	4/16/2004	8/1/2004	358	3200
0	58	STANDARD		1226.09	0	5/18/2004	10/1/2004	358	3718.32
0	48	STANDARD	LIBOR 6 M(	49579.77	0	5/6/2004	9/1/2004	358	5800
0	0	STANDARD	LIBOR 6 M(	0	0	5/21/2004	8/1/2004	358	3895.01
0	97	STANDARD		8837.76	0	5/21/2004	9/1/2004	358	3050.16
0	0	STANDARD	LIBOR 6 M(	0	0	3/22/2004	9/1/2004	358	7756.86
0	82	STANDARD		52764.75	0	5/14/2004	9/1/2004	358	8200
0	0	STANDARD		0	0	5/17/2004	9/1/2004	358	12390.42
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	9/1/2004	358	13326.91
0	0	STANDARD	LIBOR 6 M(	45648.07	0	6/1/2004	9/1/2004	358	3452.47

0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	5107
0	75	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	357	3458.32
0	0	STANDARD		6124.03	0	6/1/2004	8/1/2004	358	2700
0	0	STANDARD	LIBOR 6 MO	976.31	0	6/4/2004	8/1/2004	358	1900
0	0	STANDARD		38872.43	0	5/5/2004	8/1/2004	238	8368.01
0	0	STANDARD	LIBOR 6 MO	3810.76	0	3/31/2004	9/1/2004	358	4500
0	0	STANDARD		0	0	4/30/2004	9/1/2004	357	10655
0	0	STANDARD	LIBOR 6 MO	29747.64	0	4/8/2004	9/1/2004	358	20578.82
0	2	STANDARD	LIBOR 6 MO	13761.55	0	6/4/2004	9/1/2004	358	3748
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	2916
0	37	STANDARD	LIBOR 6 MO	15263.67	0	5/18/2004	9/1/2004	358	4342.53
0	0	STANDARD		2199.73	0	6/8/2004	9/1/2004	359	4632.11
0	0	STANDARD	LIBOR 6 MO	20794.45	0	5/20/2004	9/1/2004	358	3899.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	2381.26
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	3593.2
0	0	STANDARD	LIBOR 6 MO	15335.28	0	5/14/2004	9/1/2004	357	2272.35
0	3	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	33846
0	0	STANDARD	LIBOR 6 MO	29072.83	0	5/15/2004	10/1/2004	358	16750
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	9/1/2004	358	7410.91
0	0	STANDARD	LIBOR 6 MO	10033.08	0	5/23/2004	9/1/2004	358	2860
0	0	STANDARD	LIBOR 6 MO	11819.97	0	5/17/2004	9/1/2004	357	2975.85
0	82	STANDARD	LIBOR 6 MO	0	0	5/9/2004	9/1/2004	357	5649
0	95	STANDARD		51325.42	0	2/21/2004	9/1/2004	358	5158
0	0	STANDARD	LIBOR 6 MO	113.21	0	4/12/2004	9/1/2004	357	3031.2
0	0	STANDARD	LIBOR 6 MO	6813.23	0	4/23/2004	8/1/2004	357	6700
0	68	STANDARD	LIBOR 6 MO	30520.12	0	1/30/2004	8/1/2004	358	6620
0	0	STANDARD	LIBOR 6 MO	9690.06	0	6/4/2004	9/1/2004	358	8255
0	0	STANDARD	LIBOR 6 MO	19975	0	5/24/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	4837.96	0	5/18/2004	9/1/2004	358	8905.49
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	5352
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	9679.81
0	0	STANDARD		0	0	5/17/2004	9/1/2004	358	5558
0	0	STANDARD	LIBOR 6 MO	699.08	0	1/8/2004	8/1/2004	358	10684.28
0	0	STANDARD	LIBOR 6 MO	1423.89	0	5/17/2004	9/1/2004	358	4239.16
0	0	STANDARD		537.25	0	1/19/2004	9/1/2004	358	7894.36
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	4875
0	0	STANDARD		28741.73	0	1/16/2004	9/1/2004	359	18722.58
0	0	STANDARD		8159.2	0	6/3/2004	9/1/2004	358	8070.41
0	68	STANDARD	LIBOR 6 MO	5110.01	0	6/9/2004	8/1/2004	358	6504.66
0	0	STANDARD	LIBOR 6 MO	442.75	0	5/20/2004	9/1/2004	238	3500
0	79	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	34402.8	0	5/20/2004	8/1/2004	358	3306.75
0	0	STANDARD		0	0	5/28/2004	9/1/2004	358	2193.04
0	0	STANDARD	LIBOR 6 MO	84.62	0	5/20/2004	9/1/2004	358	6866
0	7	STANDARD	LIBOR 6 MO	18460.56	0	5/7/2004	8/1/2004	358	4776.51
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	2696.94	0	5/27/2004	9/1/2004	358	3753.07
0	0	STANDARD		17908.28	0	5/20/2004	9/1/2004	358	4538.28
0	86	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5000
0	0	STANDARD		0	0	5/14/2004	9/1/2004	358	2960.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	4855.26
0	0	STANDARD	LIBOR 6 MO	26098.47	0	5/13/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	4969.04	0	4/20/2004	9/1/2004	358	5342
0	0	STANDARD	LIBOR 6 MO	113230.4	0	5/10/2004	8/1/2004	358	6850
0	0	STANDARD		22355.24	0	5/26/2004	9/1/2004	238	11482
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	9/1/2004	358	36364.7
0	0	STANDARD		0	0	5/5/2004	8/1/2004	358	3356.2
0	0	STANDARD	LIBOR 6 MO	26453.92	0	4/26/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	2653.15	0	1/28/2004	8/1/2004	358	5416.87
8	0	STANDARD		346.69	0	4/29/2004	9/1/2004	358	2591
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	7109.72
0	0	STANDARD		0	0	4/14/2004	8/1/2004	357	4241.41
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	13750
13	0	RURAL	LIBOR 6 MO	15076.28	0	5/12/2004	8/1/2004	358	5641.5
0	0	STANDARD	LIBOR 6 MO	35511.71	0	5/14/2004	9/1/2004	358	5740.97
0	0	STANDARD	LIBOR 6 MO	33802.02	0	5/15/2004	8/1/2004	357	11500
0	0	STANDARD		71.24	0	6/7/2004	9/1/2004	359	6539.19
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	6589.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	6206.37
0	0	STANDARD	LIBOR 6 MO	0	0	2/2/2004	8/1/2004	358	4477.78
0	0	STANDARD		7650.29	0	5/11/2004	9/1/2004	239	8968.1
0	64	STANDARD	LIBOR 6 MO	12.35	0	5/24/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	2830.35
0	61	STANDARD	LIBOR 6 MO	3041.41	0	5/8/2004	9/1/2004	358	5607.5
0	0	STANDARD	LIBOR 6 MO	8020.44	0	6/14/2004	8/1/2004	358	7485
0	0	STANDARD		0	0	5/3/2004	9/1/2004	358	1317.33

0	41	STANDARD	17166.36	0	4/29/2004	8/1/2004	358	8854.28
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	4170.2
0	0	STANDARD LIBOR 6 MO	17678.38	0	5/24/2004	9/1/2004	358	9027.35
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	22803.4
0	0	STANDARD LIBOR 6 MO	0	0	12/13/2003	9/1/2004	358	6704.5
0	0	STANDARD LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	3452.8
0	0	STANDARD LIBOR 6 MO	8462.28	0	5/6/2004	8/1/2004	358	4130
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	5170.95
0	0	STANDARD	0	0	5/5/2004	9/1/2004	358	4154
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	8/1/2004	357	2493.64
0	0	STANDARD LIBOR 6 MO	13349.65	0	5/13/2004	8/1/2004	358	3900
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	10040.8
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	3454.27
0	0	STANDARD	0	0	5/7/2004	8/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	4000
0	0	STANDARD	0	0	5/27/2004	8/1/2004	238	3731
0	0	STANDARD LIBOR 6 MO	10825.58	0	5/17/2004	8/1/2004	358	5100
0	0	STANDARD LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	9632.56
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	8/1/2004	358	3672.37
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	2936.75
0	0	STANDARD LIBOR 6 MO	25410.99	0	5/4/2004	8/1/2004	357	9875
0	0	STANDARD	0	0	4/29/2004	8/1/2004	358	7200
0	80	STANDARD LIBOR 6 MO	1579.56	0	5/27/2004	9/1/2004	358	4166.67
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	2288.84
0	0	STANDARD LIBOR 6 MO	25505.43	0	5/19/2004	8/1/2004	357	9442.84
0	0	RURAL LIBOR 6 MO	2352.53	0	5/18/2004	9/1/2004	358	4113.73
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	8500
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	12000
0	0	STANDARD LIBOR 6 MO	0	0	5/16/2004	8/1/2004	358	4200
0	0	STANDARD	0	0	5/27/2004	8/1/2004	358	3200
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	8/1/2004	357	6506
0	8	STANDARD LIBOR 6 MO	6720.43	0	5/27/2004	8/1/2004	358	9734.5
0	0	STANDARD	548.55	0	6/6/2004	9/1/2004	359	4227.38
0	0	STANDARD	14987.16	0	5/18/2004	8/1/2004	358	2000
0	0	STANDARD	68039.95	0	3/31/2004	8/1/2004	357	2955
0	0	STANDARD	0	0	5/8/2004	9/1/2004	358	8500
0	0	STANDARD	0	0	6/3/2004	8/1/2004	358	3948.32
0	0	STANDARD	11845.73	0	3/24/2004	9/1/2004	358	6500
0	0	STANDARD	2228.2	0	5/13/2004	9/1/2004	358	2666.82
0	0	STANDARD	0	0	5/18/2004	8/1/2004	358	5361
0	0	STANDARD LIBOR 6 MO	14718.55	0	5/25/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	8373.85
0	17	STANDARD LIBOR 6 MO	788.83	0	5/11/2004	9/1/2004	358	4810.13
0	0	STANDARD	80194.08	0	5/10/2004	9/1/2004	358	11350
0	0	STANDARD	27586.07	0	5/22/2004	9/1/2004	358	6200
0	0	STANDARD	11099.98	0	5/20/2004	8/1/2004	358	4456.06
0	32	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	1873.73
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	357	5752
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	33049.83	0	5/16/2004	8/1/2004	358	2944.63
0	0	STANDARD	0	0	5/24/2004	8/1/2004	357	5814.99
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	357	6800
0	0	STANDARD	3796.21	0	5/1/2004	8/1/2004	358	2488.82
0	45	STANDARD LIBOR 6 MO	18969.97	0	5/12/2004	8/1/2004	358	15140.63
0	0	STANDARD LIBOR 6 MO	26167.63	0	5/19/2004	10/1/2004	358	2526.42
0	15	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	5548.32
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	8802.94
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	4750
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	8138.75
0	0	STANDARD LIBOR 6 MO	4742.63	0	5/21/2004	9/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	183.33	0	12/2/2003	9/1/2004	358	4365.98
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	2884.28
0	0	STANDARD LIBOR 6 MO	9347.45	0	5/12/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	9/1/2004	357	8900
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	6146.98
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	5625
0	0	STANDARD LIBOR 6 MO	28367.46	0	5/10/2004	8/1/2004	357	4000
0	0	STANDARD	7375.78	0	5/8/2004	9/1/2004	357	2000
0	0	STANDARD	0	0	5/12/2004	9/1/2004	358	4565.81
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	5128.63
0	0	STANDARD LIBOR 6 MO	0	0	3/3/2004	9/1/2004	358	8199
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	2632.77
0	0	STANDARD LIBOR 6 MO	95040.54	0	5/1/2004	9/1/2004	358	6953.4
0	0	STANDARD	2505	0	5/10/2004	9/1/2004	358	2898.91
0	26	STANDARD LIBOR 6 MO	15585.86	0	5/14/2004	9/1/2004	358	3083.33

0	0	STANDARD LIBOR 6 MO	110.88	0	5/11/2004	9/1/2004	358	4985
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	18517.44
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	9091
0	0	STANDARD LIBOR 6 MO	3287.96	0	7/1/2004	9/1/2004	359	1680.49
0	0	STANDARD	0	0	5/26/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	3/2/2004	9/1/2004	358	1550.43
0	0	STANDARD LIBOR 6 MO	17411.64	0	5/28/2004	9/1/2004	358	2157.13
0	0	STANDARD	2702.68	0	5/27/2004	8/1/2004	358	12700
0	0	STANDARD LIBOR 6 MO	11030	0	5/24/2004	9/1/2004	358	5537.29
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	4000
0	51	STANDARD LIBOR 6 MO	74559.64	0	5/18/2004	9/1/2004	358	2499.36
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	7256
0	0	STANDARD LIBOR 6 MO	42139.52	0	5/3/2004	9/1/2004	359	4700
0	0	STANDARD LIBOR 6 MO	815.27	0	5/12/2004	8/1/2004	358	9830
0	0	RURAL	44548.47	0	4/27/2004	8/1/2004	357	6058.2
0	82	STANDARD LIBOR 6 MO	0	0	3/29/2004	8/1/2004	358	29707.79
0	0	STANDARD LIBOR 6 MO	835.2	0	5/14/2004	9/1/2004	358	3750
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	8/1/2004	357	28751.66
0	0	STANDARD LIBOR 6 MO	18051.48	0	4/7/2004	9/1/2004	357	5964.55
0	0	STANDARD	9359.76	0	3/29/2004	9/1/2004	358	1492.01
0	23	STANDARD LIBOR 6 MO	4859.67	0	5/12/2004	9/1/2004	357	3000
0	0	STANDARD LIBOR 6 MO	0	0	4/10/2004	9/1/2004	358	6135.94
0	0	STANDARD LIBOR 6 MO	9047.03	0	5/27/2004	9/1/2004	358	3120
0	0	STANDARD LIBOR 6 MO	21718.49	0	5/6/2004	9/1/2004	358	7815
0	0	STANDARD LIBOR 6 MO	47191.69	0	5/14/2004	9/1/2004	358	4197
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	6931.73
0	0	STANDARD	0	0	5/18/2004	8/1/2004	358	10752.05
0	14	STANDARD LIBOR 6 MO	8628.63	0	5/13/2004	9/1/2004	358	2234.61
0	52	STANDARD LIBOR 6 MO	12074.9	0	5/20/2004	9/1/2004	358	5310.33
0	0	STANDARD LIBOR 6 MO	17868.19	0	5/28/2004	9/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	8738.48
0	0	STANDARD LIBOR 6 MO	0	0	4/12/2004	8/1/2004	358	4116
0	0	STANDARD LIBOR 6 MO	0	0	2/9/2004	9/1/2004	358	9346
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	3843
0	0	STANDARD LIBOR 6 MO	3278.27	0	3/15/2004	9/1/2004	358	5405.67
0	0	STANDARD LIBOR 6 MO	13834.76	0	5/21/2004	9/1/2004	358	4251
0	0	STANDARD LIBOR 6 MO	30174.45	0	5/15/2004	9/1/2004	359	3620.33
0	0	STANDARD	0	0	5/17/2004	9/1/2004	358	9500
0	9	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	3798.82
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	357	5800
0	0	STANDARD LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	3161.71
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3500
0	0	STANDARD	0	0	5/18/2004	8/1/2004	358	14214.22
0	0	STANDARD LIBOR 6 MO	28799.63	0	5/17/2004	8/1/2004	358	7900
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	7449.34
0	0	STANDARD	12771.71	0	5/29/2004	9/1/2004	358	2400
0	0	STANDARD LIBOR 6 MO	29868.15	0	5/13/2004	8/1/2004	358	10417.8
0	64	STANDARD	87.48	0	5/25/2004	9/1/2004	238	3036.7
0	0	STANDARD	32818.29	0	5/15/2004	9/1/2004	358	5631.93
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	7010.3
0	32	STANDARD LIBOR 6 MO	45570.05	0	5/4/2004	9/1/2004	358	2830.92
0	0	STANDARD LIBOR 6 MO	3757.58	0	4/24/2004	9/1/2004	358	9297.93
0	0	STANDARD	14689.79	0	5/11/2004	9/1/2004	357	2158.77
0	0	STANDARD LIBOR 6 MO	0	0	3/7/2004	9/1/2004	358	5895
0	0	STANDARD LIBOR 6 MO	1700	0	5/17/2004	9/1/2004	358	2039.22
0	58	STANDARD LIBOR 6 MO	2439.46	0	6/2/2004	8/1/2004	358	4856
0	0	STANDARD LIBOR 6 MO	31237.48	0	5/11/2004	8/1/2004	357	7100
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	4280.88
0	0	STANDARD	0	0	5/20/2004	9/1/2004	358	5887.6
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	3893.57
0	0	STANDARD LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	9800
0	0	STANDARD	42048.58	0	3/8/2004	8/1/2004	358	16937.94
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	8527.4
0	0	STANDARD	45445.94	0	5/22/2004	8/1/2004	358	12391
0	0	STANDARD	12.18	0	5/18/2004	9/1/2004	357	2332.71
0	0	STANDARD LIBOR 6 MO	101.85	0	4/8/2004	8/1/2004	357	4200
0	0	STANDARD LIBOR 6 MO	3399.61	0	5/18/2004	9/1/2004	358	2027.57
0	0	STANDARD	1298.53	0	1/24/2004	9/1/2004	358	1885.5
0	0	STANDARD	0	0	5/24/2004	8/1/2004	358	10279.75
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	3500
0	0	STANDARD	3379.68	0	5/5/2004	9/1/2004	358	1372.19
0	0	STANDARD LIBOR 6 MO	42276.63	0	5/25/2004	9/1/2004	358	4300
0	0	STANDARD LIBOR 6 MO	0	0	3/24/2004	9/1/2004	358	8289.98
0	0	STANDARD LIBOR 6 MO	7415.47	0	3/24/2004	8/1/2004	358	3900
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3200
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	5846.48

0	0	STANDARD	9451.2	0	5/20/2004	9/1/2004	358	1925.75
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	7877.47
0	0	STANDARD LIBOR 6 MO	8027.91	0	5/12/2004	9/1/2004	358	2800
0	83	STANDARD LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	6748.98
0	0	STANDARD LIBOR 6 MO	52223.22	0	5/22/2004	9/1/2004	358	5030
0	0	STANDARD	0	0	6/1/2004	9/1/2004	358	3589.4
0	0	STANDARD	0	0	5/8/2004	9/1/2004	358	4900
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	3500
0	0	STANDARD	0	0	4/16/2004	8/1/2004	358	6750
0	64	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	8925
0	0	STANDARD	1034.98	0	5/13/2004	9/1/2004	358	3093.08
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3850
0	65	STANDARD LIBOR 6 MO	0	0	4/28/2004	9/1/2004	357	1963.36
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	2800
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	9041.67
0	0	STANDARD LIBOR 6 MO	10918.33	0	5/4/2004	9/1/2004	358	8250
0	0	STANDARD	0	0	6/1/2004	9/1/2004	358	2722.56
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	3650
0	47	STANDARD	13712.75	0	5/4/2004	8/1/2004	358	3373.57
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	2701.67
0	8	STANDARD LIBOR 6 MO	33102.87	0	5/12/2004	9/1/2004	358	5697
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3865.43
0	0	STANDARD LIBOR 6 MO	436782.45	0	5/14/2004	9/1/2004	358	12003.32
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	23746.79
0	0	STANDARD	7162.11	0	5/13/2004	9/1/2004	357	4800
0	0	STANDARD LIBOR 6 MO	28442.26	0	4/30/2004	9/1/2004	358	4844.42
0	66	STANDARD LIBOR 6 MO	0	0	5/11/2004	10/1/2004	358	3442.46
0	0	STANDARD LIBOR 6 MO	29742.62	0	4/30/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	9000
0	0	STANDARD	1218.72	0	5/24/2004	9/1/2004	358	5035.33
0	45	STANDARD	843.09	0	6/7/2004	8/1/2004	358	2071.53
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	9/1/2004	357	15578.98
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	7918.66
0	0	STANDARD	0	0	5/20/2004	9/1/2004	178	3800
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	9/1/2004	357	5478.9
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	20960.96
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3000
0	57	STANDARD	23600.54	0	5/12/2004	8/1/2004	358	4184.27
0	0	STANDARD LIBOR 6 MO	0	0	6/13/2004	9/1/2004	358	1539.2
0	0	STANDARD	34101.03	0	5/20/2004	8/1/2004	358	1913.3
0	0	STANDARD LIBOR 6 MO	45450.47	0	4/22/2004	8/1/2004	357	1850
0	0	STANDARD	26045.69	0	5/12/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	2386.64	0	5/19/2004	9/1/2004	359	6966.78
0	0	STANDARD LIBOR 6 MO	28181.1	0	5/7/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	31245.38	0	5/25/2004	9/1/2004	358	6400
0	0	STANDARD LIBOR 6 MO	4532.18	0	5/29/2004	8/1/2004	358	3993
0	0	STANDARD LIBOR 6 MO	59430.34	0	5/22/2004	9/1/2004	358	4460.78
0	0	STANDARD LIBOR 6 MO	8039.52	0	5/20/2004	9/1/2004	358	5750
0	37	STANDARD LIBOR 6 MO	25303.81	0	5/5/2004	9/1/2004	358	4632.1
0	0	STANDARD LIBOR 6 MO	14804.91	0	3/17/2004	9/1/2004	357	7736.03
0	0	STANDARD LIBOR 6 MO	38568.51	0	6/2/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	5318.44
0	0	STANDARD LIBOR 6 MO	43687.88	0	4/28/2004	9/1/2004	358	6250
0	0	STANDARD LIBOR 6 MO	5263.22	0	5/19/2004	9/1/2004	358	2249.32
0	0	STANDARD LIBOR 6 MO	7827	0	4/16/2004	9/1/2004	358	6291
0	98	STANDARD LIBOR 6 MO	35692.54	0	5/17/2004	9/1/2004	359	9500
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	357	9245
0	0	STANDARD	660.2	0	5/21/2004	8/1/2004	358	3800
0	68	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	3500
0	0	STANDARD	0	0	4/30/2004	9/1/2004	357	3700
0	0	STANDARD	0	0	5/10/2004	9/1/2004	358	6600
0	0	STANDARD	57.45	0	5/19/2004	8/1/2004	238	4636.03
0	0	STANDARD LIBOR 6 MO	17321.64	0	5/28/2004	8/1/2004	358	8204.02
0	0	STANDARD LIBOR 6 MO	4997.92	0	4/24/2004	9/1/2004	358	4325
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	12542.88
0	0	STANDARD	2801.03	0	5/21/2004	9/1/2004	238	2983
0	0	STANDARD LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	6323
0	0	RURAL LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	1500
0	0	STANDARD	0	0	5/7/2004	9/1/2004	357	3133.61
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	4500
0	0	STANDARD	10838.22	0	5/10/2004	8/1/2004	358	10827.95
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	95339.69	0	5/12/2004	9/1/2004	358	10200
0	0	STANDARD LIBOR 6 MO	0	0	4/18/2004	8/1/2004	358	15256
0	0	STANDARD LIBOR 6 MO	16829.54	0	4/20/2004	8/1/2004	358	8977
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6405

0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	10/1/2004	358	15240.78
0	0	STANDARD		0	0	5/14/2004	8/1/2004	358	5995.27
0	11	STANDARD	LIBOR 6 MO	58.8	0	4/16/2004	9/1/2004	358	2412.15
0	0	STANDARD	LIBOR 6 MO	0	0	3/9/2004	9/1/2004	358	2668.67
0	26	STANDARD	LIBOR 6 MO	2108.13	0	5/14/2004	9/1/2004	358	2483.61
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	2750
0	0	STANDARD		0	0	5/14/2004	9/1/2004	178	4300
0	0	STANDARD	LIBOR 6 MO	8600	0	5/22/2004	8/1/2004	358	5759.25
0	0	STANDARD	LIBOR 6 MO	15214.55	0	5/4/2004	9/1/2004	357	3802.28
0	27	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3747.57
0	0	STANDARD		1777.68	0	4/28/2004	8/1/2004	357	2760
0	0	STANDARD		16036.33	0	5/18/2004	8/1/2004	358	5721.23
0	99	STANDARD		4197.27	0	4/26/2004	8/1/2004	358	4148.34
0	0	RURAL	LIBOR 6 MO	569.38	0	5/15/2004	8/1/2004	357	7026.35
0	0	STANDARD	LIBOR 6 MO	29394.68	0	6/3/2004	9/1/2004	358	5000
0	73	STANDARD	LIBOR 6 MO	19297.71	0	5/22/2004	9/1/2004	358	4166
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	3629.41
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	359	5538
0	0	STANDARD	LIBOR 6 MO	55358.65	0	5/26/2004	8/1/2004	358	18000
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	2250
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	4000
0	0	STANDARD		530.36	0	5/11/2004	8/1/2004	358	5736.6
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	5621.92
0	0	STANDARD		15712.15	0	2/18/2004	8/1/2004	358	4457.5
0	0	STANDARD	LIBOR 6 MO	8283.23	0	4/3/2004	9/1/2004	358	2169.03
0	9	STANDARD	LIBOR 6 MO	11754.65	0	3/31/2004	9/1/2004	358	1198.14
0	13	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5468.01
0	0	STANDARD		40317.89	0	5/4/2004	9/1/2004	357	6200
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	5368.86
0	0	STANDARD		0	0	5/26/2004	8/1/2004	358	6569.77
0	0	STANDARD	LIBOR 6 MO	21954.78	0	5/8/2004	9/1/2004	358	84903.88
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	23114
0	0	STANDARD	LIBOR 6 MO	1298.28	0	5/10/2004	8/1/2004	358	5400
0	0	STANDARD		0	0	6/8/2004	9/1/2004	358	4189.09
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	11000
0	0	STANDARD	LIBOR 6 MO	21607.04	0	4/29/2004	9/1/2004	358	4508.96
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	2500
0	0	STANDARD		18325.19	0	5/17/2004	9/1/2004	358	2763.07
0	0	STANDARD		21809.98	0	5/21/2004	9/1/2004	358	4750
0	81	STANDARD	LIBOR 6 MO	1026.26	0	5/5/2004	9/1/2004	358	5544
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	357	4400
0	0	STANDARD		0	0	5/8/2004	8/1/2004	357	2678.96
0	0	STANDARD	LIBOR 6 MO	3715.33	0	5/26/2004	8/1/2004	358	5991.87
0	0	STANDARD		0.14	0	5/27/2004	9/1/2004	358	3604.24
0	0	STANDARD	LIBOR 6 MO	10983.38	0	4/24/2004	8/1/2004	358	2657.73
0	30	STANDARD	LIBOR 6 MO	30407.6	0	5/9/2004	9/1/2004	358	5531.53
0	0	STANDARD		16752.55	0	5/17/2004	8/1/2004	358	4598.99
0	0	STANDARD	LIBOR 6 MO	12791.24	0	5/8/2004	8/1/2004	358	2992.36
0	0	STANDARD	LIBOR 6 MO	15763.64	0	4/26/2004	8/1/2004	358	4474
0	0	STANDARD	LIBOR 6 MO	47.75	0	5/21/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	20678.65	0	3/10/2004	9/1/2004	358	7600
0	0	STANDARD		0	0	5/14/2004	8/1/2004	358	7531
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	23727.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	357	3295.08
0	66	STANDARD	LIBOR 6 MO	18655.66	0	5/18/2004	9/1/2004	358	4154.43
0	0	STANDARD	LIBOR 6 MO	14473.23	0	5/21/2004	9/1/2004	358	5500
0	47	STANDARD	LIBOR 6 MO	3622.79	0	5/26/2004	9/1/2004	359	3610.05
0	0	STANDARD		4776.27	0	5/16/2004	9/1/2004	358	4294.5
0	10	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	7469.28
0	0	STANDARD		72.19	0	5/19/2004	9/1/2004	358	2370.21
0	0	STANDARD	LIBOR 6 MO	6.8	0	5/5/2004	9/1/2004	358	3000
0	34	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	3950.78
0	56	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	1643.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	14000
0	0	STANDARD	LIBOR 6 MO	25.7	0	4/23/2004	10/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	35.05	0	5/9/2004	9/1/2004	358	3550
0	45	STANDARD	LIBOR 6 MO	0	0	4/7/2004	8/1/2004	358	5394.27
0	0	STANDARD	LIBOR 6 MO	1924.35	0	6/7/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	1649.24	0	4/30/2004	8/1/2004	357	8695.27
0	0	STANDARD		69.03	0	5/13/2004	9/1/2004	358	3109.03
0	0	STANDARD		0	0	5/7/2004	8/1/2004	358	5004.49
0	0	STANDARD		406.82	0	5/17/2004	8/1/2004	358	1074
0	0	STANDARD	,	42026.14	0	5/7/2004	9/1/2004	358	3974
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	5553.23	0	4/24/2004	9/1/2004	358	11500
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	8870.85
0	83	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	6746.08

0	18	STANDARD		0	0	6/18/2004	9/1/2004	359	7024.56
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	5600
0	89	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	12109.95
0	0	STANDARD	LIBOR 6 MO	8243.46	0	5/10/2004	8/1/2004	358	6000
0	6	STANDARD	LIBOR 6 MO	23826.91	0	3/4/2004	9/1/2004	359	9237
0	46	STANDARD	LIBOR 6 MO	470.01	0	5/24/2004	9/1/2004	359	2369.73
0	90	STANDARD	LIBOR 6 MO	774.72	0	5/11/2004	8/1/2004	358	7724.28
0	0	STANDARD	LIBOR 6 MO	10550.42	0	5/17/2004	9/1/2004	357	2500
0	0	STANDARD	LIBOR 6 MO	17275.94	0	3/25/2004	8/1/2004	357	8500
0	0	STANDARD		0	0	4/6/2004	8/1/2004	358	6853
0	5	STANDARD	LIBOR 6 MO	63.32	0	5/24/2004	8/1/2004	358	4490
0	0	STANDARD	LIBOR 6 MO	8161.19	0	2/17/2004	9/1/2004	358	7800
0	0	STANDARD	LIBOR 6 MO	2889.69	0	11/22/2003	9/1/2004	357	3102.86
0	51	STANDARD	LIBOR 6 MO	7092.58	0	4/29/2004	9/1/2004	358	1588.25
0	0	STANDARD	LIBOR 6 MO	11652.57	0	5/12/2004	8/1/2004	357	5226.96
0	43	STANDARD	LIBOR 6 MO	45976.05	0	5/1/2004	8/1/2004	358	6387.33
0	0	STANDARD	LIBOR 6 MO	2886.57	0	6/10/2004	9/1/2004	358	3023.22
0	0	STANDARD		6381.47	0	5/20/2004	9/1/2004	358	2569.52
0	0	RURAL	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	1764.7
0	53	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	7383.13	0	4/28/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	1182.05	0	5/20/2004	8/1/2004	358	3445.54
0	0	STANDARD	LIBOR 6 MO	25074.37	0	4/26/2004	9/1/2004	358	5676.32
0	0	STANDARD		0	0	5/18/2004	8/1/2004	357	4500
0	0	STANDARD		49.29	0	5/21/2004	9/1/2004	358	3747.86
0	98	STANDARD	LIBOR 6 MO	2019.17	0	5/18/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	2695.74	0	5/28/2004	8/1/2004	358	6730
0	0	STANDARD	LIBOR 6 MO	369.63	0	5/14/2004	8/1/2004	357	2800
0	0	STANDARD		16611.51	0	5/19/2004	9/1/2004	238	9199.68
0	25	STANDARD	LIBOR 6 MO	15286.76	0	5/12/2004	9/1/2004	358	3514.88
0	37	STANDARD	LIBOR 6 MO	15555.47	0	5/13/2004	8/1/2004	358	10232.41
0	0	STANDARD	LIBOR 6 MO	0	0	4/25/2004	9/1/2004	358	16426.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3071.31
0	0	STANDARD	LIBOR 6 MO	1289.8	0	4/24/2004	8/1/2004	358	4256
0	0	STANDARD	LIBOR 6 MO	19672.46	0	5/3/2004	8/1/2004	358	4914.58
0	0	STANDARD	LIBOR 6 MO	12881.15	0	3/31/2004	8/1/2004	358	8218.59
0	0	STANDARD	LIBOR 6 MO	7852.7	0	3/27/2004	8/1/2004	358	7917.83
0	0	STANDARD	LIBOR 6 MO	117417.38	0	5/11/2004	8/1/2004	358	6800
0	16	STANDARD	LIBOR 6 MO	30153.71	0	5/25/2004	9/1/2004	358	2650
0	52	STANDARD		23908.8	0	4/30/2004	9/1/2004	358	3108.1
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	357	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5687.18
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	1928.52
0	0	STANDARD	LIBOR 6 MO	26491.69	0	2/17/2004	8/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	52.53	0	5/24/2004	8/1/2004	358	3320.6
0	0	STANDARD		0	0	3/31/2004	8/1/2004	358	4327.99
0	45	STANDARD		3594.22	0	5/27/2004	9/1/2004	358	1800
0	0	STANDARD	LIBOR 6 MO	17313.03	0	5/25/2004	8/1/2004	358	3098.34
0	0	STANDARD	LIBOR 6 MO	28460.19	0	5/13/2004	8/1/2004	357	7956.83
0	0	STANDARD	LIBOR 6 MO	15179.68	0	4/7/2004	9/1/2004	357	4400
0	0	STANDARD	LIBOR 6 MO	16956.44	0	4/28/2004	8/1/2004	357	5440
0	0	STANDARD		12343.09	0	6/1/2004	9/1/2004	358	4442.44
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	2924.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	7720.31
0	0	STANDARD	LIBOR 6 MO	55458.02	0	4/17/2004	8/1/2004	358	3920.84
0	13	STANDARD		727.37	0	5/4/2004	9/1/2004	358	4369.54
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	358	13208
0	0	STANDARD		37650.87	0	5/14/2004	8/1/2004	357	3752
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	7632.84
0	0	STANDARD	LIBOR 6 MO	9948.2	0	4/22/2004	8/1/2004	358	4677.91
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	6557.63
0	0	STANDARD	LIBOR 6 MO	92709.58	0	5/17/2004	9/1/2004	357	5629.02
0	0	STANDARD	LIBOR 6 MO	4033.89	0	5/27/2004	8/1/2004	358	1859.89
0	0	STANDARD	LIBOR 6 MO	16150.99	0	5/19/2004	9/1/2004	358	5103.5
0	61	STANDARD	LIBOR 6 MO	9127.89	0	5/28/2004	8/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	10205.41	0	5/12/2004	8/1/2004	357	3640
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	357	13752.38
0	48	STANDARD		0	0	4/28/2004	8/1/2004	358	10424.59
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	10368
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	5437
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	358	11114.75
0	0	STANDARD	LIBOR 6 MO	409.5	0	5/8/2004	9/1/2004	358	8352.93
0	0	STANDARD	LIBOR 6 MO	6801.78	0	5/17/2004	8/1/2004	358	3400.45
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	8277.06
0	0	STANDARD		30818.66	0	5/18/2004	8/1/2004	357	3800

0	0	STANDARD	LIBOR 6 MO	8667.83	0	5/3/2004	9/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	0	0	12/31/2003	8/1/2004	357	5467.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	5102
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5573.33
0	0	STANDARD	LIBOR 6 MO	4402.31	0	4/15/2004	8/1/2004	358	5339.99
0	0	STANDARD		0	0	5/19/2004	8/1/2004	357	3634.24
0	0	STANDARD	LIBOR 6 MO	5519.66	0	4/8/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	5443.99
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	8/1/2004	358	7047
0	0	STANDARD	LIBOR 6 MO	3230.88	0	5/13/2004	8/1/2004	357	4800
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	6065.18	0	5/25/2004	9/1/2004	358	5760.53
0	0	STANDARD		81074.99	0	5/10/2004	9/1/2004	358	14424.27
0	0	STANDARD	LIBOR 6 MO	1552.84	0	4/30/2004	8/1/2004	358	3246.26
0	0	STANDARD	LIBOR 6 MO	6476.69	0	5/14/2004	9/1/2004	358	6654.04
0	57	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	3683.33
0	0	STANDARD		0	0	4/26/2004	8/1/2004	358	11848.98
0	0	STANDARD		0	0	5/5/2004	8/1/2004	178	5953.88
0	0	STANDARD	LIBOR 6 MO	12178.77	0	4/23/2004	8/1/2004	358	12472.42
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	10/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	11683.2	0	5/27/2004	9/1/2004	358	3471.39
0	0	STANDARD	LIBOR 6 MO	64827.08	0	4/12/2004	9/1/2004	358	8400
0	0	STANDARD	LIBOR 6 MO	171.59	0	5/25/2004	8/1/2004	358	1330.87
0	0	STANDARD	LIBOR 6 MO	541.79	0	5/11/2004	9/1/2004	358	4420
0	20	STANDARD	LIBOR 6 MO	10413.95	0	5/18/2004	2/1/2005	358	5148
0	43	STANDARD		5025.69	0	6/10/2004	9/1/2004	358	3308.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	357	44299.08
0	0	STANDARD	LIBOR 6 MO	11068.4	0	4/28/2004	9/1/2004	358	2108.45
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	988.86	0	5/19/2004	8/1/2004	357	3947.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	4369.19
0	0	STANDARD	LIBOR 6 MO	14740.89	0	5/24/2004	9/1/2004	358	4975
0	0	STANDARD		0	0	5/6/2004	8/1/2004	357	8061.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	62896.47	0	5/10/2004	8/1/2004	358	4000
0	21	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	3529.62	0	5/16/2004	8/1/2004	358	4213.35
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	9/1/2004	358	12000
0	0	STANDARD		30571.64	0	4/5/2004	8/1/2004	357	4534.73
0	85	STANDARD		0	0	5/11/2004	9/1/2004	359	5729.99
0	0	STANDARD		18159.9	0	5/27/2004	8/1/2004	358	9500
0	69	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	3213.55
0	0	STANDARD		837.42	0	5/21/2004	9/1/2004	178	2950
0	0	STANDARD		9567.32	0	5/10/2004	8/1/2004	357	13164.18
0	0	STANDARD	LIBOR 6 MO	102016.49	0	4/1/2004	9/1/2004	357	3952.5
0	0	STANDARD	LIBOR 6 MO	3848.95	0	4/27/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	12735.46	0	4/26/2004	8/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	14741.95	0	5/25/2004	9/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MO	0	0	3/12/2004	8/1/2004	358	13253
0	0	STANDARD	LIBOR 6 MO	0	0	3/17/2004	8/1/2004	358	2347.17
0	0	STANDARD		29922.58	0	5/6/2004	9/1/2004	178	7163.93
0	0	STANDARD		40.35	0	5/18/2004	8/1/2004	358	5628.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	11012.45	0	12/8/2003	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	30083.83	0	4/7/2004	8/1/2004	358	12500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	4500
0	60	STANDARD	LIBOR 6 MO	18530.29	0	6/8/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	9498.83	0	5/14/2004	9/1/2004	357	4000
0	67	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	10034
0	0	STANDARD	LIBOR 6 MO	2182.15	0	4/21/2004	9/1/2004	358	2500
0	92	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	3622.75	0	4/28/2004	8/1/2004	358	5595.64
0	53	RURAL		0	0	5/24/2004	9/1/2004	358	2428.67
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	358	4380.7
0	0	STANDARD	LIBOR 6 MO	4015.27	0	5/10/2004	8/1/2004	357	3526.48
0	21	STANDARD	LIBOR 6 MO	4007.49	0	5/24/2004	8/1/2004	357	2964
0	0	STANDARD		0	0	5/7/2004	9/1/2004	358	8065.99
0	0	STANDARD		0	0	5/21/2004	9/1/2004	238	3000
0	0	STANDARD	LIBOR 6 MO	44475.41	0	5/3/2004	8/1/2004	357	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	2682.39	0	5/22/2004	9/1/2004	358	6500
0	48	STANDARD		163.84	0	5/8/2004	8/1/2004	357	11650
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	357	8400
0	0	STANDARD	LIBOR 6 MO	7821.57	0	4/15/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	8982.66
0	23	STANDARD		0	0	5/10/2004	9/1/2004	358	2352.13

0	0	STANDARD	LIBOR 6 MO	13618.69	0	5/23/2004	8/1/2004	358	2400
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	357	1398.45
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	4105.43
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	357	10000
0	0	STANDARD		0	0	3/5/2004	10/1/2004	177	17558
0	24	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	4520.49
0	0	STANDARD		13420.49	0	5/3/2004	8/1/2004	358	3068
0	0	STANDARD		124648.87	0	5/30/2004	9/1/2004	358	9250
0	0	STANDARD	LIBOR 6 MO	22431.67	0	5/21/2004	8/1/2004	358	8700
0	0	STANDARD	LIBOR 6 MO	257.92	0	5/21/2004	9/1/2004	357	6916
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	3239.35
0	0	STANDARD	LIBOR 6 MO	151835.23	0	12/29/2003	8/1/2004	358	3104.09
0	0	STANDARD		0	0	5/3/2004	8/1/2004	358	1503.67
0	0	STANDARD	LIBOR 6 MO	104.35	0	5/4/2004	8/1/2004	358	4200
0	80	STANDARD	LIBOR 6 MO	1829.34	0	5/18/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	6780
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	10/1/2004	358	2745
0	0	STANDARD		0	0	5/18/2004	8/1/2004	357	10680
0	0	STANDARD	LIBOR 6 MO	4797.41	0	5/24/2004	9/1/2004	358	5000
0	18	STANDARD	LIBOR 6 MO	359.34	0	5/12/2004	9/1/2004	358	2101.42
0	99	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	11489.78
0	46	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	1833
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	357	6500
0	0	STANDARD	LIBOR 6 MO	43253.56	0	4/16/2004	9/1/2004	358	3706.24
0	0	STANDARD	LIBOR 6 MO	9.04	0	5/13/2004	8/1/2004	358	5000
0	23	STANDARD		33.95	0	5/8/2004	8/1/2004	357	5416
0	0	STANDARD		10138.01	0	5/12/2004	9/1/2004	357	3317.17
0	0	STANDARD		37085.71	0	4/22/2004	8/1/2004	357	30258.25
0	0	STANDARD	LIBOR 6 MO	9425.02	0	4/28/2004	8/1/2004	358	918.38
0	63	STANDARD		0	0	5/7/2004	9/1/2004	358	7012
0	13	STANDARD	LIBOR 6 MO	18169.12	0	5/7/2004	9/1/2004	358	12500
0	0	STANDARD	LIBOR 6 MO	32692.5	0	5/14/2004	9/1/2004	357	7875
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	6875.45
0	0	STANDARD		12709.66	0	4/19/2004	9/1/2004	358	6357.93
0	0	STANDARD		34727.56	0	5/15/2004	10/1/2004	358	9635.8
0	0	STANDARD	LIBOR 6 MO	150805.99	0	4/20/2004	8/1/2004	357	12220
0	17	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	3001
0	0	STANDARD		0	0	5/15/2004	9/1/2004	358	2726.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	9835.93
0	0	STANDARD	LIBOR 6 MO	11490.5	0	5/24/2004	9/1/2004	358	5553.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	6000
0	19	STANDARD	LIBOR 6 MO	18092.71	0	5/11/2004	8/1/2004	357	1646.67
0	0	STANDARD		4118.76	0	4/21/2004	8/1/2004	358	3382.26
0	0	STANDARD	LIBOR 6 MO	16557.63	0	4/3/2004	9/1/2004	358	5458.18
0	0	STANDARD	LIBOR 6 MO	12318.99	0	5/21/2004	9/1/2004	357	7086.99
0	55	STANDARD		0	0	5/28/2004	9/1/2004	358	5081.81
0	39	STANDARD		174.7	0	3/10/2004	9/1/2004	358	2563.43
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	178	4978.88
0	0	STANDARD		116379.9	0	5/15/2004	8/1/2004	357	28200.92
0	25	STANDARD	LIBOR 6 MO	0	0	3/3/2004	8/1/2004	358	6521.84
0	9	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	8450
0	0	STANDARD	LIBOR 6 MO	16510.98	0	5/14/2004	9/1/2004	358	4000
0	29	STANDARD	LIBOR 6 MO	30.65	0	5/10/2004	8/1/2004	358	4845.31
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	5504.26
0	42	STANDARD	LIBOR 6 MO	104430.15	0	5/11/2004	10/1/2004	358	6917
0	0	STANDARD		0	0	3/22/2004	9/1/2004	357	7733.31
0	0	STANDARD	LIBOR 6 MO	39079.88	0	4/14/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	30078.58	0	5/12/2004	9/1/2004	357	5773.47
0	0	STANDARD	LIBOR 6 MO	15632	0	5/19/2004	8/1/2004	357	10000
0	0	STANDARD	LIBOR 6 MO	137748.41	0	5/17/2004	9/1/2004	358	9191.63
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	6000
0	51	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/9/2004	8/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	7185.62	0	5/11/2004	8/1/2004	358	7398.96
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	6578.41
0	0	STANDARD	LIBOR 6 MO	17148.21	0	5/14/2004	9/1/2004	358	5977.27
0	0	STANDARD		22772.74	0	5/5/2004	10/1/2004	358	1322.25
0	0	STANDARD	LIBOR 6 MO	11550.58	0	5/10/2004	8/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	218508.71	0	5/24/2004	8/1/2004	358	2200
0	0	STANDARD		0	0	3/31/2004	9/1/2004	178	8141
0	0	STANDARD	LIBOR 6 MO	15049.64	0	2/17/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	22791.48	0	5/18/2004	9/1/2004	357	3206.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	2273.71
0	49	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	5490.11
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	356	5000

0	0	STANDARD	LIBOR 6 MO	15690.4	0	5/20/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	15858.26	0	2/22/2004	9/1/2004	358	6136.62
0	0	STANDARD	LIBOR 6 MO	28559.09	0	5/11/2004	8/1/2004	358	8333
0	0	STANDARD	LIBOR 6 MO	2624.26	0	5/1/2004	8/1/2004	358	3848.13
0	0	STANDARD	LIBOR 6 MO	15344.42	0	4/28/2004	9/1/2004	358	5425
0	0	STANDARD	LIBOR 6 MO	1408.94	0	5/13/2004	9/1/2004	358	7980
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	6897
0	0	STANDARD	LIBOR 6 MO	3725.35	0	4/14/2004	8/1/2004	358	3132.13
0	0	STANDARD		41351.66	0	4/30/2004	8/1/2004	357	10638.98
0	0	STANDARD	LIBOR 6 MO	481.78	0	5/17/2004	9/1/2004	358	2056.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6600
0	65	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	4733.79
0	0	STANDARD		202.39	0	6/7/2004	8/1/2004	358	3200
0	0	STANDARD		5127.08	0	5/18/2004	8/1/2004	358	6871.06
0	0	STANDARD	LIBOR 6 MO	39.76	0	5/10/2004	8/1/2004	358	3993.38
0	0	STANDARD	LIBOR 6 MO	104624.65	0	5/12/2004	8/1/2004	358	6500
0	0	RURAL	LIBOR 6 MO	10457.02	0	5/18/2004	8/1/2004	358	1442.18
0	72	STANDARD		0	0	5/4/2004	9/1/2004	357	5641.5
0	0	STANDARD	LIBOR 6 MO	22643.84	0	5/25/2004	8/1/2004	358	4605.5
0	0	STANDARD	LIBOR 6 MO	10008.67	0	3/31/2004	8/1/2004	357	3715.97
0	0	STANDARD		11467.67	0	5/13/2004	8/1/2004	357	4731.97
0	0	STANDARD		15606.35	0	5/7/2004	8/1/2004	357	3572.4
0	69	STANDARD	LIBOR 6 MO	21749.63	0	5/18/2004	9/1/2004	358	5350
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	3468.67
0	0	STANDARD	LIBOR 6 MO	10569.78	0	5/10/2004	8/1/2004	358	7326.42
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	3042
0	0	STANDARD		942.49	0	5/14/2004	8/1/2004	238	2650
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	7737.98
0	0	STANDARD		28244.13	0	4/30/2004	9/1/2004	237	8000
0	30	STANDARD	LIBOR 6 MO	843.51	0	5/18/2004	8/1/2004	358	3510.46
0	0	STANDARD		0	0	6/7/2004	8/1/2004	358	3977.21
0	0	STANDARD	LIBOR 6 MO	19189.09	0	5/7/2004	9/1/2004	358	3450
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	4332.33
0	10	STANDARD	LIBOR 6 MO	1809.6	0	5/7/2004	9/1/2004	358	4633.69
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/17/2004	8/1/2004	358	3511.72
0	61	STANDARD		25.54	0	4/22/2004	9/1/2004	358	1733.33
5	0	STANDARD		0	0	5/20/2004	8/1/2004	358	6757
0	0	STANDARD	LIBOR 6 MO	3604.94	0	11/24/2003	8/1/2004	358	3875.77
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	359	11668.99
0	67	STANDARD		0	0	5/10/2004	8/1/2004	357	2493.81
0	0	STANDARD	LIBOR 6 MO	8444.07	0	4/19/2004	9/1/2004	358	2442.05
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	7627.21	0	5/11/2004	9/1/2004	358	3268.79
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7900.98
0	0	STANDARD	LIBOR 6 MO	42430.81	0	5/22/2004	9/1/2004	358	10053
0	0	STANDARD	LIBOR 6 MO	14800.46	0	5/20/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	48747.27	0	5/14/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	1110.24	0	6/10/2004	9/1/2004	359	4500
0	0	STANDARD		46250.13	0	5/10/2004	9/1/2004	357	3116.66
0	0	STANDARD	LIBOR 6 MO	10183.74	0	5/17/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	9400.38	0	5/20/2004	8/1/2004	358	4340.42
0	0	STANDARD		0	0	4/28/2004	9/1/2004	358	3200
0	0	STANDARD		8549.46	0	6/23/2004	9/1/2004	358	3246.16
0	0	STANDARD	LIBOR 6 MO	23690.9	0	3/2/2004	8/1/2004	357	4547.36
0	19	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	2231.73
0	0	STANDARD	LIBOR 6 MO	6926.77	0	5/21/2004	8/1/2004	358	4683
0	0	STANDARD	LIBOR 6 MO	39192.07	0	5/17/2004	9/1/2004	357	5000
0	0	STANDARD		345.89	0	5/14/2004	9/1/2004	358	2773.56
0	0	STANDARD	LIBOR 6 MO	69912.25	0	5/13/2004	9/1/2004	358	6200
0	0	STANDARD		359.1	0	6/7/2004	9/1/2004	358	7223.14
0	0	STANDARD	LIBOR 6 MO	1155.68	0	4/14/2004	9/1/2004	358	3500
0	87	STANDARD	LIBOR 6 MO	848.79	0	5/14/2004	8/1/2004	358	4190.55
14	75	STANDARD	LIBOR 6 MO	1497.03	0	4/29/2004	9/1/2004	357	2983.95
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6087.34
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	10/1/2004	358	5800
0	0	RURAL		1250.87	0	3/2/2004	9/1/2004	358	3771
4	7	STANDARD	LIBOR 6 MO	2209.22	0	5/3/2004	8/1/2004	358	5857
0	0	STANDARD	LIBOR 6 MO	4580.6	0	5/7/2004	9/1/2004	357	3277.93
0	0	RURAL	LIBOR 6 MO	11365.83	0	1/19/2004	9/1/2004	358	5819.35
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	6636.02
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	2500
0	14	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	4100
0	0	STANDARD	LIBOR 6 MO	30239.96	0	5/28/2004	8/1/2004	358	7210.67
0	0	STANDARD	LIBOR 6 MO	68.73	0	3/29/2004	9/1/2004	358	4241.3
0	0	STANDARD	LIBOR 6 MO	9368.68	0	4/28/2004	10/1/2004	357	6585.47
0	0	STANDARD	LIBOR 6 MO	3148.05	0	4/1/2004	8/1/2004	357	3805.21

0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	3351.63
0	0	STANDARD		1745.39	0	5/20/2004	9/1/2004	357	2800
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	1970.43
0	29	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	2288.08
0	43	STANDARD		6913.82	0	5/11/2004	9/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	25764.32	0	5/12/2004	8/1/2004	358	9288.35
0	4	STANDARD		41357.74	0	5/7/2004	8/1/2004	357	1107.98
0	0	STANDARD		48725.86	0	4/23/2004	8/1/2004	358	15000
0	0	STANDARD	LIBOR 6 MO	13961.12	0	4/11/2004	8/1/2004	358	2180
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	7354.22
0	0	STANDARD	LIBOR 6 MO	2121.67	0	3/8/2004	8/1/2004	357	5687.08
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	6453.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	9855.12
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	8928.95
0	68	STANDARD	LIBOR 6 MO	58332.62	0	5/6/2004	9/1/2004	358	8000
0	72	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	6717.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	9550.16
19	1	STANDARD		972.84	0	6/11/2004	8/1/2004	358	5805
0	0	STANDARD		43231.27	0	5/8/2004	9/1/2004	357	9166.67
0	0	STANDARD		26829.78	0	6/2/2004	9/1/2004	238	4235.88
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	9/1/2004	358	2604.32
0	0	STANDARD	LIBOR 6 MO	26143.03	0	5/4/2004	9/1/2004	358	8382
0	0	STANDARD		0	0	5/27/2004	9/1/2004	238	5000
0	0	STANDARD		1914.3	0	5/1/2004	8/1/2004	358	3115.02
0	29	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	1937.3
0	0	STANDARD		15713.51	0	5/19/2004	9/1/2004	358	3995.68
0	0	STANDARD		35614.41	0	1/20/2004	9/1/2004	358	11824.37
0	0	STANDARD		0	0	5/26/2004	9/1/2004	358	3036.48
0	0	STANDARD		15214.65	0	4/12/2004	9/1/2004	358	9023.44
0	0	STANDARD	LIBOR 6 MO	4520.35	0	4/23/2004	9/1/2004	358	4480
0	0	STANDARD		8794.18	0	5/6/2004	9/1/2004	358	8452.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	6626.8
0	0	STANDARD		8706.28	0	4/17/2004	8/1/2004	357	4926.17
0	98	STANDARD	LIBOR 6 MO	0	0	5/16/2004	9/1/2004	357	8000
0	0	STANDARD	LIBOR 6 MO	15360.06	0	5/7/2004	8/1/2004	357	5700
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	9452.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	3695.55
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	12342.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	5061.73
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	9/1/2004	357	2545.36
0	0	STANDARD		6052.35	0	5/13/2004	8/1/2004	177	5890.49
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	357	10719.27
0	0	STANDARD	LIBOR 6 MO	3490.01	0	5/12/2004	8/1/2004	357	3700
0	32	STANDARD	LIBOR 6 MO	46880.66	0	6/7/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	357	12079
0	0	STANDARD	LIBOR 6 MO	1.67	0	4/30/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	8826.04	0	5/10/2004	8/1/2004	358	4550
0	0	STANDARD	LIBOR 6 MO	39160.65	0	1/10/2004	9/1/2004	358	2850
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	40744.87	0	5/17/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	15258.28	0	5/8/2004	9/1/2004	358	5721.45
0	0	STANDARD		69065.91	0	5/27/2004	9/1/2004	358	14867
0	38	STANDARD	LIBOR 6 MO	84356.48	0	5/6/2004	8/1/2004	357	5440
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	19698.99
0	37	STANDARD	LIBOR 6 MO	254.12	0	5/11/2004	8/1/2004	358	6306.41
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	2600
0	38	STANDARD	LIBOR 6 MO	20006.2	0	5/7/2004	8/1/2004	358	5000
0	49	STANDARD		15596.31	0	4/11/2004	8/1/2004	358	4900
0	0	STANDARD		4554.98	0	5/19/2004	8/1/2004	358	3826.19
0	7	STANDARD		5177.95	0	4/2/2004	9/1/2004	358	4674.22
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	3300
0	0	STANDARD	LIBOR 6 MO	6829.57	0	5/10/2004	9/1/2004	358	1938.4
0	91	STANDARD		2492.62	0	5/8/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	358	4200
0	74	STANDARD	LIBOR 6 MO	0	0	2/7/2004	9/1/2004	358	5390.2
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	10797.96
0	0	STANDARD		0	0	4/26/2004	8/1/2004	178	8500
0	0	STANDARD		302.15	0	5/11/2004	8/1/2004	357	6493.05
0	0	STANDARD	LIBOR 6 MO	21714.19	0	6/2/2004	9/1/2004	358	4685.28
0	0	STANDARD		0	0	5/5/2004	9/1/2004	359	2648.67
0	78	STANDARD		75368.95	0	5/4/2004	8/1/2004	178	5200
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	8/1/2004	358	5400.86
0	0	STANDARD	LIBOR 6 MO	3572.68	0	4/29/2004	9/1/2004	358	6417.78
0	5	STANDARD		0	0	4/23/2004	9/1/2004	358	6285.5
0	0	STANDARD	LIBOR 6 MO	7778.82	0	5/12/2004	8/1/2004	357	11515.96

0	0	STANDARD	LIBOR 6 MO	2575.41	0	4/30/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	5605.27
0	65	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	6976
0	0	STANDARD	LIBOR 6 MO	62970.92	0	3/30/2004	9/1/2004	358	8803
0	0	STANDARD	LIBOR 6 MO	22896.34	0	4/6/2004	9/1/2004	358	4428.38
0	0	STANDARD	LIBOR 6 MO	18037.96	0	8/1/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	1734.44	0	4/19/2004	9/1/2004	358	3843
0	41	STANDARD	LIBOR 6 MO	5692.65	0	5/20/2004	9/1/2004	358	4069.6
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	8/1/2004	358	6506.98
0	0	RURAL		0	0	8/2/2004	9/1/2004	359	4554.5
0	0	STANDARD		0	0	4/14/2004	9/1/2004	357	7500
0	0	STANDARD		33091.05	0	5/17/2004	8/1/2004	357	11905.88
0	0	STANDARD	LIBOR 6 MO	18160.22	0	1/12/2004	9/1/2004	358	4032.98
0	87	STANDARD	LIBOR 6 MO	22788.51	0	6/2/2004	8/1/2004	358	11084.33
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	2080
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	3200
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	2393.9
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	357	15000
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	4800
0	0	STANDARD		1331.95	0	5/18/2004	8/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	8844.94
0	0	STANDARD	LIBOR 6 MO	11362.97	0	5/19/2004	9/1/2004	358	3014.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	8/1/2004	357	6548.64
0	0	STANDARD	LIBOR 6 MO	261.65	0	4/28/2004	9/1/2004	357	3870.33
0	0	STANDARD	LIBOR 6 MO	33257.44	0	5/20/2004	9/1/2004	358	11250
0	94	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	3571.2
0	0	STANDARD		38434.72	0	5/28/2004	9/1/2004	358	14379.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	2631.2
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	2100
0	77	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	4906.56
0	9	STANDARD	LIBOR 6 MO	15330.61	0	5/21/2004	9/1/2004	358	3106.34
0	0	STANDARD	LIBOR 6 MO	43230.89	0	4/20/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	3451.87	0	5/14/2004	9/1/2004	359	5148.17
0	0	STANDARD	LIBOR 6 MO	19874.08	0	6/9/2004	9/1/2004	358	5953.34
0	0	STANDARD		18300.12	0	5/18/2004	8/1/2004	358	2648.32
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	8672
0	77	STANDARD	LIBOR 6 MO	23035.21	0	5/28/2004	8/1/2004	358	1656.69
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4100
0	0	STANDARD		7786.03	0	6/3/2004	9/1/2004	359	4650
0	0	STANDARD	LIBOR 6 MO	285.01	0	5/14/2004	8/1/2004	357	4500
0	58	STANDARD	LIBOR 6 MO	14957.18	0	5/11/2004	8/1/2004	358	7507.65
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	7800
0	0	STANDARD	LIBOR 6 MO	6804.47	0	3/29/2004	9/1/2004	358	9390.73
0	0	STANDARD	LIBOR 6 MO	4951.19	0	5/13/2004	9/1/2004	357	4800
0	5	STANDARD	LIBOR 6 MO	3212.61	0	5/28/2004	9/1/2004	358	4135
0	55	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	8120
0	0	STANDARD	LIBOR 6 MO	45133.6	0	5/12/2004	9/1/2004	358	6300
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	2344.42
0	0	STANDARD	LIBOR 6 MO	329094.67	0	4/5/2004	9/1/2004	358	18188
0	0	STANDARD	LIBOR 6 MO	39760.13	0	5/13/2004	9/1/2004	358	2326.79
0	0	STANDARD		45601.02	0	3/31/2004	8/1/2004	358	11876.81
0	0	STANDARD	LIBOR 6 MO	50790.71	0	5/18/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	4850
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	4906.21
0	44	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	3332.23
0	0	STANDARD		97346.88	0	5/6/2004	9/1/2004	358	3252.78
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	21583.61
0	0	STANDARD		12419.54	0	11/26/2003	8/1/2004	358	3578.62
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	359	2113.33
0	0	STANDARD	LIBOR 6 MO	0	0	2/27/2004	9/1/2004	357	3743.24
0	0	STANDARD		0	0	5/18/2004	9/1/2004	238	3780.68
0	82	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	357	6200
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	18409.51	0	5/6/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	7796.61	0	5/7/2004	8/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	357	4978.16
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	3682.16
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	3726.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	6800

0	0	STANDARD	LIBOR 6 MO	6182.9	0	3/30/2004	8/1/2004	358	5360
0	0	STANDARD	LIBOR 6 MO	6676.5	0	5/27/2004	8/1/2004	358	4123
0	0	STANDARD	LIBOR 6 MO	37482.6	0	5/21/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	9083.33
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	358	9512.97
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	10/1/2004	358	10500
0	0	STANDARD		0	0	4/27/2004	9/1/2004	359	5714.99
0	0	STANDARD		630.42	0	6/7/2004	9/1/2004	358	5665.05
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	4595.89
0	0	STANDARD		0	0	5/3/2004	9/1/2004	358	2724.4
0	0	STANDARD	LIBOR 6 MO	6611.16	0	5/4/2004	9/1/2004	357	6700
0	5	STANDARD	LIBOR 6 MO	432.45	0	5/19/2004	9/1/2004	358	6032.31
0	0	STANDARD		42162.97	0	5/4/2004	8/1/2004	357	3557.74
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	8200
0	0	STANDARD	LIBOR 6 MO	34.62	0	5/18/2004	8/1/2004	357	3390.72
0	0	STANDARD		4725.14	0	5/17/2004	9/1/2004	358	4375
0	0	STANDARD		0	0	4/19/2004	8/1/2004	238	6800
0	52	RURAL	LIBOR 6 MO	17492.1	0	4/23/2004	9/1/2004	357	4512.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	5028.93
0	0	STANDARD	LIBOR 6 MO	1829.82	0	4/24/2004	8/1/2004	358	9433.18
0	0	STANDARD	LIBOR 6 MO	10102.47	0	3/10/2004	8/1/2004	358	4140.4
0	0	STANDARD	LIBOR 6 MO	68.2	0	5/6/2004	8/1/2004	357	2522.86
0	0	STANDARD	LIBOR 6 MO	54033.97	0	5/13/2004	8/1/2004	358	6310
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	6402.99
0	0	STANDARD	LIBOR 6 MO	40884.86	0	5/7/2004	9/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	57488.72	0	4/5/2004	8/1/2004	357	18541.01
0	0	STANDARD		0	0	5/12/2004	8/1/2004	357	7300
0	0	STANDARD		4166.75	0	5/10/2004	9/1/2004	358	6125.92
0	0	STANDARD		0	0	1/28/2004	9/1/2004	357	5752.11
0	0	STANDARD	LIBOR 6 MO	0	0	2/2/2004	8/1/2004	358	905.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	4820
0	0	STANDARD	LIBOR 6 MO	10421.33	0	4/24/2004	8/1/2004	358	9512.97
0	86	STANDARD		0	0	5/20/2004	8/1/2004	358	2223.7
0	0	STANDARD	LIBOR 6 MO	26278.37	0	5/24/2004	9/1/2004	358	2615
0	0	STANDARD		68438.66	0	4/13/2004	8/1/2004	358	10069.37
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	6162.85
0	0	STANDARD		21523.73	0	4/29/2004	9/1/2004	358	1511.67
0	0	STANDARD	LIBOR 6 MO	7689.15	0	5/19/2004	8/1/2004	357	4805.97
0	0	STANDARD	LIBOR 6 MO	9377.75	0	5/14/2004	9/1/2004	358	3401.43
0	0	STANDARD		0	0	5/7/2004	9/1/2004	358	9458.96
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	358	4127.64
0	0	STANDARD		0	0	5/12/2004	9/1/2004	358	2306.68
0	0	STANDARD		18040.4	0	5/12/2004	9/1/2004	357	6927.94
0	0	STANDARD	LIBOR 6 MO	350.12	0	5/10/2004	8/1/2004	357	2138.3
0	53	STANDARD	LIBOR 6 MO	26398.71	0	5/19/2004	8/1/2004	358	4766.67
0	0	STANDARD		31074.7	0	5/24/2004	9/1/2004	358	4500
0	96	STANDARD	LIBOR 6 MO	5425.72	0	5/17/2004	8/1/2004	357	3148.42
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	357	10225
0	0	STANDARD	LIBOR 6 MO	21600.28	0	5/25/2004	8/1/2004	357	7166
0	0	STANDARD	LIBOR 6 MO	20411.63	0	5/17/2004	8/1/2004	358	13700
0	0	STANDARD		0	0	5/14/2004	9/1/2004	357	8345
0	0	STANDARD		586.01	0	4/6/2004	9/1/2004	357	4119.42
0	0	STANDARD	LIBOR 6 MO	9265.68	0	5/18/2004	8/1/2004	358	11500
0	0	STANDARD	LIBOR 6 MO	6187.96	0	5/18/2004	8/1/2004	358	7364.99
0	0	STANDARD	LIBOR 6 MO	9019.51	0	5/12/2004	8/1/2004	358	2664.57
0	0	STANDARD		1760.71	0	5/20/2004	8/1/2004	358	4448.45
0	0	STANDARD		0	0	5/10/2004	9/1/2004	238	4149.14
0	47	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	2167
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	2527.5
0	0	STANDARD	LIBOR 6 MO	7671.49	0	2/26/2004	9/1/2004	358	4674.61
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	10/1/2004	358	6936.5
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	9/1/2004	358	4474
0	0	STANDARD	LIBOR 6 MO	5881.96	0	5/14/2004	9/1/2004	357	1658.49
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	358	3300
0	0	STANDARD	LIBOR 6 MO	38160.5	0	4/29/2004	9/1/2004	357	5899
0	84	STANDARD	LIBOR 6 MO	38986.41	0	5/22/2004	9/1/2004	359	8100
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	2600
0	0	STANDARD		8.81	0	5/10/2004	8/1/2004	358	3640.71
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	357	2600
0	53	STANDARD	LIBOR 6 MO	5087.16	0	1/31/2004	8/1/2004	357	4301.12
0	0	STANDARD	LIBOR 6 MO	18172.81	0	5/27/2004	9/1/2004	358	7578.83
0	0	STANDARD	LIBOR 6 MO	29436.79	0	5/12/2004	9/1/2004	358	9471.17
0	0	STANDARD	LIBOR 6 MO	11505.73	0	3/1/2004	8/1/2004	358	11430.78
0	0	STANDARD	LIBOR 6 MO	15525.87	0	5/12/2004	8/1/2004	358	2386.8
0	0	STANDARD	LIBOR 6 MO	27474.82	0	5/18/2004	8/1/2004	358	6800
0	25	RURAL	LIBOR 6 MO	1620.35	0	4/16/2004	9/1/2004	358	5533.25

0	0	STANDARD	LIBOR 6 MO	43.56	0	5/13/2004	6/1/2004	358	6345
0	0	STANDARD		5412.58	0	5/28/2004	6/1/2004	358	8033
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	6/1/2004	357	7256.33
0	0	STANDARD	LIBOR 6 MO	43536.02	0	3/30/2004	6/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	29992.49	0	5/11/2004	6/1/2004	358	4937.72
0	0	STANDARD		741.37	0	5/11/2004	6/1/2004	357	3760.39
0	0	STANDARD		45374.3	0	5/7/2004	6/1/2004	358	6084.24
0	0	STANDARD	LIBOR 6 MO	36985.84	0	5/6/2004	6/1/2004	358	5575
0	0	STANDARD	LIBOR 6 MO	44730.74	0	4/30/2004	6/1/2004	358	2750
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	6/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	6/1/2004	358	4150
0	0	STANDARD	LIBOR 6 MO	7829.91	0	5/20/2004	6/1/2004	358	3515.64
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	6/1/2004	359	4846.48
0	30	STANDARD	LIBOR 6 MO	0	0	5/5/2004	6/1/2004	357	1480.92
0	0	STANDARD		0	0	5/18/2004	6/1/2004	358	5012.71
0	12	STANDARD	LIBOR 6 MO	21334.94	0	5/14/2004	6/1/2004	358	9595.45
0	0	STANDARD	LIBOR 6 MO	18380.68	0	5/21/2004	6/1/2004	357	4450
0	0	STANDARD	LIBOR 6 MO	5618.9	0	5/8/2004	6/1/2004	357	5418.27
0	53	STANDARD	LIBOR 6 MO	978.53	0	5/20/2004	6/1/2004	358	2480.54
0	0	STANDARD	LIBOR 6 MO	7883.34	0	4/27/2004	6/1/2004	358	3660.81
0	13	STANDARD		400.54	0	5/25/2004	6/1/2004	358	3427.41
0	0	STANDARD	LIBOR 6 MO	28456.37	0	6/3/2004	6/1/2004	358	3300
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	6/1/2004	358	10522
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	6/1/2004	358	13900
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	6/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	812.34	0	5/18/2004	6/1/2004	358	3494.26
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	6/1/2004	358	2500
0	62	STANDARD	LIBOR 6 MO	9209.72	0	5/18/2004	6/1/2004	358	6920
0	0	STANDARD		19605.27	0	5/20/2004	6/1/2004	358	1993.33
0	55	STANDARD	LIBOR 6 MO	0	0	6/9/2004	6/1/2004	358	2848.3
0	22	STANDARD	LIBOR 6 MO	22.57	0	5/20/2004	6/1/2004	178	2764.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	6/1/2004	358	3500
0	31	STANDARD	LIBOR 6 MO	3868.46	0	5/10/2004	6/1/2004	358	1964.84
0	0	STANDARD		68.18	0	5/11/2004	6/1/2004	358	1530.57
0	0	STANDARD	LIBOR 6 MO	33240.08	0	5/1/2004	6/1/2004	358	7629.53
0	0	STANDARD	LIBOR 6 MO	0	0	1/31/2004	6/1/2004	358	7491.5
0	0	STANDARD	LIBOR 6 MO	48726.84	0	3/8/2004	6/1/2004	358	3500
0	0	STANDARD		1498.71	0	5/13/2004	6/1/2004	358	2309.23
0	0	STANDARD	LIBOR 6 MO	16994.81	0	5/26/2004	6/1/2004	358	4671.16
0	0	STANDARD	LIBOR 6 MO	37617.77	0	4/24/2004	6/1/2004	358	10249.14
0	0	STANDARD	LIBOR 6 MO	5016.72	0	5/20/2004	6/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	280.05	0	5/12/2004	6/1/2004	358	2821.37
0	0	STANDARD	LIBOR 6 MO	85116.57	0	3/23/2004	6/1/2004	358	20000
0	0	STANDARD		0	0	4/23/2004	6/1/2004	357	7200
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	6/1/2004	357	13468.68
0	0	STANDARD	LIBOR 6 MO	7045.65	0	5/14/2004	6/1/2004	358	2010.67
0	30	STANDARD	LIBOR 6 MO	2001.94	0	5/17/2004	6/1/2004	358	5749.5
0	0	STANDARD		0	0	5/14/2004	6/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	6/1/2004	358	17500
0	0	STANDARD	LIBOR 6 MO	1094.44	0	5/5/2004	6/1/2004	358	8511
0	0	STANDARD	LIBOR 6 MO	782.05	0	5/7/2004	6/1/2004	357	2409.08
0	0	STANDARD	LIBOR 6 MO	431.51	0	5/20/2004	6/1/2004	358	5412.36
0	0	STANDARD	LIBOR 6 MO	4556.86	0	5/4/2004	6/1/2004	358	3500
0	54	STANDARD	LIBOR 6 MO	998.49	0	5/11/2004	6/1/2004	358	4038.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	6/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	1644.11	0	5/10/2004	6/1/2004	358	3120.84
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	6/1/2004	358	6825
0	0	STANDARD		0	0	5/4/2004	6/1/2004	357	4000
0	0	STANDARD	LIBOR 6 MO	0	0	2/28/2004	6/1/2004	358	5449.37
0	0	STANDARD		2962.39	0	5/21/2004	6/1/2004	178	5307.94
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	6/1/2004	357	5265
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	6/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	6/1/2004	358	2925.98
0	14	STANDARD	LIBOR 6 MO	27783.86	0	5/5/2004	6/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	17322.98	0	5/19/2004	6/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	6/1/2004	358	3560
0	0	STANDARD		0	0	4/21/2004	6/1/2004	358	8000
0	39	STANDARD	LIBOR 6 MO	5669.77	0	5/10/2004	6/1/2004	357	1575.63
0	0	STANDARD		0	0	5/24/2004	6/1/2004	359	5817.24
0	0	STANDARD	LIBOR 6 MO	4210.12	0	5/11/2004	6/1/2004	358	7500
0	0	STANDARD		15520.24	0	5/5/2004	6/1/2004	358	2070.82
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	6/1/2004	358	2930.58
0	0	STANDARD	LIBOR 6 MO	11303.87	0	4/29/2004	6/1/2004	358	3550
0	0	STANDARD	LIBOR 6 MO	8684.3	0	5/21/2004	6/1/2004	358	4000
0	0	STANDARD		423.98	0	5/14/2004	6/1/2004	357	1359.15
0	0	STANDARD		77410.09	0	5/18/2004	6/1/2004	358	6359
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	6/1/2004	358	4348.3

0	0	STANDARD LIBOR 6 MO	11205.99	0	5/24/2004	9/1/2004	358	3978.31
0	0	STANDARD	4952.08	0	5/6/2004	8/1/2004	357	4199.88
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	5500
0	36	STANDARD	3315.28	0	5/12/2004	8/1/2004	357	5311.13
9	8	STANDARD LIBOR 6 MO	3511.01	0	5/19/2004	8/1/2004	357	4020.29
0	0	STANDARD LIBOR 6 MO	11858.94	0	5/5/2004	9/1/2004	358	2426.67
0	0	STANDARD LIBOR 6 MO	145.12	0	4/24/2004	9/1/2004	358	8490
0	0	STANDARD	0	0	4/14/2004	8/1/2004	358	5336.68
0	0	STANDARD LIBOR 6 MO	4807.88	0	4/8/2004	8/1/2004	357	4143.75
0	65	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	2250
38	61	STANDARD LIBOR 6 MO	9425.09	0	5/20/2004	9/1/2004	358	3750
0	81	STANDARD LIBOR 6 MO	1032	0	5/24/2004	9/1/2004	358	5336.78
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3250
0	0	STANDARD	0	0	5/10/2004	8/1/2004	358	10022
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5825
0	0	STANDARD LIBOR 6 MO	0	0	4/10/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	19903.5	0	5/18/2004	8/1/2004	358	4450
9	8	STANDARD LIBOR 6 MO	21092.07	0	4/28/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	5507.28	0	5/15/2004	8/1/2004	358	4256.32
0	0	STANDARD LIBOR 6 MO	10389.8	0	5/18/2004	8/1/2004	358	6764.75
0	0	STANDARD LIBOR 6 MO	0	0	3/18/2004	8/1/2004	358	5131.95
0	0	STANDARD LIBOR 6 MO	10469.96	0	2/2/2004	9/1/2004	357	3878.03
0	0	STANDARD	29154.71	0	4/27/2004	9/1/2004	358	18065.43
0	54	STANDARD LIBOR 6 MO	801.42	0	5/24/2004	9/1/2004	358	2120.68
0	55	STANDARD LIBOR 6 MO	0	0	4/21/2004	8/1/2004	357	9492
0	0	STANDARD LIBOR 6 MO	22869.05	0	5/6/2004	9/1/2004	358	1466.41
0	0	STANDARD LIBOR 6 MO	6234.73	0	5/14/2004	9/1/2004	358	6500
0	53	STANDARD LIBOR 6 MO	5563.3	0	5/26/2004	9/1/2004	358	2852
0	0	STANDARD	0	0	5/24/2004	9/1/2004	357	7739.57
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	992.78	0	5/24/2004	9/1/2004	358	2144.61
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	21203.87	0	5/6/2004	8/1/2004	358	7525
0	37	STANDARD	213.37	0	5/6/2004	9/1/2004	358	3500
0	0	STANDARD	35663.58	0	4/21/2004	9/1/2004	359	2227.04
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	5950
0	0	STANDARD LIBOR 6 MO	0	0	3/20/2004	9/1/2004	357	6250
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	2884.11
0	31	STANDARD	1944.44	0	4/30/2004	9/1/2004	357	4857.07
0	0	STANDARD LIBOR 6 MO	69.63	0	12/29/2003	8/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	5100
0	57	STANDARD LIBOR 6 MO	7607.77	0	5/6/2004	9/1/2004	357	4213.43
0	0	STANDARD	0	0	4/30/2004	8/1/2004	357	4700
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	9/1/2004	358	3600
0	0	STANDARD LIBOR 6 MO	32073.75	0	5/6/2004	9/1/2004	357	5820
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	3900
0	81	STANDARD	0	0	5/3/2004	9/1/2004	357	8000
0	0	STANDARD LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	11213.53
0	0	STANDARD	53171.56	0	3/23/2004	9/1/2004	357	1935
0	0	STANDARD LIBOR 6 MO	10981.37	0	5/10/2004	9/1/2004	358	15462.52
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	9/1/2004	357	7149.11
0	0	STANDARD LIBOR 6 MO	10878.44	0	3/20/2004	8/1/2004	358	6900
0	0	STANDARD LIBOR 6 MO	50291.99	0	4/20/2004	8/1/2004	357	14500
0	0	STANDARD	30.19	0	5/13/2004	8/1/2004	358	16237.32
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	10/1/2004	357	11998.67
0	0	STANDARD LIBOR 6 MO	3138.62	0	3/22/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	5859.22	0	5/18/2004	8/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	29557.97	0	5/27/2004	9/1/2004	358	3500
0	26	STANDARD LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	6880
0	0	STANDARD	0	0	4/30/2004	8/1/2004	358	4402.86
0	0	STANDARD	0	0	5/11/2004	9/1/2004	178	2946.67
0	92	STANDARD	0	0	2/16/2004	8/1/2004	358	3639.28
0	0	STANDARD LIBOR 6 MO	4669.91	0	5/20/2004	8/1/2004	358	5800
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	5772
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	18860.67	0	4/4/2004	9/1/2004	358	5350
0	26	STANDARD LIBOR 6 MO	1083.63	0	5/12/2004	8/1/2004	357	4071.76
0	0	STANDARD LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	5813.15
0	0	STANDARD LIBOR 6 MO	657.6	0	5/12/2004	8/1/2004	238	1643.47
0	0	STANDARD LIBOR 6 MO	15541.03	0	5/10/2004	9/1/2004	359	3900
0	0	STANDARD	0	0	5/7/2004	8/1/2004	358	3671
0	0	STANDARD LIBOR 6 MO	37886.13	0	5/13/2004	8/1/2004	358	11001.98
0	0	STANDARD LIBOR 6 MO	7912.95	0	11/21/2003	9/1/2004	357	5057.43
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4650
0	0	STANDARD	26015.86	0	5/19/2004	9/1/2004	358	3632.14
0	0	STANDARD	8296.34	0	4/30/2004	9/1/2004	357	3740.21

0	0	STANDARD	0	0	5/4/2004	8/1/2004	358	3490.66
0	0	STANDARD LIBOR 6 MO	792.13	0	4/27/2004	8/1/2004	357	4181.14
0	0	STANDARD	67973.8	0	4/5/2004	9/1/2004	357	6093.5
0	98	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	8838.5
0	0	STANDARD	0	0	5/7/2004	8/1/2004	178	3700
0	13	STANDARD LIBOR 6 MO	3533.24	0	5/17/2004	9/1/2004	358	3979.62
0	0	STANDARD LIBOR 6 MO	20016.17	0	5/1/2004	9/1/2004	358	3230.88
0	0	STANDARD	8367.83	0	3/30/2004	9/1/2004	177	4119.16
0	0	STANDARD	9185.25	0	5/4/2004	8/1/2004	358	3904.88
0	18	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3871
0	0	STANDARD LIBOR 6 MO	23251.17	0	5/25/2004	8/1/2004	358	7100
0	15	STANDARD LIBOR 6 MO	8120.19	0	5/17/2004	8/1/2004	357	2027.19
0	23	STANDARD	0	0	5/13/2004	9/1/2004	358	2006.98
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	3500
0	0	STANDARD	4788.12	0	5/10/2004	9/1/2004	358	7545.91
0	0	STANDARD LIBOR 6 MO	8.24	0	5/10/2004	9/1/2004	358	6229.6
0	48	STANDARD	0	0	4/29/2004	9/1/2004	358	3954.56
0	0	STANDARD LIBOR 6 MO	32056.3	0	5/14/2004	9/1/2004	358	3997.99
0	22	STANDARD	0	0	4/23/2004	9/1/2004	357	3000
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	7659.17
0	0	STANDARD	0	0	5/18/2004	8/1/2004	358	3250
0	0	STANDARD	0	0	5/15/2004	9/1/2004	358	1942.34
0	0	STANDARD LIBOR 6 MO	21151.8	0	5/22/2004	9/1/2004	358	3560
0	69	STANDARD	40991.67	0	5/28/2004	8/1/2004	356	6803.98
23	0	STANDARD LIBOR 6 MO	647.94	0	5/7/2004	8/1/2004	357	2883.4
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	4979.71
0	0	STANDARD	41031.14	0	5/6/2004	9/1/2004	357	5550
0	0	STANDARD LIBOR 6 MO	1838.5	0	5/14/2004	8/1/2004	358	9330.12
0	0	STANDARD LIBOR 6 MO	12336.18	0	5/29/2004	9/1/2004	358	5000
0	98	STANDARD LIBOR 6 MO	506.59	0	5/26/2004	9/1/2004	358	6257.13
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	4568.94
0	0	STANDARD	7679.59	0	4/5/2004	10/1/2004	357	5237.78
0	0	STANDARD LIBOR 6 MO	4128.27	0	5/28/2004	9/1/2004	358	2258.33
0	0	STANDARD LIBOR 6 MO	34159.5	0	5/8/2004	9/1/2004	358	45742.78
0	0	STANDARD LIBOR 6 MO	127073.57	0	5/14/2004	9/1/2004	358	8000
0	35	STANDARD LIBOR 6 MO	3741.26	0	6/18/2004	9/1/2004	358	5470.84
0	0	STANDARD LIBOR 6 MO	14773.47	0	2/10/2004	9/1/2004	358	6769.67
0	20	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	3415.24
0	0	STANDARD	18488.33	0	4/6/2004	9/1/2004	177	7447
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	9/1/2004	357	3842
0	0	STANDARD LIBOR 6 MO	11984.6	0	5/14/2004	8/1/2004	357	5965.93
0	0	STANDARD LIBOR 6 MO	0	0	3/25/2004	9/1/2004	358	9750
0	0	STANDARD	569.37	0	5/19/2004	9/1/2004	357	4524.8
0	0	RURAL LIBOR 6 MO	3847.68	0	6/17/2004	9/1/2004	359	2400
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	3252
0	36	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	3478.41
0	0	STANDARD LIBOR 6 MO	0	0	3/30/2004	9/1/2004	358	3967.92
0	67	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4000
11	0	STANDARD LIBOR 6 MO	30382.84	0	5/17/2004	9/1/2004	358	6403.79
0	0	STANDARD	2054.07	0	5/11/2004	9/1/2004	358	3523.53
0	73	STANDARD LIBOR 6 MO	28541.82	0	5/6/2004	8/1/2004	357	3500
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	7450.28
0	0	STANDARD LIBOR 6 MO	40123.94	0	4/21/2004	8/1/2004	357	5530
0	0	STANDARD	176169	0	6/8/2004	9/1/2004	358	7281.59
0	0	STANDARD	552.97	0	5/6/2004	8/1/2004	357	4541.07
0	0	STANDARD LIBOR 6 MO	16673.9	0	4/15/2004	9/1/2004	358	4585
0	0	STANDARD	1360.42	0	3/8/2004	8/1/2004	358	3415.92
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	42664
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	357	6768.73
24	0	STANDARD LIBOR 6 MO	13222.09	0	5/4/2004	9/1/2004	357	4827.57
0	0	STANDARD LIBOR 6 MO	1437.04	0	5/11/2004	8/1/2004	357	1352
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	9/1/2004	359	7336.99
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	4020
0	0	STANDARD	0	0	3/22/2004	9/1/2004	359	2094.08
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4130.3
0	0	STANDARD LIBOR 6 MO	37491.92	0	4/2/2004	9/1/2004	358	7083.33
0	0	STANDARD LIBOR 6 MO	5978.97	0	4/8/2004	8/1/2004	357	2364.71
0	0	STANDARD	199.6	0	4/27/2004	8/1/2004	357	3858.65
0	0	STANDARD LIBOR 6 MO	54639.88	0	4/30/2004	8/1/2004	357	6001.5
0	0	STANDARD	0	0	5/26/2004	8/1/2004	358	4500
0	0	STANDARD	0	0	4/8/2004	9/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	6150
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	9/1/2004	358	11972
0	0	STANDARD LIBOR 6 MO	2355.67	0	6/11/2004	9/1/2004	359	8553.22
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	7584
0	0	STANDARD LIBOR 6 MO	24558.32	0	4/24/2004	9/1/2004	358	3400

0	21	STANDARD	LIBOR 6 MO	79811.12	0	5/20/2004	10/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	55480.82	0	5/17/2004	8/1/2004	358	8618.13
0	0	STANDARD		16284.24	0	5/22/2004	8/1/2004	358	3607.13
0	0	STANDARD	LIBOR 6 MO	10602.69	0	5/4/2004	9/1/2004	358	2796.91
0	0	STANDARD		48317.93	0	5/13/2004	8/1/2004	357	11000
0	0	STANDARD	LIBOR 6 MO	13150.91	0	5/28/2004	8/1/2004	358	5213.8
0	0	STANDARD	LIBOR 6 MO	7705.96	0	4/29/2004	8/1/2004	357	1348
0	0	STANDARD		17672.6	0	5/6/2004	9/1/2004	357	3568.35
0	0	STANDARD		0	0	4/15/2004	9/1/2004	357	3262.94
10	0	STANDARD	LIBOR 6 MO	5713.64	0	5/21/2004	9/1/2004	358	4866.75
0	0	STANDARD	LIBOR 6 MO	10608.51	0	3/24/2004	9/1/2004	357	2700
0	8	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	4726
0	0	STANDARD	LIBOR 6 MO	8075.62	0	3/2/2004	9/1/2004	358	3974.7
0	0	STANDARD		15072.79	0	5/17/2004	9/1/2004	178	2601
0	82	STANDARD		0	0	5/12/2004	8/1/2004	358	9941.12
0	17	RURAL		0	0	3/9/2004	9/1/2004	358	3448.39
0	0	STANDARD	LIBOR 6 MO	1290.77	0	5/19/2004	8/1/2004	358	2750
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	10050.06
0	0	STANDARD	LIBOR 6 MO	47432.25	0	5/13/2004	8/1/2004	357	6905.06
0	0	STANDARD		0	0	3/12/2004	8/1/2004	358	4331.94
0	26	STANDARD		45616.57	0	5/14/2004	9/1/2004	357	2581.63
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	10107.81
0	0	STANDARD	LIBOR 6 MO	17843.84	0	4/27/2004	8/1/2004	358	4445
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	357	7771.63
0	0	STANDARD	LIBOR 6 MO	32782.68	0	4/28/2004	9/1/2004	358	4730
0	0	STANDARD	LIBOR 6 MO	34416.87	0	4/16/2004	9/1/2004	358	5104.18
0	0	STANDARD	LIBOR 6 MO	3907.88	0	5/19/2004	8/1/2004	358	15000
0	0	STANDARD		15009.17	0	12/31/2003	8/1/2004	358	9189.68
0	0	STANDARD	LIBOR 6 MO	5634.86	0	5/8/2004	8/1/2004	358	3062.5
0	0	STANDARD		0	0	3/10/2004	8/1/2004	358	6270.29
0	0	RURAL		233.33	0	5/26/2004	9/1/2004	238	3877.03
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	10077.75
0	0	STANDARD	LIBOR 6 MO	321170.16	0	4/2/2004	9/1/2004	358	8226.21
0	0	STANDARD	LIBOR 6 MO	17595.02	0	5/12/2004	9/1/2004	358	5400
0	0	STANDARD		0	0	5/14/2004	8/1/2004	358	13299
0	0	STANDARD		1764.1	0	4/8/2004	9/1/2004	358	3678.97
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	4744.31
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	10137.88
0	0	STANDARD	LIBOR 6 MO	1104.23	0	5/21/2004	8/1/2004	357	2469.05
0	0	STANDARD		4169.87	0	12/30/2003	9/1/2004	358	8963.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	1400
0	91	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	358	5000
0	0	STANDARD		0	0	5/11/2004	9/1/2004	178	4300
0	0	STANDARD		4.32	0	4/16/2004	9/1/2004	358	4488.37
0	0	STANDARD		20929.19	0	5/28/2004	9/1/2004	358	7776.32
0	0	STANDARD	LIBOR 6 MO	14027.9	0	2/13/2004	9/1/2004	358	3388
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	4530.63
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	11150
0	0	STANDARD	LIBOR 6 MO	16874.88	0	5/14/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4804.78
0	0	STANDARD	LIBOR 6 MO	9122.39	0	5/7/2004	9/1/2004	357	2188.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	3437.55	0	5/5/2004	8/1/2004	358	4798.14
0	83	STANDARD	LIBOR 6 MO	72.65	0	5/19/2004	9/1/2004	358	3623.94
0	0	STANDARD	LIBOR 6 MO	21021.26	0	4/10/2004	8/1/2004	358	2400
0	83	STANDARD	LIBOR 6 MO	20647.13	0	5/19/2004	8/1/2004	358	2133.8
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	12783.47
0	0	STANDARD		48922.1	0	5/19/2004	8/1/2004	357	5100
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4230.14
0	0	STANDARD		38724.17	0	5/18/2004	9/1/2004	358	3582.64
0	44	STANDARD	LIBOR 6 MO	2856.14	0	5/12/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	9/1/2004	357	2543.21
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6773.68
0	0	STANDARD		11507.52	0	5/5/2004	8/1/2004	357	2353.68
0	64	STANDARD	LIBOR 6 MO	3669.58	0	6/12/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	14714.48	0	3/18/2004	9/1/2004	358	4020.61
0	0	STANDARD		0	0	5/6/2004	8/1/2004	358	4983.81
0	0	STANDARD	LIBOR 6 MO	1251.82	0	4/29/2004	9/1/2004	357	3600
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	358	2354.89
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	2850
0	0	STANDARD	LIBOR 6 MO	593.7	0	5/17/2004	8/1/2004	357	3477.65
0	0	STANDARD		0	0	6/3/2004	8/1/2004	358	2549.47
0	0	STANDARD		6529.9	0	5/11/2004	8/1/2004	357	3508.34

0	0	STANDARD	0	0	4/19/2004	8/1/2004	357	12500
0	0	STANDARD	LIBOR 6 MO	26681.92	0	1/22/2004	8/1/2004	358	5253.66
0	0	STANDARD	LIBOR 6 MO	14056.16	0	5/18/2004	9/1/2004	358	4500
0	53	STANDARD	LIBOR 6 MO	2504.41	0	5/8/2004	8/1/2004	357	3650.4
0	0	STANDARD	LIBOR 6 MO	2721.81	0	5/15/2004	9/1/2004	178	5200
0	0	STANDARD	LIBOR 6 MO	1168.93	0	6/4/2004	8/1/2004	358	2742.19
0	0	STANDARD	LIBOR 6 MO	39777.9	0	5/27/2004	8/1/2004	358	6411.68
0	78	STANDARD		368.27	0	6/1/2004	8/1/2004	358	2941.88
0	0	RURAL		0	0	5/8/2004	9/1/2004	358	2216.93
0	27	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	7429.63
0	0	STANDARD	LIBOR 6 MO	2440.1	0	5/4/2004	8/1/2004	357	7730.28
0	0	STANDARD	LIBOR 6 MO	11863.05	0	3/8/2004	8/1/2004	358	8400.67
0	70	STANDARD	LIBOR 6 MO	4560.47	0	5/13/2004	9/1/2004	358	3510
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	5475
0	0	STANDARD	LIBOR 6 MO	21986.68	0	5/4/2004	9/1/2004	358	2808.38
0	0	STANDARD	LIBOR 6 MO	8697.83	0	4/26/2004	9/1/2004	358	13083.89
0	0	STANDARD	LIBOR 6 MO	0	0	4/11/2004	8/1/2004	238	4066
0	0	STANDARD	LIBOR 6 MO	8060.77	0	5/21/2004	9/1/2004	358	7900
0	0	STANDARD	LIBOR 6 MO	5548.83	0	5/14/2004	9/1/2004	358	6000
0	0	STANDARD		470.74	0	1/19/2004	9/1/2004	358	3312.5
0	0	STANDARD		0	0	5/5/2004	8/1/2004	357	10789.99
0	0	STANDARD		0	0	5/14/2004	8/1/2004	357	7991.99
0	0	STANDARD	LIBOR 6 MO	44165.33	0	5/14/2004	9/1/2004	358	2657.08
0	0	STANDARD		0	0	2/8/2004	9/1/2004	358	3577.99
0	0	STANDARD		0	0	4/28/2004	9/1/2004	358	7578.03
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	9269
0	0	STANDARD	LIBOR 6 MO	46154.04	0	4/28/2004	8/1/2004	358	3889
0	0	STANDARD	LIBOR 6 MO	5112.77	0	5/4/2004	8/1/2004	358	2457
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	8200
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	5393.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	8855.17
0	0	STANDARD	LIBOR 6 MO	10470.63	0	4/22/2004	9/1/2004	357	2200
0	81	STANDARD	LIBOR 6 MO	105.36	0	4/27/2004	8/1/2004	358	4502.12
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	2234.06
0	0	STANDARD		50.99	0	4/7/2004	9/1/2004	358	6000
0	0	STANDARD		5000.48	0	4/28/2004	8/1/2004	357	2222.86
0	0	STANDARD	LIBOR 6 MO	10901.71	0	5/21/2004	9/1/2004	359	26579.22
0	0	STANDARD	LIBOR 6 MO	37331.11	0	5/10/2004	8/1/2004	358	12000
0	7	STANDARD		46552.72	0	5/10/2004	9/1/2004	358	8400
0	0	STANDARD	LIBOR 6 MO	4978.58	0	1/7/2004	8/1/2004	358	3500
0	0	STANDARD		1607.94	0	5/17/2004	9/1/2004	357	2600
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	357	9100
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	8/1/2004	358	3290.4
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	9/1/2004	358	5200
0	0	STANDARD		0	0	5/17/2004	9/1/2004	238	4500
0	0	STANDARD	LIBOR 6 MO	219.53	0	4/23/2004	9/1/2004	357	6715.89
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	3852.81
13	0	RURAL		2963.22	0	3/5/2004	9/1/2004	359	1647.22
0	0	STANDARD		0	0	5/24/2004	9/1/2004	358	8579.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	357	5800
0	0	STANDARD	LIBOR 6 MO	6576.92	0	4/21/2004	9/1/2004	358	3342.4
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6783
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	8158.99
0	0	STANDARD	LIBOR 6 MO	37020.38	0	5/18/2004	9/1/2004	358	7400
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	2835.69
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	6600
0	0	STANDARD		23695.01	0	5/8/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	7846.31
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	2750
0	0	STANDARD		0	0	5/11/2004	8/1/2004	358	16000
0	0	STANDARD		90212.9	0	5/18/2004	9/1/2004	358	8493.24
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	2750
0	0	STANDARD	LIBOR 6 MO	222.9	0	5/21/2004	9/1/2004	357	1873.23
0	0	STANDARD		150.84	0	5/21/2004	8/1/2004	358	3455
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	1875.5
0	0	STANDARD	LIBOR 6 MO	49396.74	0	4/29/2004	8/1/2004	358	11500
0	0	STANDARD		0	0	4/20/2004	9/1/2004	357	2850.11
0	0	RURAL	LIBOR 6 MO	16854.89	0	5/5/2004	9/1/2004	357	4647.94
0	27	STANDARD	LIBOR 6 MO	47320.84	0	5/14/2004	8/1/2004	357	2037.23
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	7769
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	8419.72
0	64	STANDARD		21261.01	0	5/18/2004	8/1/2004	358	6262.47
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	3958
0	26	STANDARD	LIBOR 6 MO	22258.8	0	4/15/2004	9/1/2004	358	6981
0	0	STANDARD		71213.82	0	5/14/2004	8/1/2004	358	28427.75

0	0	STANDARD	48459.81	0	6/1/2004	8/1/2004	358	9369.99
0	0	STANDARD	0	0	5/20/2004	9/1/2004	358	11888.4
0	0	STANDARD	7712.08	0	5/3/2004	9/1/2004	357	4691.19
0	0	STANDARD LIBOR 6 MO	15388.41	0	5/14/2004	8/1/2004	358	15024.67
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	6100
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	9/1/2004	357	5245.85
0	0	STANDARD LIBOR 6 MO	0	0	4/21/2004	8/1/2004	357	5113.73
0	0	STANDARD LIBOR 6 MO	34.85	0	3/25/2004	8/1/2004	358	8794.98
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	8/1/2004	357	6512.37
25	0	STANDARD	76992.48	0	5/29/2004	8/1/2004	358	9438.37
0	65	STANDARD LIBOR 6 MO	29696.67	0	5/13/2004	8/1/2004	358	4159.15
0	66	STANDARD	75202.62	0	5/3/2004	9/1/2004	357	7500
0	0	STANDARD	4720.27	0	5/24/2004	9/1/2004	358	7151.81
0	0	STANDARD LIBOR 6 MO	3340.78	0	4/30/2004	9/1/2004	357	3500
0	0	STANDARD	0	0	4/13/2004	9/1/2004	357	2400
0	0	STANDARD	0	0	4/1/2004	9/1/2004	357	7450
0	0	STANDARD	74255.32	0	5/29/2004	8/1/2004	358	9405.07
0	0	STANDARD	0	0	5/21/2004	8/1/2004	357	14047.62
0	0	STANDARD	21829.5	0	5/19/2004	8/1/2004	358	5300
0	0	STANDARD	30814.18	0	5/6/2004	8/1/2004	358	6345.2
0	0	STANDARD	1210.94	0	5/15/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	3/16/2004	8/1/2004	357	8823.88
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	5416
0	0	STANDARD LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	3462.47
0	0	STANDARD	56142.79	0	6/4/2004	8/1/2004	358	9633.95
0	0	STANDARD LIBOR 6 MO	13589.23	0	5/21/2004	9/1/2004	358	4300
0	73	STANDARD LIBOR 6 MO	9124.09	0	4/16/2004	9/1/2004	358	5301.16
0	0	STANDARD	13914.91	0	5/10/2004	8/1/2004	358	7938.43
0	0	STANDARD LIBOR 6 MO	260.63	0	5/3/2004	9/1/2004	358	4800
0	88	STANDARD LIBOR 6 MO	17485.6	0	5/5/2004	9/1/2004	358	8836
0	0	STANDARD LIBOR 6 MO	80203.45	0	5/13/2004	8/1/2004	357	8200
0	9	STANDARD LIBOR 6 MO	1201.84	0	2/27/2004	9/1/2004	358	2815.63
0	34	STANDARD LIBOR 6 MO	13216.78	0	5/14/2004	9/1/2004	357	8500
0	0	STANDARD LIBOR 6 MO	63103.57	0	2/10/2004	9/1/2004	358	6561
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	9365.34
0	0	STANDARD	25293.27	0	5/5/2004	9/1/2004	237	2950
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	6245
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	6700
0	0	STANDARD LIBOR 6 MO	14616.57	0	5/7/2004	8/1/2004	358	2649.99
0	41	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	2070.92
0	0	STANDARD	40717.39	0	3/15/2004	9/1/2004	358	5695.31
0	13	STANDARD LIBOR 6 MO	2541.53	0	5/13/2004	9/1/2004	358	2582.67
0	0	STANDARD	0	0	4/15/2004	8/1/2004	357	4921.17
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	4936.41
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	9/1/2004	357	5069.87
0	0	STANDARD LIBOR 6 MO	83342.15	0	4/29/2004	8/1/2004	358	8000
0	0	RURAL	5010.06	0	5/11/2004	9/1/2004	238	2658
0	0	STANDARD	0	0	5/18/2004	9/1/2004	359	2875
0	0	STANDARD LIBOR 6 MO	18454.04	0	5/1/2004	9/1/2004	358	13072.19
0	16	STANDARD LIBOR 6 MO	1910.12	0	4/30/2004	8/1/2004	358	1532.58
0	51	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	8/1/2004	357	5642
0	0	STANDARD LIBOR 6 MO	171343.48	0	4/30/2004	8/1/2004	358	8500
0	0	STANDARD	19829.96	0	5/6/2004	8/1/2004	238	5500
0	10	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	2350
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	7800
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	5200
0	0	STANDARD	13159.99	0	5/27/2004	9/1/2004	358	4347
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	6700
0	15	STANDARD LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	2000
0	0	STANDARD LIBOR 6 MO	11369.25	0	5/10/2004	8/1/2004	357	9098.5
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	3500
0	15	STANDARD LIBOR 6 MO	40148.58	0	5/12/2004	9/1/2004	358	5623
0	0	STANDARD LIBOR 6 MO	5132.91	0	4/17/2004	8/1/2004	358	3636.75
0	0	STANDARD	7241.73	0	5/5/2004	8/1/2004	357	2188.74
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	20846.72	0	5/12/2004	8/1/2004	358	4245
0	0	STANDARD	0	0	5/6/2004	9/1/2004	358	4545.92
0	0	STANDARD	2712.04	0	4/24/2004	9/1/2004	358	8884
0	0	STANDARD LIBOR 6 MO	40376.85	0	5/12/2004	8/1/2004	358	3414.98
0	0	STANDARD LIBOR 6 MO	47597.97	0	1/23/2004	8/1/2004	357	5800
0	0	STANDARD	713.38	0	5/29/2004	9/1/2004	358	2589
0	0	STANDARD LIBOR 6 MO	13772.48	0	5/1/2004	8/1/2004	357	4500
0	89	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3200
0	0	STANDARD LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	6450

0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	358	15615.24
0	83	STANDARD		69010.75	0	4/17/2004	9/1/2004	357	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	25808.83
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	2970
0	0	STANDARD	LIBOR 6 MO	1028.4	0	5/18/2004	8/1/2004	358	4790.88
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	4985.4
0	0	STANDARD	LIBOR 6 MO	36348.05	0	3/12/2004	9/1/2004	358	4806.71
0	0	RURAL	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	6479.42
0	0	STANDARD	LIBOR 6 MO	879.61	0	4/28/2004	8/1/2004	357	6547.3
0	10	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3262.24
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	357	4172.76
0	0	STANDARD		0	0	2/25/2004	9/1/2004	358	7516.92
0	0	STANDARD	LIBOR 6 MO	845.15	0	4/30/2004	9/1/2004	357	4252.19
0	0	STANDARD	LIBOR 6 MO	260.46	0	5/11/2004	9/1/2004	358	3458.17
0	0	STANDARD	LIBOR 6 MO	1168.77	0	4/30/2004	9/1/2004	358	2797.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	357	4000
0	0	STANDARD		11818.52	0	5/14/2004	8/1/2004	357	4805.88
0	33	STANDARD	LIBOR 6 MO	12552.37	0	5/8/2004	9/1/2004	358	5411.18
0	0	STANDARD	LIBOR 6 MO	3009.96	0	5/14/2004	9/1/2004	358	1925.5
0	0	STANDARD	LIBOR 6 MO	14149.34	0	5/25/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	14000	0	1/19/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	20667.93	0	5/15/2004	8/1/2004	358	4500
0	64	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	5230
0	0	STANDARD	LIBOR 6 MO	14752.78	0	5/20/2004	9/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	279247.01	0	5/20/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	844.42	0	5/10/2004	8/1/2004	357	2128.53
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	357	5373.33
0	12	STANDARD	LIBOR 6 MO	7481.88	0	5/10/2004	9/1/2004	357	8839.79
0	0	STANDARD	LIBOR 6 MO	0	0	4/18/2004	9/1/2004	358	12521
0	0	STANDARD		4530.04	0	4/27/2004	8/1/2004	357	2495.68
0	0	STANDARD		1687.25	0	5/11/2004	8/1/2004	357	3450
0	69	STANDARD		0	0	5/25/2004	8/1/2004	358	5624.25
0	0	STANDARD	LIBOR 6 MO	26182.89	0	4/23/2004	9/1/2004	357	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	28255.63	0	5/8/2004	9/1/2004	358	4532.45
0	0	STANDARD		0	0	5/17/2004	8/1/2004	358	6000
0	0	STANDARD		0	0	5/8/2004	8/1/2004	358	2330.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	357	15685
0	58	STANDARD	LIBOR 6 MO	1065.48	0	5/11/2004	8/1/2004	358	5923.59
0	0	STANDARD	LIBOR 6 MO	0	0	5/16/2004	8/1/2004	358	18917
0	10	STANDARD	LIBOR 6 MO	6821.21	0	5/14/2004	9/1/2004	357	5803.69
8	81	STANDARD	LIBOR 6 MO	30471.28	0	2/19/2004	8/1/2004	358	6355.85
17	0	STANDARD	LIBOR 6 MO	9117.38	0	5/12/2004	9/1/2004	357	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	7900
0	0	STANDARD		48716.84	0	5/15/2004	8/1/2004	358	11796.86
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	357	6800
0	0	STANDARD	LIBOR 6 MO	24512.51	0	5/20/2004	9/1/2004	358	3472.93
0	0	STANDARD		0	0	2/9/2004	9/1/2004	358	7489.71
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	9/1/2004	357	6000
0	0	STANDARD		28578.88	0	5/5/2004	9/1/2004	358	7384.7
0	0	STANDARD	LIBOR 6 MO	11932.41	0	5/17/2004	8/1/2004	358	6178.19
0	0	STANDARD		0	0	4/20/2004	9/1/2004	237	2998
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	14000
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	8950
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	359	2387.88
0	0	STANDARD	LIBOR 6 MO	8137.86	0	5/20/2004	9/1/2004	358	3654.99
0	0	STANDARD	LIBOR 6 MO	17129.26	0	4/1/2004	8/1/2004	358	4497.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	2584.46
0	0	STANDARD	LIBOR 6 MO	118229.88	0	5/1/2004	9/1/2004	358	5800
0	61	STANDARD		0	0	5/20/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/10/2004	9/1/2004	358	7114
0	0	STANDARD	LIBOR 6 MO	1095.01	0	5/11/2004	8/1/2004	358	4836.08
0	0	STANDARD		0	0	5/12/2004	9/1/2004	358	3117.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	4686.5
0	0	STANDARD	LIBOR 6 MO	14.64	0	5/20/2004	9/1/2004	358	4630.92
0	0	STANDARD	LIBOR 6 MO	71.19	0	5/5/2004	8/1/2004	358	4629.95
0	55	STANDARD	LIBOR 6 MO	48441.55	0	5/13/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	16146.15	0	4/28/2004	8/1/2004	357	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	38743.84	0	5/19/2004	8/1/2004	358	3500
0	0	STANDARD		50072.72	0	6/1/2004	8/1/2004	358	9377.62
0	0	STANDARD		3183.25	0	5/1/2004	8/1/2004	178	2202.33
0	0	STANDARD	LIBOR 6 MO	8271.15	0	4/10/2004	9/1/2004	358	7250
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	358	4850
0	0	STANDARD		0	0	5/7/2004	9/1/2004	358	4120.5
0	0	STANDARD		6737.68	0	5/20/2004	8/1/2004	357	2518.6

0	0	STANDARD	LIBOR 6 MO	63768.91	0	5/4/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	356	2650
0	0	STANDARD	LIBOR 6 MO	1867.62	0	4/3/2004	8/1/2004	357	4037.53
0	14	STANDARD		41229.27	0	3/18/2004	9/1/2004	358	8333
0	0	STANDARD	LIBOR 6 MO	0	0	3/28/2004	9/1/2004	359	11011.98
0	20	STANDARD	LIBOR 6 MO	4683.71	0	5/4/2004	9/1/2004	357	4599.46
0	0	STANDARD	LIBOR 6 MO	16049.01	0	5/6/2004	9/1/2004	357	5542.39
0	0	STANDARD		0	0	4/22/2004	8/1/2004	357	3647.06
0	0	STANDARD		1666.06	0	4/29/2004	8/1/2004	357	66854.51
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	357	3664.03
0	43	STANDARD	LIBOR 6 MO	335.5	0	1/8/2004	8/1/2004	357	6372.29
0	0	STANDARD	LIBOR 6 MO	25959.75	0	5/13/2004	8/1/2004	357	7000
0	0	STANDARD	LIBOR 6 MO	7364.49	0	5/4/2004	8/1/2004	357	4413.06
0	0	STANDARD	LIBOR 6 MO	52510.99	0	3/17/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0.68	0	5/11/2004	9/1/2004	357	4000
0	0	STANDARD		0	0	4/15/2004	9/1/2004	358	2659.53
0	0	STANDARD	LIBOR 6 MO	25424.32	0	6/9/2004	8/1/2004	358	3500
0	0	STANDARD		0	0	4/12/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	357	12488.89
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	10200
0	18	STANDARD	LIBOR 6 MO	10108.61	0	5/14/2004	8/1/2004	357	4666.94
0	0	STANDARD	LIBOR 6 MO	8565.38	0	4/29/2004	8/1/2004	358	5444.24
0	0	STANDARD		0	0	5/11/2004	9/1/2004	357	5938.05
0	0	STANDARD	LIBOR 6 MO	41793.39	0	5/10/2004	8/1/2004	358	5600
0	18	STANDARD	LIBOR 6 MO	26280.33	0	6/7/2004	9/1/2004	358	1533.92
8	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	5824.17
0	0	STANDARD		69.32	0	5/14/2004	8/1/2004	358	7404
0	0	STANDARD		0	0	5/4/2004	9/1/2004	358	10500
0	0	STANDARD	LIBOR 6 MO	138516.55	0	5/16/2004	9/1/2004	358	14833.33
0	0	STANDARD		42567.13	0	4/22/2004	8/1/2004	357	3959.4
0	0	STANDARD	LIBOR 6 MO	8290.94	0	5/6/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	4870.01
0	0	STANDARD		1013.37	0	4/20/2004	8/1/2004	357	7106.74
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	4910.59
0	0	STANDARD		0	0	5/5/2004	8/1/2004	357	5888.21
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4517.72
0	0	STANDARD	LIBOR 6 MO	0	0	4/10/2004	8/1/2004	358	3041.67
0	0	STANDARD		7836.72	0	3/12/2004	9/1/2004	358	2904.96
0	0	STANDARD	LIBOR 6 MO	35808.97	0	5/10/2004	9/1/2004	357	4850
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	6110.14
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	357	6000
0	55	STANDARD		5074.44	0	5/5/2004	8/1/2004	357	1940.45
0	0	STANDARD	LIBOR 6 MO	20287.58	0	5/12/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	2209.99
0	0	STANDARD		0	0	5/11/2004	8/1/2004	357	8156.7
0	0	STANDARD		4341.3	0	5/5/2004	8/1/2004	358	1500
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	3420
0	0	STANDARD	LIBOR 6 MO	1797.72	0	5/11/2004	9/1/2004	357	4916.59
0	9	STANDARD	LIBOR 6 MO	0	0	3/1/2004	8/1/2004	357	2792.11
0	13	STANDARD	LIBOR 6 MO	20131.96	0	5/6/2004	9/1/2004	358	5245.08
0	0	STANDARD	LIBOR 6 MO	109297.8	0	4/18/2004	8/1/2004	357	6547.63
0	0	STANDARD		0	0	4/25/2004	9/1/2004	357	4800
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	7677.9
0	0	STANDARD		0	0	5/12/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	4825
0	0	STANDARD		0	0	5/4/2004	8/1/2004	357	3683.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	25977.12	0	4/29/2004	8/1/2004	357	3750
0	0	STANDARD		223.35	0	4/30/2004	9/1/2004	238	2502.71
0	0	STANDARD		9208.22	0	5/17/2004	9/1/2004	358	3180
0	0	STANDARD		10986.99	0	5/20/2004	9/1/2004	358	2296.35
0	86	STANDARD	LIBOR 6 MO	0	0	12/19/2003	8/1/2004	358	4355.47
0	0	STANDARD		20506.16	0	3/9/2004	9/1/2004	358	10500
0	0	STANDARD	LIBOR 6 MO	34855.57	0	4/19/2004	9/1/2004	358	12500
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	6038.82
0	0	STANDARD	LIBOR 6 MO	16094.27	0	4/1/2004	9/1/2004	358	7250
0	0	STANDARD		0	0	5/6/2004	9/1/2004	177	4300
0	0	STANDARD	LIBOR 6 MO	14943.56	0	5/24/2004	9/1/2004	358	3934.21
0	0	STANDARD	LIBOR 6 MO	3115.11	0	5/18/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	34143.96	0	4/27/2004	9/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	39955.97	0	5/19/2004	8/1/2004	357	5096.09
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	2699.81
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	238	2700
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	3878.49
0	0	STANDARD	LIBOR 6 MO	11043.4	0	4/6/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 MO	1419.38	0	5/18/2004	8/1/2004	358	4000

0	45	STANDARD	LIBOR 6 MO	6243.84	0	5/5/2004	8/1/2004	358	7600
0	0	STANDARD		0	0	5/7/2004	8/1/2004	357	6750
0	0	STANDARD	LIBOR 6 MO	15251.23	0	4/19/2004	8/1/2004	357	9950.72
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	6000
0	0	STANDARD		0	0	5/6/2004	9/1/2004	177	3545
0	0	RURAL		0	0	4/30/2004	9/1/2004	358	3942.15
0	79	STANDARD	LIBOR 6 MO	4651.17	0	5/1/2004	9/1/2004	357	1873.77
0	0	STANDARD		0	0	4/23/2004	8/1/2004	357	3103.17
0	0	STANDARD		2085.65	0	5/14/2004	9/1/2004	177	1850
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	2077.32
0	0	STANDARD		0	0	4/28/2004	8/1/2004	358	4250
0	0	STANDARD		0	0	4/26/2004	9/1/2004	358	9000
0	0	STANDARD		16144.08	0	1/22/2004	9/1/2004	358	8330
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	3047.07
0	0	STANDARD	LIBOR 6 MO	11457.82	0	5/4/2004	8/1/2004	357	8991.95
0	0	STANDARD		37257.06	0	4/23/2004	9/1/2004	357	24931.19
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	1808.85
0	0	STANDARD	LIBOR 6 MO	17710.17	0	2/12/2004	8/1/2004	358	43977.56
0	61	STANDARD	LIBOR 6 MO	0	0	3/26/2004	9/1/2004	357	3173.7
0	0	STANDARD		30966.73	0	5/12/2004	8/1/2004	358	8660
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	2914.68
0	55	STANDARD	LIBOR 6 MO	28903.24	0	4/29/2004	8/1/2004	358	5064.53
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	7551
0	0	STANDARD		2811.55	0	5/6/2004	8/1/2004	358	8552.77
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	1716
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	4451.67
0	0	STANDARD		0	0	5/5/2004	8/1/2004	357	5999.33
0	0	STANDARD	LIBOR 6 MO	14053.4	0	5/19/2004	8/1/2004	358	3925.05
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	1367.29	0	5/19/2004	9/1/2004	358	2286.98
0	0	STANDARD	LIBOR 6 MO	15666.79	0	6/1/2004	9/1/2004	358	6248.77
0	0	STANDARD		19804.9	0	5/20/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	4298.41
0	0	STANDARD		1313.92	0	5/13/2004	9/1/2004	358	2523.72
0	0	STANDARD	LIBOR 6 MO	9603.56	0	3/19/2004	8/1/2004	358	3642.39
0	28	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	9718.75
0	0	STANDARD		0	0	4/23/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	357	3417.11
0	82	STANDARD		2078.89	0	5/23/2004	8/1/2004	358	2710.48
0	0	STANDARD	LIBOR 6 MO	7734.51	0	4/23/2004	9/1/2004	358	2498.55
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	4753.76
0	80	STANDARD		8356.9	0	4/13/2004	9/1/2004	358	10362.04
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	12747.19
0	0	STANDARD	LIBOR 6 MO	266.18	0	4/26/2004	8/1/2004	358	3907.89
0	0	STANDARD	LIBOR 6 MO	18484.42	0	4/22/2004	8/1/2004	357	2776.96
0	0	STANDARD	LIBOR 6 MO	51848.76	0	5/21/2004	9/1/2004	358	4809.6
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	8250
0	0	STANDARD		5315.91	0	3/23/2004	8/1/2004	358	2854.76
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	357	8895.86
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	9/1/2004	357	3902
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	8478.5
0	0	STANDARD		0	0	5/6/2004	8/1/2004	357	3751.91
0	0	STANDARD		22283.46	0	5/18/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	1710.5	0	5/17/2004	8/1/2004	357	5424.37
0	0	STANDARD		64862.49	0	5/7/2004	8/1/2004	238	6500
0	0	STANDARD		14984.3	0	5/6/2004	8/1/2004	357	4032.17
0	0	STANDARD		7743.67	0	6/15/2004	8/1/2004	358	5988.66
0	5	STANDARD	LIBOR 6 MO	51557.12	0	4/30/2004	8/1/2004	357	10074.52
0	0	STANDARD		14868.8	0	5/20/2004	9/1/2004	358	7158.53
0	0	STANDARD	LIBOR 6 MO	51836.29	0	5/3/2004	8/1/2004	358	8965.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	357	15209.12
0	0	STANDARD		3719.38	0	5/19/2004	9/1/2004	358	4969.71
0	0	STANDARD		10099.95	0	5/3/2004	8/1/2004	357	37700.84
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	357	5400
0	0	STANDARD	LIBOR 6 MO	34063.07	0	5/6/2004	8/1/2004	357	8000
0	0	STANDARD	LIBOR 6 MO	11686.74	0	5/21/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	9593.58	0	5/5/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	357	2832.4
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5888.71
0	0	STANDARD		4205.65	0	5/7/2004	8/1/2004	357	1204.98
0	13	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	357	5069.46
0	0	STANDARD	LIBOR 6 MO	102866.7	0	5/11/2004	9/1/2004	358	2438.06
0	0	STANDARD	LIBOR 6 MO	78643.85	0	5/6/2004	9/1/2004	358	6450.97
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	357	5758.51
0	0	STANDARD		20881.51	0	2/23/2004	8/1/2004	357	12700
0	0	STANDARD	LIBOR 6 MO	10242.99	0	5/18/2004	9/1/2004	358	5345.96
0	0	STANDARD		17978.74	0	4/27/2004	8/1/2004	358	7288.36

0	13	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	3716.01
0	0	STANDARD		3324.78	0	5/21/2004	9/1/2004	358	1180.97
0	0	STANDARD	LIBOR 6 MO	20829.36	0	5/11/2004	9/1/2004	358	3850
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	24367.75
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	3465.98
0	0	STANDARD	LIBOR 6 MO	41533.58	0	5/10/2004	9/1/2004	358	6001
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	6497.47
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	3187.63
0	0	STANDARD		0	0	5/3/2004	9/1/2004	359	5750
0	0	STANDARD	LIBOR 6 MO	3647.24	0	5/10/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	10833
0	0	STANDARD	LIBOR 6 MO	77203.75	0	5/20/2004	8/1/2004	358	5750
0	0	STANDARD	LIBOR 6 MO	15181	0	4/12/2004	8/1/2004	357	5870.22
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	357	13415.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	4359.66
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	9/1/2004	358	23333
0	0	STANDARD	LIBOR 6 MO	1728	0	4/28/2004	8/1/2004	357	3542.12
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	5074.53
0	0	STANDARD	LIBOR 6 MO	15404.27	0	5/3/2004	9/1/2004	358	4118.67
0	0	STANDARD		24938.15	0	4/27/2004	8/1/2004	237	6262.12
0	0	STANDARD	LIBOR 6 MO	0	0	1/31/2004	8/1/2004	358	10500
0	79	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	4887
0	0	RURAL	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	357	4701.13
0	0	STANDARD		0	0	5/21/2004	9/1/2004	178	5250
0	0	RURAL	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	1796.25
0	33	STANDARD		8004.89	0	2/20/2004	9/1/2004	357	3668.47
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	8680.29
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	357	5726.79
0	0	STANDARD	LIBOR 6 MO	0	0	2/5/2004	8/1/2004	358	3046.35
0	0	STANDARD	LIBOR 6 MO	2296.03	0	5/14/2004	9/1/2004	358	5185.87
0	0	STANDARD	LIBOR 6 MO	17015.7	0	4/29/2004	9/1/2004	357	2939.45
0	0	STANDARD	LIBOR 6 MO	8674.57	0	4/22/2004	9/1/2004	358	3200
0	0	STANDARD		0	0	5/14/2004	8/1/2004	358	10985.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	6000
0	50	STANDARD	LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	3058.02
0	39	STANDARD	LIBOR 6 MO	0	0	3/5/2004	9/1/2004	358	4115.98
0	0	STANDARD		0	0	3/25/2004	8/1/2004	237	2913
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	357	8360.75
0	0	STANDARD		1550.36	0	4/16/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	9020.38	0	4/28/2004	9/1/2004	358	3706.48
0	0	STANDARD	LIBOR 6 MO	8764.96	0	5/17/2004	8/1/2004	358	3550
0	3	STANDARD	LIBOR 6 MO	23432.1	0	5/4/2004	9/1/2004	358	4469.28
0	0	STANDARD		0	0	4/5/2004	9/1/2004	357	2931.2
0	0	STANDARD	LIBOR 6 MO	86447.82	0	5/21/2004	9/1/2004	358	7800
0	0	STANDARD		0	0	5/5/2004	9/1/2004	357	3541.68
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	16283.12
0	0	STANDARD	LIBOR 6 MO	26378.7	0	4/30/2004	9/1/2004	357	10000
0	0	STANDARD		0	0	5/10/2004	8/1/2004	357	1900
0	0	STANDARD	LIBOR 6 MO	21955.44	0	5/19/2004	9/1/2004	358	8700
0	0	STANDARD	LIBOR 6 MO	83.02	0	5/4/2004	9/1/2004	357	4940
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	3031.44
0	0	STANDARD		11.12	0	4/28/2004	9/1/2004	358	3683.51
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	358	8842.5
0	31	STANDARD		18574.67	0	5/4/2004	9/1/2004	357	2672.77
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	6952.98
0	0	STANDARD	LIBOR 6 MO	1160.67	0	5/29/2004	8/1/2004	358	1622.92
0	59	STANDARD		2478.6	0	5/12/2004	9/1/2004	358	2188.33
0	0	STANDARD		0	0	4/27/2004	8/1/2004	357	2889.22
0	0	STANDARD		12402.57	0	3/12/2004	8/1/2004	357	11070.39
0	0	STANDARD	LIBOR 6 MO	24521.78	0	5/20/2004	9/1/2004	358	4513.72
0	0	RURAL	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	5030.92
0	0	STANDARD	LIBOR 6 MO	0	0	12/17/2003	9/1/2004	358	1900
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	357	13004.88
0	0	STANDARD		0	0	4/16/2004	9/1/2004	357	6177.98
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4518
0	0	STANDARD		21726.41	0	5/13/2004	9/1/2004	357	5213.88
0	0	STANDARD	LIBOR 6 MO	10383.37	0	3/1/2004	9/1/2004	357	7640.93
0	71	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	5212.63
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6984.32
0	48	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	12000
0	0	STANDARD		21780.45	0	5/14/2004	8/1/2004	357	2331.78
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	11000
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	6460
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	357	3813.8

0	0	STANDARD	LIBOR 6 MO	0	0	4/9/2004	8/1/2004	358	7524.62
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	10469.38	0	5/14/2004	10/1/2004	358	7811.15
0	0	STANDARD	LIBOR 6 MO	0	0	1/31/2004	8/1/2004	358	7582
0	0	STANDARD		0	0	5/4/2004	8/1/2004	357	8568.29
0	47	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	14469.38	0	4/25/2004	9/1/2004	357	2375.77
0	0	STANDARD		0	0	5/23/2004	9/1/2004	358	4503.5
0	0	STANDARD	LIBOR 6 MO	37193.43	0	5/13/2004	9/1/2004	358	9387
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	8412.03
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	2348.67
0	21	STANDARD	LIBOR 6 MO	29702.76	0	5/6/2004	8/1/2004	357	4253
0	0	STANDARD		105.3	0	5/6/2004	9/1/2004	358	6900
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	2864.91
0	0	STANDARD		0	0	5/11/2004	8/1/2004	358	7550
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	6800
0	0	STANDARD		64087.21	0	5/6/2004	9/1/2004	357	5980
0	0	STANDARD	LIBOR 6 MO	6200.73	0	4/17/2004	9/1/2004	358	6200
0	0	STANDARD		2830.35	0	5/4/2004	9/1/2004	358	3000
0	84	RURAL		19686.21	0	3/23/2004	9/1/2004	357	3987.34
0	0	STANDARD	LIBOR 6 MO	778.41	0	5/4/2004	8/1/2004	177	4052.21
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	357	3756
0	0	STANDARD		0	0	5/1/2004	8/1/2004	357	6342.85
0	0	STANDARD	LIBOR 6 MO	2597.83	0	5/19/2004	9/1/2004	358	5092.98
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	7443
0	0	STANDARD		21747.48	0	5/1/2004	8/1/2004	358	4000
0	58	STANDARD	LIBOR 6 MO	68990.42	0	5/11/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	569.37	0	5/5/2004	9/1/2004	358	5000
0	0	STANDARD		596.85	0	5/21/2004	9/1/2004	237	5617.18
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	10/1/2004	357	4000
0	46	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	2089.78
0	22	STANDARD		30282.2	0	5/13/2004	9/1/2004	358	11288.15
0	0	STANDARD		27421.3	0	5/26/2004	9/1/2004	358	6559.18
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	2115.49
0	0	STANDARD		0	0	4/30/2004	8/1/2004	358	5405.64
0	0	STANDARD		82818.17	0	6/8/2004	8/1/2004	358	10731.38
0	0	STANDARD		35013.18	0	5/7/2004	8/1/2004	357	4107.93
13	0	STANDARD		52519.3	0	5/7/2004	9/1/2004	358	10872.67
0	0	STANDARD	LIBOR 6 MO	0	0	8/10/2004	9/1/2004	359	22644.78
0	98	STANDARD	LIBOR 6 MO	18790.75	0	5/13/2004	9/1/2004	358	3500
0	0	STANDARD		10773.26	0	5/23/2004	9/1/2004	358	3711.79
0	2	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	8194.19
0	0	STANDARD	LIBOR 6 MO	13849.36	0	5/3/2004	10/1/2004	357	5028.83
0	0	STANDARD		19.38	0	5/7/2004	9/1/2004	357	2749.07
0	0	STANDARD		15714.56	0	5/19/2004	9/1/2004	358	25383.35
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	6700
0	0	STANDARD	LIBOR 6 MO	1310.93	0	5/6/2004	9/1/2004	358	3027.64
0	0	STANDARD	LIBOR 6 MO	11863.76	0	4/8/2004	9/1/2004	357	3100
0	0	STANDARD	LIBOR 6 MO	1307.48	0	4/22/2004	9/1/2004	358	8321.54
0	8	STANDARD	LIBOR 6 MO	27770.76	0	4/9/2004	9/1/2004	358	1500
0	0	STANDARD		13291.16	0	5/5/2004	9/1/2004	237	5500
0	0	STANDARD		0	0	3/16/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	2432.15	0	5/3/2004	9/1/2004	358	2512.88
0	0	STANDARD		0	0	4/7/2004	9/1/2004	357	3457.15
0	67	STANDARD		22680.07	0	5/25/2004	9/1/2004	358	8270.92
0	0	STANDARD	LIBOR 6 MO	6744.97	0	5/26/2004	9/1/2004	358	2100
0	0	STANDARD	LIBOR 6 MO	1509.52	0	3/23/2004	9/1/2004	357	3750
0	0	STANDARD		0	0	5/12/2004	9/1/2004	358	16371.49
0	0	STANDARD		0	0	5/13/2004	8/1/2004	358	5734.4
0	0	STANDARD		0	0	5/18/2004	8/1/2004	177	5000
0	0	STANDARD	LIBOR 6 MO	13917.83	0	5/5/2004	9/1/2004	358	3200
0	0	STANDARD		0	0	5/3/2004	9/1/2004	357	8055
0	14	STANDARD		1908.5	0	5/19/2004	8/1/2004	357	10500
1	0	STANDARD	LIBOR 6 MO	11202.28	0	5/12/2004	8/1/2004	357	10199.81
0	0	STANDARD	LIBOR 6 MO	110514.65	0	4/20/2004	9/1/2004	357	6600
0	0	STANDARD		19924.86	0	5/19/2004	9/1/2004	358	4000
0	0	STANDARD		38390.74	0	5/12/2004	8/1/2004	357	5412.74
0	0	STANDARD	LIBOR 6 MO	2192.45	0	4/13/2004	9/1/2004	358	4580
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	357	8000
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	358	8336.51
0	0	STANDARD		25099.75	0	4/20/2004	9/1/2004	357	23784.99
0	0	STANDARD	LIBOR 6 MO	23907.14	0	4/9/2004	9/1/2004	358	6972
0	0	STANDARD	LIBOR 6 MO	27593.49	0	4/27/2004	9/1/2004	358	4993.3
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	4850
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	357	4250
0	0	STANDARD		0	0	4/21/2004	9/1/2004	357	5998

0	0	STANDARD	LIBOR 6 MO	5351.55	0	4/30/2004	8/1/2004	358	6407.39
0	0	STANDARD	LIBOR 6 MO	0	0	4/3/2004	9/1/2004	357	9439
0	0	STANDARD		2197.72	0	5/25/2004	9/1/2004	238	4231.17
0	0	STANDARD	LIBOR 6 MO	10956.36	0	5/14/2004	9/1/2004	358	14500
0	0	STANDARD	LIBOR 6 MO	8918.59	0	5/3/2004	9/1/2004	358	4469.61
0	21	STANDARD		32494.89	0	4/27/2004	9/1/2004	357	4549.94
0	0	STANDARD	LIBOR 6 MO	13469.83	0	5/5/2004	9/1/2004	358	41439.34
0	0	STANDARD		31336.13	0	4/28/2004	10/1/2004	178	9000
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	8/1/2004	358	21485
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	6546.4
0	0	STANDARD		105.75	0	5/12/2004	9/1/2004	357	4254.17
0	0	STANDARD	LIBOR 6 MO	11975.25	0	5/19/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	26874.44	0	4/29/2004	9/1/2004	357	3480
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	4600.27
0	0	STANDARD	LIBOR 6 MO	16428.74	0	3/31/2004	8/1/2004	357	4392
0	0	STANDARD	LIBOR 6 MO	36668.38	0	5/12/2004	9/1/2004	357	3574.91
0	0	STANDARD	LIBOR 6 MO	6589.87	0	5/17/2004	8/1/2004	357	7000
0	0	STANDARD	LIBOR 6 MO	16870.67	0	5/14/2004	9/1/2004	358	1517.85
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	7400
0	0	STANDARD	LIBOR 6 MO	11318.36	0	5/1/2004	9/1/2004	358	5445
0	0	STANDARD		11517.51	0	5/17/2004	9/1/2004	358	4435.74
0	0	STANDARD		6833.75	0	5/11/2004	9/1/2004	358	2455.87
0	0	STANDARD	LIBOR 6 MO	7018.14	0	4/15/2004	8/1/2004	358	6272.87
0	0	STANDARD	LIBOR 6 MO	0	0	3/23/2004	9/1/2004	357	3800
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	357	20925
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	2500
0	26	STANDARD		767.17	0	5/5/2004	9/1/2004	358	7203.07
0	69	STANDARD	LIBOR 6 MO	4423.71	0	5/13/2004	9/1/2004	358	4267.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	4666.66
0	0	STANDARD	LIBOR 6 MO	13483.77	0	4/30/2004	8/1/2004	358	3750
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	357	2725.14
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	4700
0	31	STANDARD		1120.85	0	4/26/2004	9/1/2004	237	6711.97
0	0	STANDARD		32465.64	0	5/18/2004	8/1/2004	357	5000
0	0	STANDARD		1166.29	0	5/7/2004	9/1/2004	358	12706
0	0	RURAL		18605.55	0	5/28/2004	9/1/2004	358	5868.39
0	0	STANDARD	LIBOR 6 MO	6379.71	0	4/21/2004	8/1/2004	358	7543.59
0	0	STANDARD	LIBOR 6 MO	3935.62	0	4/30/2004	8/1/2004	357	2296.91
0	0	STANDARD	LIBOR 6 MO	7363.35	0	5/12/2004	9/1/2004	358	4731.39
0	0	STANDARD		29541.86	0	5/18/2004	9/1/2004	358	8908.11
0	0	STANDARD		14106.09	0	5/3/2004	8/1/2004	357	1563.33
0	0	STANDARD		2051.94	0	5/4/2004	9/1/2004	358	3917.01
0	0	STANDARD		969.6	0	5/10/2004	8/1/2004	237	6819.94
0	0	STANDARD		0	0	4/5/2004	9/1/2004	358	13973.5
0	24	STANDARD		91580.18	0	5/19/2004	9/1/2004	358	8750
0	0	STANDARD		10287.16	0	5/27/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	1868.06
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	357	6775
0	0	STANDARD		6288.27	0	5/13/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	357	4513.56
0	0	STANDARD		10332.49	0	5/20/2004	9/1/2004	358	2100
0	95	STANDARD		0	0	5/24/2004	8/1/2004	358	3572
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	11230.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	9577.95	0	4/28/2004	8/1/2004	357	2947.47
0	0	STANDARD		19693.57	0	5/10/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	6705.15	0	4/20/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	28727.94	0	5/14/2004	8/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	60062.82	0	5/18/2004	8/1/2004	358	11127.86
0	0	STANDARD		0	0	2/20/2004	9/1/2004	358	5195.48
0	0	STANDARD	LIBOR 6 MO	3125.19	0	5/17/2004	8/1/2004	357	6000
0	34	STANDARD	LIBOR 6 MO	69652.8	0	5/13/2004	9/1/2004	358	6173.44
0	0	STANDARD	LIBOR 6 MO	16755.43	0	4/30/2004	8/1/2004	357	5500
0	99	STANDARD	LIBOR 6 MO	409597.33	0	5/24/2004	8/1/2004	357	8865
0	43	STANDARD	LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	2200
0	0	STANDARD		0	0	4/20/2004	9/1/2004	357	8200
0	0	STANDARD		8196.97	0	4/23/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	4/29/2004	9/1/2004	357	5836.99
0	0	STANDARD	LIBOR 6 MO	55215.52	0	4/28/2004	8/1/2004	358	6916.67
0	0	STANDARD	LIBOR 6 MO	66244.13	0	4/15/2004	8/1/2004	358	5326.24
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	5213.29
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	358	2930
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	5974.8
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	8/1/2004	358	3100
0	0	STANDARD		0	0	5/13/2004	9/1/2004	358	643.24

0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	1534.65
0	0	STANDARD		14477.99	0	5/6/2004	9/1/2004	358	3250
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	4200
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	19093
0	0	STANDARD	LIBOR 6 MO	2623.39	0	5/26/2004	8/1/2004	358	14000
0	49	STANDARD		0	0	4/29/2004	9/1/2004	357	4648.75
0	0	STANDARD	LIBOR 6 MO	5738.66	0	3/25/2004	8/1/2004	357	5485.08
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	4100
0	0	STANDARD		0	0	4/14/2004	9/1/2004	357	5550
0	92	STANDARD	LIBOR 6 MO	6914.96	0	5/12/2004	9/1/2004	358	9866.25
0	0	STANDARD	LIBOR 6 MO	0	0	1/15/2004	8/1/2004	358	4996.28
0	0	STANDARD		0	0	4/28/2004	9/1/2004	358	5688.68
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	11841
0	0	STANDARD		5787.07	0	5/19/2004	9/1/2004	358	6452.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	357	5600
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3450
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	4700
0	0	STANDARD		0	0	4/7/2004	9/1/2004	358	4192.54
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	357	3108.37
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	48095.64	0	5/12/2004	9/1/2004	357	4690
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	6205.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	4000
0	89	STANDARD	LIBOR 6 MO	12992.3	0	6/7/2004	9/1/2004	358	4300
0	0	STANDARD		708.81	0	5/12/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3450
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	357	3500
0	0	STANDARD	LIBOR 6 MO	21416.78	0	3/13/2004	9/1/2004	358	1805.68
0	0	STANDARD		24082.73	0	5/14/2004	8/1/2004	358	14722.08
0	0	STANDARD	LIBOR 6 MO	10728.14	0	4/24/2004	9/1/2004	359	4000
0	0	STANDARD		24058.63	0	5/14/2004	9/1/2004	358	2927.09
0	0	STANDARD		36.94	0	5/3/2004	9/1/2004	358	2424
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	2001.06
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	7879.49
0	0	STANDARD		0	0	4/4/2004	9/1/2004	357	9600
0	0	STANDARD		1454.77	0	5/4/2004	8/1/2004	357	8000
0	22	STANDARD	LIBOR 6 MO	10349.59	0	4/17/2004	8/1/2004	358	3003.36
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	39849.52	0	5/3/2004	8/1/2004	357	7800
0	0	STANDARD		0	0	5/5/2004	9/1/2004	357	2513.33
0	0	STANDARD		539.45	0	3/22/2004	9/1/2004	358	2018.41
0	0	STANDARD	LIBOR 6 MO	152166.89	0	5/15/2004	8/1/2004	358	16008
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	2300.91
0	0	STANDARD		46410.26	0	4/15/2004	8/1/2004	357	2500
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	6495.9
0	0	STANDARD		5259.02	0	4/23/2004	8/1/2004	358	5650
0	0	STANDARD		0	0	4/1/2004	9/1/2004	358	8658.87
0	0	STANDARD		0	0	3/26/2004	8/1/2004	358	3300
0	0	STANDARD	LIBOR 6 MO	35720.73	0	4/21/2004	8/1/2004	358	4300
0	15	STANDARD	LIBOR 6 MO	9141.4	0	5/3/2004	8/1/2004	358	4533.42
0	0	STANDARD		28745.6	0	5/16/2004	9/1/2004	358	3424
0	0	STANDARD		525.77	0	5/12/2004	8/1/2004	358	6378.62
0	0	STANDARD	LIBOR 6 MO	27049.95	0	4/30/2004	8/1/2004	358	4750
0	0	STANDARD	LIBOR 6 MO	7719.69	0	5/14/2004	8/1/2004	358	2229.62
0	0	STANDARD		0	0	4/27/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	4234.87
0	26	STANDARD		0	0	5/19/2004	9/1/2004	358	3838.92
0	0	STANDARD		0	0	4/24/2004	9/1/2004	357	5750.52
0	33	STANDARD		10792.42	0	4/30/2004	8/1/2004	357	2000
0	0	STANDARD	LIBOR 6 MO	0	0	2/24/2004	8/1/2004	357	3900
24	0	STANDARD	LIBOR 6 MO	6444.22	0	4/19/2004	8/1/2004	357	1837.33
0	0	STANDARD	LIBOR 6 MO	638.58	0	5/1/2004	9/1/2004	357	1270.78
0	12	STANDARD		1054.93	0	5/5/2004	9/1/2004	357	2290.32
0	0	STANDARD	LIBOR 6 MO	1450.12	0	4/25/2004	8/1/2004	358	3523
0	0	STANDARD	LIBOR 6 MO	0	0	1/12/2004	9/1/2004	357	5068
0	0	STANDARD		0	0	3/17/2004	9/1/2004	357	7102.15
0	0	STANDARD		31873.26	0	5/6/2004	9/1/2004	358	4850
0	0	STANDARD		3921.15	0	5/6/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	10690.19
0	0	STANDARD		49883.77	0	5/3/2004	9/1/2004	357	5500
0	14	STANDARD	LIBOR 6 MO	2438.05	0	4/29/2004	9/1/2004	358	5782.38
0	0	STANDARD		13825.22	0	5/6/2004	9/1/2004	358	4174
0	0	STANDARD	LIBOR 6 MO	19667.59	0	5/8/2004	8/1/2004	358	5416.75
0	0	STANDARD	LIBOR 6 MO	58414.87	0	5/3/2004	8/1/2004	357	7448.24
0	0	STANDARD	LIBOR 6 MO	25823.59	0	5/14/2004	8/1/2004	358	3300
0	0	STANDARD	LIBOR 6 MO	11525.97	0	4/21/2004	8/1/2004	358	8005.44

0	67	STANDARD	LIBOR 6 MO	6254.51	0	5/12/2004	8/1/2004	358	5650
0	0	STANDARD		0	0	5/12/2004	8/1/2004	358	3661.44
0	0	STANDARD		10512.67	0	5/4/2004	9/1/2004	357	10916.71
0	0	STANDARD		811.2	0	5/4/2004	10/1/2004	357	2729.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	10706.55	0	5/3/2004	8/1/2004	357	7000
0	0	RURAL		0	0	5/2/2004	8/1/2004	358	2075.01
0	0	STANDARD	LIBOR 6 MO	2102.48	0	5/6/2004	9/1/2004	357	2268.93
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	6400
0	0	STANDARD	LIBOR 6 MO	2300.5	0	5/11/2004	8/1/2004	357	5236.53
0	88	STANDARD	LIBOR 6 MO	2639.92	0	5/21/2004	9/1/2004	358	3892.07
0	31	RURAL		128.31	0	5/9/2004	9/1/2004	357	3999.74
0	56	STANDARD	LIBOR 6 MO	3651.17	0	5/11/2004	9/1/2004	358	2310.59
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	7004.73
0	0	STANDARD		2809.32	0	5/6/2004	8/1/2004	357	2521.41
0	0	STANDARD		382.87	0	5/7/2004	8/1/2004	237	3521.39
0	0	STANDARD	LIBOR 6 MO	1517.19	0	5/5/2004	8/1/2004	357	1470.78
0	71	STANDARD		119458.85	0	5/12/2004	8/1/2004	357	9593
0	0	STANDARD	LIBOR 6 MO	12623.24	0	5/11/2004	9/1/2004	357	3780
0	0	STANDARD		0	0	5/11/2004	9/1/2004	358	1469.46
0	0	STANDARD	LIBOR 6 MO	2282.23	0	5/20/2004	9/1/2004	358	1733.33
0	0	STANDARD	LIBOR 6 MO	45617.07	0	1/19/2004	9/1/2004	358	6800
0	0	STANDARD		0	0	4/13/2004	8/1/2004	357	8950
0	0	STANDARD		4190.32	0	5/6/2004	9/1/2004	357	2806.76
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	6000
0	0	STANDARD		48948.3	0	4/8/2004	8/1/2004	357	6026.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	10412
0	0	STANDARD	LIBOR 6 MO	9735.67	0	4/28/2004	8/1/2004	357	12666.68
0	0	STANDARD	LIBOR 6 MO	9898.87	0	4/12/2004	9/1/2004	358	6500
0	0	STANDARD		4925.4	0	4/30/2004	9/1/2004	357	4000
0	0	STANDARD	LIBOR 6 MO	65742.46	0	1/15/2004	8/1/2004	358	9950
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	358	3056.48
0	0	STANDARD		14385	0	1/16/2004	8/1/2004	357	9021.15
0	0	STANDARD		0	0	4/30/2004	8/1/2004	357	6887.57
0	0	STANDARD		1114.52	0	4/19/2004	9/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	31405.77	0	4/7/2004	9/1/2004	357	4174.08
0	67	STANDARD		19570.25	0	4/21/2004	9/1/2004	357	6228.89
0	0	STANDARD	LIBOR 6 MO	1777.01	0	5/11/2004	8/1/2004	358	6574.32
0	0	RURAL	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	4682.04
0	0	STANDARD		3124.71	0	5/24/2004	9/1/2004	358	15700
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	4522.31
0	22	STANDARD		70914.79	0	4/5/2004	8/1/2004	358	3566.68
0	0	RURAL		8383.28	0	5/12/2004	8/1/2004	357	5485.1
0	0	STANDARD		41294.6	0	6/5/2004	9/1/2004	358	7418.32
0	0	STANDARD		0	0	3/19/2004	9/1/2004	358	14152.17
0	0	STANDARD	LIBOR 6 MO	33806.57	0	5/12/2004	8/1/2004	357	7000
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	7163
0	39	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	5359.37
0	0	STANDARD		3211.36	0	4/20/2004	10/1/2004	357	5256.33
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	6532.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	2801.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	358	6421.58
0	0	STANDARD	LIBOR 6 MO	33655.73	0	5/17/2004	9/1/2004	358	3318.9
0	0	STANDARD		14548.15	0	5/5/2004	9/1/2004	358	3750.8
0	0	STANDARD	LIBOR 6 MO	41138.07	0	4/22/2004	9/1/2004	358	2944.53
0	0	STANDARD	LIBOR 6 MO	885.56	0	5/24/2004	8/1/2004	358	4690.9
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	2601.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	7631.72
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	5377.5
0	0	STANDARD	LIBOR 6 MO	34450.93	0	5/28/2004	10/1/2004	358	6500
0	0	STANDARD		0	0	4/28/2004	8/1/2004	357	5458.33
0	0	STANDARD	LIBOR 6 MO	30088.51	0	5/15/2004	8/1/2004	358	13203.38
0	0	STANDARD	LIBOR 6 MO	2892.93	0	4/27/2004	9/1/2004	357	4700
0	0	STANDARD		0	0	5/25/2004	9/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	90468.12	0	4/29/2004	9/1/2004	358	13000
0	0	STANDARD		5048.18	0	5/20/2004	9/1/2004	358	1418.86
0	0	STANDARD		38144.39	0	3/29/2004	9/1/2004	357	4000
0	0	STANDARD	LIBOR 6 MO	41851.84	0	4/12/2004	9/1/2004	358	5600
0	55	STANDARD	LIBOR 6 MO	41071.96	0	4/24/2004	10/1/2004	358	5283.7
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	357	3572.4
0	0	STANDARD	LIBOR 6 MO	329.24	0	4/16/2004	8/1/2004	358	4331.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	17500
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	7298.04
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	5184
0	97	STANDARD		4000.44	0	4/20/2004	8/1/2004	357	4041.25
0	68	STANDARD	LIBOR 6 MO	9996.42	0	4/27/2004	9/1/2004	357	3589

0	0	STANDARD		987.64	0	5/12/2004	8/1/2004	357	4763.88
0	5	STANDARD	LIBOR 6 MO	30978.26	0	5/13/2004	8/1/2004	358	7315.23
0	0	STANDARD		0	0	5/20/2004	9/1/2004	238	5000
1	0	STANDARD	LIBOR 6 MO	11398.84	0	4/30/2004	9/1/2004	357	5495.52
0	0	STANDARD		4493.72	0	5/10/2004	8/1/2004	358	4303.35
0	0	STANDARD		4571.63	0	5/4/2004	8/1/2004	357	4817.18
0	0	STANDARD	LIBOR 6 MO	2834.63	0	6/1/2004	9/1/2004	358	2400
0	93	STANDARD		172.45	0	5/31/2004	8/1/2004	358	3340.14
0	0	STANDARD		0	0	5/13/2004	9/1/2004	358	3000
0	49	STANDARD	LIBOR 6 MO	350.98	0	5/26/2004	9/1/2004	238	1850.35
0	0	RURAL	LIBOR 6 MO	12273.69	0	5/12/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	9654.99	0	4/19/2004	8/1/2004	357	1809
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	357	6575
0	0	STANDARD	LIBOR 6 MO	7065.2	0	5/5/2004	8/1/2004	357	5206.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/9/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	1813.27	0	4/16/2004	8/1/2004	357	6758
0	0	STANDARD		575	0	5/14/2004	8/1/2004	358	24734.08
0	0	STANDARD		34694	0	3/24/2004	9/1/2004	358	4659.81
0	0	STANDARD	LIBOR 6 MO	939.52	0	4/23/2004	9/1/2004	357	8500
0	0	STANDARD		0	0	5/4/2004	9/1/2004	357	17049.22
0	0	STANDARD	LIBOR 6 MO	50426.33	0	4/7/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	1957.72	0	4/30/2004	9/1/2004	358	5531.52
0	0	STANDARD		0	0	4/27/2004	9/1/2004	357	10649.99
0	0	STANDARD	LIBOR 6 MO	5569.08	0	3/30/2004	8/1/2004	357	3571
0	0	STANDARD	LIBOR 6 MO	9493.75	0	5/21/2004	8/1/2004	358	3000
0	0	STANDARD		0	0	4/27/2004	9/1/2004	357	8500
0	0	STANDARD		38076.8	0	4/16/2004	9/1/2004	358	5501.74
0	75	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	13235
0	0	STANDARD		20858.49	0	4/28/2004	9/1/2004	357	2500
0	0	STANDARD	LIBOR 6 MO	39889.12	0	3/29/2004	8/1/2004	358	5614.5
0	0	STANDARD		0	0	5/4/2004	9/1/2004	358	34157.34
0	8	STANDARD	LIBOR 6 MO	7423.06	0	5/13/2004	8/1/2004	358	4978.75
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	15750
0	52	STANDARD		5707.89	0	4/15/2004	8/1/2004	357	4345.1
0	0	STANDARD	LIBOR 6 MO	18996.81	0	4/30/2004	8/1/2004	358	14000
0	0	STANDARD		413.52	0	2/12/2004	9/1/2004	357	3520.37
0	91	STANDARD		133.21	0	4/23/2004	8/1/2004	357	6153.38
0	0	STANDARD		0	0	4/24/2004	8/1/2004	357	5500
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	357	4010.99
0	0	STANDARD	LIBOR 6 MO	3635.78	0	4/26/2004	9/1/2004	357	9800
0	0	STANDARD	LIBOR 6 MO	9160.25	0	4/20/2004	8/1/2004	357	10266.31
0	29	STANDARD		0	0	4/27/2004	9/1/2004	358	3277.64
0	80	STANDARD	LIBOR 6 MO	11664	0	5/3/2004	8/1/2004	358	3358
0	0	STANDARD	LIBOR 6 MO	11599.2	0	2/13/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	4407.51
0	0	STANDARD	LIBOR 6 MO	871.98	0	4/27/2004	9/1/2004	358	8100
0	0	STANDARD		142415.99	0	2/3/2004	8/1/2004	357	11000
0	0	STANDARD		938.11	0	5/18/2004	8/1/2004	358	13870.02
0	0	STANDARD		6903.88	0	12/5/2003	9/1/2004	358	2154.56
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	3055.87
0	59	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	7137.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	3614.32
0	6	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	3302.21
0	0	STANDARD		0	0	4/28/2004	9/1/2004	358	7725.17
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	2650
0	0	STANDARD	LIBOR 6 MO	148.33	0	5/10/2004	9/1/2004	358	8000
0	58	STANDARD	LIBOR 6 MO	3258.69	0	5/10/2004	9/1/2004	358	7079.33
0	88	STANDARD		20335.86	0	4/30/2004	11/1/2004	177	6000
0	0	STANDARD		0	0	4/14/2004	8/1/2004	357	9817.98
0	0	STANDARD		0	0	5/10/2004	9/1/2004	178	8103.73
18	0	STANDARD	LIBOR 6 MO	2958.78	0	1/13/2004	8/1/2004	357	4787.08
0	69	STANDARD		0	0	3/26/2004	8/1/2004	357	4891
0	0	STANDARD	LIBOR 6 MO	45759.63	0	3/31/2004	9/1/2004	358	7500
0	28	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5568.04
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	8/1/2004	357	5200
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	4823
0	0	RURAL	LIBOR 6 MO	75.14	0	4/12/2004	9/1/2004	358	2315.29
0	75	STANDARD		5979.61	0	4/27/2004	9/1/2004	357	2959.98
0	18	STANDARD		84.96	0	5/11/2004	8/1/2004	357	1257.06
0	0	STANDARD		9105.15	0	6/11/2004	8/1/2004	358	6868.92
0	0	STANDARD	LIBOR 6 MO	5583.77	0	4/4/2004	9/1/2004	357	2400
0	0	STANDARD	LIBOR 6 MO	11581.68	0	5/17/2004	9/1/2004	357	6783.88
0	0	STANDARD	LIBOR 6 MO	38.58	0	1/10/2004	8/1/2004	358	1603
0	90	STANDARD		348.5	0	5/6/2004	8/1/2004	357	3926.28

0	0	STANDARD	43816.56	0	5/2/2004	9/1/2004	178	6817.05
0	0	STANDARD	0	0	5/16/2004	8/1/2004	357	3935.94
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	5100
0	0	STANDARD	4411.57	0	4/26/2004	8/1/2004	357	6028.68
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	1850
0	0	STANDARD LIBOR 6 MO	49080.95	0	5/6/2004	8/1/2004	357	5500
0	0	STANDARD	0	0	5/21/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	48053.88	0	4/12/2004	9/1/2004	358	14793.44
0	0	STANDARD	69847.23	0	4/29/2004	8/1/2004	358	16000
0	0	STANDARD	992.94	0	5/3/2004	8/1/2004	357	7202.5
0	0	STANDARD LIBOR 6 MO	58102.41	0	5/10/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	14240.48	0	5/12/2004	9/1/2004	357	4500
0	0	STANDARD LIBOR 6 MO	33990.41	0	4/30/2004	8/1/2004	357	4400
0	0	STANDARD	0	0	5/11/2004	8/1/2004	357	4825
0	0	STANDARD	0	0	5/22/2004	9/1/2004	358	8691.63
0	0	STANDARD	0	0	5/20/2004	9/1/2004	358	1938.73
0	0	STANDARD	729.38	0	4/8/2004	8/1/2004	357	1327.56
0	0	STANDARD LIBOR 6 MO	0	0	1/13/2004	9/1/2004	357	4754.09
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4946
0	0	STANDARD LIBOR 6 MO	0	0	3/5/2004	9/1/2004	357	3133.72
5	0	STANDARD	27293.08	0	4/21/2004	9/1/2004	357	4264.7
0	0	STANDARD LIBOR 6 MO	14233.15	0	5/28/2004	9/1/2004	358	2160
0	62	STANDARD LIBOR 6 MO	10444.77	0	5/18/2004	8/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	8/1/2004	357	10000
0	0	STANDARD	17686.58	0	4/23/2004	8/1/2004	357	3820
0	0	STANDARD LIBOR 6 MO	180632.46	0	3/26/2004	8/1/2004	358	11817
0	69	STANDARD LIBOR 6 MO	0	0	4/7/2004	9/1/2004	358	7500
0	0	STANDARD	304815.51	0	5/21/2004	9/1/2004	358	4521.26
0	0	STANDARD	4818.1	0	5/6/2004	8/1/2004	357	7007.56
0	30	STANDARD LIBOR 6 MO	0	0	1/29/2004	9/1/2004	358	2096
0	0	STANDARD LIBOR 6 MO	2059.52	0	5/22/2004	9/1/2004	358	4862.93
0	61	STANDARD LIBOR 6 MO	5093.79	0	3/11/2004	9/1/2004	357	3522.34
0	0	STANDARD LIBOR 6 MO	18646.04	0	5/7/2004	8/1/2004	358	4780.07
0	92	STANDARD	19764.01	0	4/14/2004	8/1/2004	357	10091.67
0	0	STANDARD LIBOR 6 MO	118176.33	0	5/13/2004	8/1/2004	358	11805
0	0	STANDARD LIBOR 6 MO	161.09	0	3/24/2004	9/1/2004	358	3900.2
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	357	4500
0	0	STANDARD LIBOR 6 MO	5603.71	0	5/19/2004	8/1/2004	358	6350.95
0	25	RURAL LIBOR 6 MO	0	0	4/27/2004	8/1/2004	357	3827.84
0	0	STANDARD	0	0	4/15/2004	8/1/2004	357	5600
0	60	STANDARD	0	0	5/7/2004	8/1/2004	357	6355.36
0	0	STANDARD	0	0	4/29/2004	8/1/2004	357	9000
0	34	STANDARD LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	5296.38
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	4307.05
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	2644.5
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	12983
0	0	STANDARD	0	0	2/21/2004	10/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	34509.91	0	3/23/2004	8/1/2004	357	4000
0	0	STANDARD	28622.13	0	5/17/2004	8/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	3/29/2004	9/1/2004	359	28053.42
0	0	STANDARD	19387.53	0	2/6/2004	9/1/2004	358	3131.08
0	0	STANDARD	0	0	4/26/2004	8/1/2004	358	5800
0	0	STANDARD	9956.77	0	5/11/2004	9/1/2004	358	4916
0	0	STANDARD	11034.53	0	2/26/2004	8/1/2004	357	23626.53
0	0	STANDARD	0	0	2/9/2004	9/1/2004	358	7095.32
0	0	STANDARD	0	0	2/27/2004	9/1/2004	359	4865.23
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	20318.04	0	4/24/2004	8/1/2004	357	2095.42
0	0	STANDARD LIBOR 6 MO	1427.36	0	5/6/2004	9/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	50363.02	0	5/27/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	2583
0	32	STANDARD LIBOR 6 MO	17073.51	0	4/26/2004	9/1/2004	358	2668.4
0	0	STANDARD	0	0	1/28/2004	9/1/2004	357	3350.66
0	0	STANDARD LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	5544.36
0	0	STANDARD	72778.58	0	4/20/2004	9/1/2004	358	4500
0	73	STANDARD	10792.34	0	3/8/2004	8/1/2004	357	5960.94
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	2200
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7500
0	35	STANDARD	0	0	5/10/2004	8/1/2004	357	6444.08
0	0	STANDARD	14759.19	0	5/19/2004	9/1/2004	178	4373.44
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	3474.93
0	0	STANDARD	9343.35	0	5/20/2004	8/1/2004	358	1182.03
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	10800
0	0	STANDARD	14584.41	0	5/3/2004	8/1/2004	357	1785.33
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	4093.99
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	9/1/2004	357	3500

0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	5980.93
0	0	STANDARD		0	0	3/9/2004	9/1/2004	359	3789
0	0	STANDARD		54216.72	0	4/30/2004	8/1/2004	358	6261.91
0	0	STANDARD	LIBOR 6 MO	7123.33	0	4/27/2004	9/1/2004	358	3000
0	0	STANDARD		10080.03	0	4/28/2004	9/1/2004	357	6367.99
0	0	STANDARD		1821.75	0	4/7/2004	8/1/2004	357	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3517.4
0	0	STANDARD		18438.74	0	4/23/2004	9/1/2004	357	8199.34
0	0	STANDARD		0	0	3/12/2004	9/1/2004	358	4500
0	25	STANDARD		0	0	4/9/2004	8/1/2004	358	2760.57
0	43	STANDARD	LIBOR 6 MO	7727.14	0	5/14/2004	9/1/2004	358	8044.69
0	37	STANDARD	LIBOR 6 MO	5438.99	0	5/26/2004	9/1/2004	358	5705.87
0	0	STANDARD		1412.75	0	5/18/2004	9/1/2004	358	5585.73
0	13	STANDARD	LIBOR 6 MO	7571.3	0	6/1/2004	8/1/2004	358	2941.45
0	0	STANDARD	LIBOR 6 MO	14787.07	0	4/30/2004	9/1/2004	358	5506.79
0	0	STANDARD		0	0	4/9/2004	8/1/2004	357	11482
0	0	STANDARD		0	0	4/26/2004	8/1/2004	358	6813.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	1681.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	5280
0	0	STANDARD		0	0	5/21/2004	8/1/2004	357	12318.5
0	68	STANDARD	LIBOR 6 MO	2508.09	0	3/31/2004	8/1/2004	358	1822.17
0	0	STANDARD	LIBOR 6 MO	2010	0	4/29/2004	8/1/2004	357	8330
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	8/1/2004	358	9761.14
0	52	STANDARD		15838.58	0	4/7/2004	8/1/2004	357	8499
0	0	STANDARD	LIBOR 6 MO	14696.26	0	4/29/2004	8/1/2004	357	3184.78
0	0	STANDARD		0	0	5/22/2004	8/1/2004	358	5997.89
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	17207.28
0	0	STANDARD	LIBOR 6 MO	15231.35	0	3/12/2004	8/1/2004	357	3154.36
0	0	STANDARD	LIBOR 6 MO	113135.04	0	4/28/2004	9/1/2004	357	11028.69
0	0	STANDARD		1659.37	0	5/3/2004	9/1/2004	357	3150
0	0	STANDARD	LIBOR 6 MO	12350.94	0	5/3/2004	8/1/2004	357	4272.25
0	62	STANDARD	LIBOR 6 MO	22602.02	0	5/13/2004	9/1/2004	358	4968.93
0	65	STANDARD	LIBOR 6 MO	150.09	0	5/5/2004	8/1/2004	357	8525.34
0	0	STANDARD	LIBOR 6 MO	4437.42	0	4/17/2004	9/1/2004	357	4136.61
0	0	STANDARD		0	0	4/21/2004	9/1/2004	357	6541.99
0	0	STANDARD		21743.55	0	4/26/2004	8/1/2004	357	11436.08
0	9	STANDARD	LIBOR 6 MO	21417.62	0	5/11/2004	8/1/2004	359	5099.82
0	41	STANDARD	LIBOR 6 MO	2479.69	0	5/12/2004	8/1/2004	358	7266.34
0	0	STANDARD		16356.58	0	4/28/2004	9/1/2004	357	4124.96
0	0	STANDARD		0	0	4/1/2004	10/1/2004	358	8631.98
0	0	STANDARD		0	0	4/27/2004	8/1/2004	358	3867.27
0	0	STANDARD	LIBOR 6 MO	4289.7	0	5/21/2004	8/1/2004	358	7000
0	0	STANDARD		0	0	4/27/2004	8/1/2004	357	5680.72
0	30	STANDARD	LIBOR 6 MO	7609.52	0	4/24/2004	8/1/2004	357	6121.37
0	75	STANDARD		200.67	0	5/18/2004	9/1/2004	177	7500
0	0	STANDARD	LIBOR 6 MO	7059.46	0	5/13/2004	8/1/2004	357	4072.99
0	75	STANDARD	LIBOR 6 MO	988.28	0	3/15/2004	8/1/2004	358	9500
0	0	STANDARD		0	0	5/5/2004	9/1/2004	357	4199
0	0	STANDARD	LIBOR 6 MO	20790.98	0	5/5/2004	8/1/2004	358	7500
0	0	STANDARD		0	0	4/27/2004	8/1/2004	358	2210.59
0	0	STANDARD	LIBOR 6 MO	30118.43	0	5/8/2004	9/1/2004	358	4300
0	23	STANDARD	LIBOR 6 MO	5086.01	0	4/26/2004	8/1/2004	358	1809.17
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	357	2890.15
0	0	STANDARD	LIBOR 6 MO	9022.5	0	4/22/2004	9/1/2004	357	3043.81
0	71	STANDARD	LIBOR 6 MO	126841.19	0	5/13/2004	9/1/2004	358	11125
0	0	STANDARD	LIBOR 6 MO	6395.99	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD		9735.41	0	3/4/2004	9/1/2004	357	4666.48
0	0	STANDARD	LIBOR 6 MO	15149.98	0	5/8/2004	9/1/2004	358	6875
0	0	STANDARD	LIBOR 6 MO	0	0	4/9/2004	8/1/2004	358	12941.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5177.13
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	3700
0	0	STANDARD	LIBOR 6 MO	162.44	0	4/30/2004	9/1/2004	358	5839.06
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	5094.56
0	0	STANDARD		12669.28	0	3/25/2004	8/1/2004	237	12600
0	72	STANDARD	LIBOR 6 MO	8322.82	0	5/14/2004	9/1/2004	358	2325.38
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	357	2950
0	0	STANDARD		0	0	5/1/2004	9/1/2004	358	2165
0	0	STANDARD		5456.34	0	5/12/2004	8/1/2004	357	1604.25
0	0	STANDARD		3048.08	0	4/21/2004	8/1/2004	357	3828.05
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	10540.42
0	0	STANDARD	LIBOR 6 MO	48699.54	0	4/24/2004	8/1/2004	358	5882.38
0	0	STANDARD	LIBOR 6 MO	7183.9	0	5/12/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	9/1/2004	358	5277.84
0	0	RURAL	LIBOR 6 MO	803.55	0	5/14/2004	9/1/2004	358	3304.51
0	0	STANDARD		94708.95	0	4/27/2004	9/1/2004	357	8007.15
0	0	RURAL	LIBOR 6 MO	11738.03	0	4/13/2004	9/1/2004	357	2540.94
0	0	STANDARD		8189.78	0	1/30/2004	8/1/2004	178	4215.12

0	0	STANDARD	LIBOR 6 MO	14755.14	0	4/23/2004	8/1/2004	357	7465
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	8/1/2004	358	7000
0	0	STANDARD		7349.72	0	5/3/2004	9/1/2004	357	6423.72
0	0	STANDARD	LIBOR 6 MO	14023.57	0	5/18/2004	9/1/2004	358	2200
0	97	STANDARD	LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	2490.94
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	358	4205.14
0	0	STANDARD	LIBOR 6 MO	43678.83	0	5/6/2004	9/1/2004	358	8750
0	0	STANDARD		0	0	5/4/2004	8/1/2004	357	3250
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	358	66255.03
0	0	STANDARD	LIBOR 6 MO	1655.38	0	5/27/2004	8/1/2004	358	2468
0	0	STANDARD	LIBOR 6 MO	36010.24	0	5/13/2004	9/1/2004	358	3066.96
0	0	STANDARD	LIBOR 6 MO	64242.33	0	4/17/2004	8/1/2004	357	9800
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	4063.8
0	0	STANDARD		0	0	5/25/2004	8/1/2004	358	5981.87
0	0	STANDARD	LIBOR 6 MO	10353.39	0	4/30/2004	9/1/2004	357	6670.41
0	0	STANDARD		5569.2	0	3/19/2004	9/1/2004	357	19056.7
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	4976.92
0	0	STANDARD	LIBOR 6 MO	5903.41	0	5/5/2004	9/1/2004	358	4739.63
0	26	STANDARD	LIBOR 6 MO	11591.17	0	4/27/2004	8/1/2004	357	2884
0	73	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	8179.5
0	0	STANDARD		4277.31	0	4/8/2004	9/1/2004	358	8650
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	2363.55
0	70	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	4513.48	0	3/31/2004	9/1/2004	357	10600
0	0	STANDARD		1912.37	0	5/18/2004	8/1/2004	358	5368.6
0	0	STANDARD	LIBOR 6 MO	522.92	0	6/1/2004	9/1/2004	359	4950
0	0	STANDARD		46150.84	0	5/14/2004	8/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	92404.84	0	4/3/2004	8/1/2004	357	12396
0	0	STANDARD	LIBOR 6 MO	1974.01	0	4/23/2004	9/1/2004	357	3194.25
0	0	STANDARD	LIBOR 6 MO	11074.08	0	4/27/2004	8/1/2004	357	4191.2
0	0	STANDARD	LIBOR 6 MO	15622.54	0	4/5/2004	9/1/2004	357	7041.18
0	41	STANDARD	LIBOR 6 MO	28911.56	0	5/25/2004	9/1/2004	358	3930.63
0	18	STANDARD	LIBOR 6 MO	884.75	0	5/25/2004	8/1/2004	358	3200
0	59	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3670
0	0	STANDARD		24134.8	0	5/24/2004	10/1/2004	358	1971.69
0	0	STANDARD		2355.95	0	4/26/2004	8/1/2004	357	14500
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	9/1/2004	357	4067.16
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	2474.62
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	3300
0	0	STANDARD		0	0	4/2/2004	8/1/2004	357	2894.77
0	0	STANDARD		0	0	5/13/2004	9/1/2004	358	9500
0	0	STANDARD		0	0	5/14/2004	9/1/2004	238	4229.72
0	74	STANDARD		12426.29	0	3/21/2004	8/1/2004	357	4600
0	0	STANDARD	LIBOR 6 MO	319.81	0	5/7/2004	8/1/2004	357	1155.18
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	8/1/2004	358	4103
0	0	STANDARD		12637.59	0	5/21/2004	9/1/2004	358	4278.93
0	0	STANDARD	LIBOR 6 MO	1188.68	0	4/9/2004	9/1/2004	358	4628.78
0	0	STANDARD	LIBOR 6 MO	0	0	4/4/2004	8/1/2004	358	7188.62
0	0	STANDARD		4753.51	0	5/1/2004	9/1/2004	358	6358.32
0	0	STANDARD	LIBOR 6 MO	16963.86	0	5/5/2004	9/1/2004	358	6211.49
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	8213.4
0	27	STANDARD	LIBOR 6 MO	18354.78	0	5/3/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	38649.26	0	5/17/2004	9/1/2004	358	7581
0	17	STANDARD	LIBOR 6 MO	5205.57	0	4/21/2004	8/1/2004	357	5185.8
0	0	STANDARD		0	0	4/27/2004	9/1/2004	357	18315.97
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	7950
0	0	STANDARD		5221.32	0	5/6/2004	9/1/2004	238	3893
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	15397.95
0	0	STANDARD		31069.94	0	4/22/2004	8/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	592.46	0	2/23/2004	8/1/2004	358	2876.42
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	4221.96
0	0	STANDARD		13607.73	0	5/4/2004	8/1/2004	177	2684.32
0	0	STANDARD	LIBOR 6 MO	63659.16	0	4/27/2004	8/1/2004	357	1679.38
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	7500
0	58	STANDARD		1509.35	0	5/17/2004	9/1/2004	358	4968.35
0	0	STANDARD		51821.05	0	3/10/2004	8/1/2004	357	13818.85
0	0	STANDARD	LIBOR 6 MO	16026.05	0	5/8/2004	8/1/2004	358	5000
0	6	STANDARD	LIBOR 6 MO	45340.31	0	5/4/2004	8/1/2004	358	5607.57
0	0	STANDARD	LIBOR 6 MO	947.32	0	6/4/2004	9/1/2004	358	1493.38
0	0	STANDARD	LIBOR 6 MO	2447.56	0	5/7/2004	9/1/2004	358	4548.1
0	0	STANDARD	LIBOR 6 MO	0	0	2/9/2004	8/1/2004	358	7095.32
0	0	STANDARD		4225.89	0	5/6/2004	9/1/2004	358	1554.72
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	5509.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	12739.31
0	30	STANDARD		14242.04	0	6/7/2004	9/1/2004	358	1503.24
0	0	STANDARD	LIBOR 6 MO	2998.17	0	4/28/2004	8/1/2004	357	3000
0	14	STANDARD		145.4	0	5/21/2004	9/1/2004	358	6900

0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	8/1/2004	358	5687.55
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	8/1/2004	357	8400
0	0	STANDARD LIBOR 6 MO	0	0	4/27/2004	9/1/2004	357	4852
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3753.66
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	8104.96
0	0	STANDARD LIBOR 6 MO	0	0	6/6/2004	8/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	3294.13	0	3/29/2004	8/1/2004	357	4173.54
0	0	STANDARD	0	0	12/31/2003	9/1/2004	178	3461.92
0	0	STANDARD LIBOR 6 MO	14863.14	0	5/4/2004	9/1/2004	358	3573.3
0	0	STANDARD	0	0	5/6/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	357	3100
0	0	STANDARD LIBOR 6 MO	18064.67	0	4/28/2004	9/1/2004	357	4064.12
0	0	STANDARD	0	0	4/13/2004	9/1/2004	357	8237.41
0	0	STANDARD	22979.87	0	4/29/2004	9/1/2004	178	3000
0	0	STANDARD	15877.86	0	3/26/2004	8/1/2004	357	5428.76
0	0	STANDARD LIBOR 6 MO	1708.21	0	4/14/2004	8/1/2004	357	2356.01
0	22	STANDARD LIBOR 6 MO	1467.94	0	4/26/2004	9/1/2004	357	1562.1
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	3500
0	0	STANDARD	5327.35	0	4/27/2004	8/1/2004	357	5083
0	0	STANDARD LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	3199
0	0	STANDARD LIBOR 6 MO	71802.33	0	4/29/2004	9/1/2004	358	6979.2
0	0	STANDARD	8852.98	0	4/29/2004	9/1/2004	358	5284.49
0	0	STANDARD	0	0	5/4/2004	8/1/2004	177	6250.47
0	0	STANDARD	0	0	3/12/2004	9/1/2004	357	3850
0	0	STANDARD	0	0	5/28/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4000
0	0	STANDARD	42437.1	0	1/14/2004	8/1/2004	357	7000
0	0	STANDARD	407.31	0	4/22/2004	8/1/2004	357	5031.33
0	0	STANDARD LIBOR 6 MO	31005.08	0	4/14/2004	8/1/2004	358	7890
0	0	STANDARD LIBOR 6 MO	11043.42	0	4/9/2004	8/1/2004	357	1978.38
0	0	STANDARD LIBOR 6 MO	16977.87	0	3/13/2004	8/1/2004	357	8300
0	0	STANDARD LIBOR 6 MO	0	0	3/31/2004	9/1/2004	358	8000
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	10/1/2004	357	8774
0	0	STANDARD LIBOR 6 MO	21517.64	0	4/18/2004	9/1/2004	357	2114.42
0	0	STANDARD	28900.64	0	5/4/2004	8/1/2004	357	4709.74
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	3394.51
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	5600
0	27	STANDARD LIBOR 6 MO	15506.4	0	5/13/2004	9/1/2004	357	6585.61
0	0	STANDARD LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	5800
0	0	STANDARD	23402.43	0	3/23/2004	9/1/2004	358	13505.8
0	0	STANDARD	0	0	4/9/2004	9/1/2004	357	3039.48
0	0	STANDARD	0	0	4/29/2004	8/1/2004	357	5250
0	0	STANDARD LIBOR 6 MO	1217.85	0	2/28/2004	8/1/2004	358	5000
0	0	STANDARD	20069.66	0	3/11/2004	8/1/2004	357	4180.3
0	0	STANDARD	871.76	0	5/1/2004	9/1/2004	358	10405.38
0	0	STANDARD	105921.44	0	3/1/2004	8/1/2004	357	15460.03
0	0	STANDARD	17396.52	0	4/28/2004	9/1/2004	357	5600
0	0	STANDARD LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	6824.86
0	0	STANDARD LIBOR 6 MO	29712.72	0	5/5/2004	8/1/2004	358	13566.4
0	0	STANDARD	0	0	4/16/2004	8/1/2004	358	1863.33
0	0	STANDARD LIBOR 6 MO	27929.74	0	4/30/2004	9/1/2004	358	6563.58
0	0	STANDARD LIBOR 6 MO	47295.64	0	3/29/2004	9/1/2004	358	5833.85
0	0	STANDARD	0	0	4/26/2004	8/1/2004	237	3264
0	0	STANDARD LIBOR 6 MO	7863.32	0	5/24/2004	9/1/2004	358	4385
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5800
0	16	STANDARD	0	0	5/12/2004	8/1/2004	358	1911.42
0	0	STANDARD LIBOR 6 MO	52008.47	0	12/21/2003	9/1/2004	358	6000
0	0	STANDARD	4783.06	0	5/7/2004	10/1/2004	177	4297.44
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	357	5992.5
0	0	STANDARD	6233.1	0	4/20/2004	8/1/2004	358	4024.8
0	0	STANDARD	0	0	5/31/2004	8/1/2004	358	2920.15
0	0	STANDARD LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	4915.99
0	18	STANDARD LIBOR 6 MO	33612.14	0	4/22/2004	9/1/2004	358	7500
0	0	STANDARD	508.01	0	4/27/2004	8/1/2004	357	3485.06
0	0	STANDARD LIBOR 6 MO	57539.98	0	4/23/2004	11/1/2004	358	4883.77
0	0	STANDARD LIBOR 6 MO	0	0	3/24/2004	9/1/2004	358	3700
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	10/1/2004	358	4250
0	0	STANDARD LIBOR 6 MO	14544.36	0	4/30/2004	8/1/2004	358	6000
0	0	STANDARD	2206.84	0	5/4/2004	8/1/2004	357	6203.43
0	0	STANDARD	844.68	0	5/20/2004	9/1/2004	238	4161
0	80	STANDARD	1957.19	0	5/1/2004	8/1/2004	357	2140.87
0	0	STANDARD LIBOR 6 MO	65993.97	0	4/23/2004	8/1/2004	357	6149.04
0	0	STANDARD LIBOR 6 MO	0	0	12/31/2003	8/1/2004	358	2800
0	18	STANDARD LIBOR 6 MO	45443.22	0	4/28/2004	8/1/2004	357	2530.23
0	0	STANDARD	3294.69	0	4/27/2004	8/1/2004	357	6967
0	0	STANDARD LIBOR 6 MO	0	0	3/15/2004	8/1/2004	358	3031.94

0	0	STANDARD		0	0	5/4/2004	8/1/2004	357	7878.92
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	5308.96
0	0	STANDARD	LIBOR 6 MO	10799.63	0	5/3/2004	9/1/2004	358	4999
0	94	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	357	2978.86
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	9/1/2004	358	5416
0	0	STANDARD		19311.6	0	5/26/2004	8/1/2004	358	4816
0	0	STANDARD		31379.97	0	5/13/2004	8/1/2004	357	23363
0	85	STANDARD	LIBOR 6 MO	8195.97	0	5/8/2004	8/1/2004	357	13425.61
0	0	STANDARD	LIBOR 6 MO	22846.86	0	5/11/2004	9/1/2004	357	5871
0	0	STANDARD	LIBOR 6 MO	1968.52	0	5/18/2004	8/1/2004	357	2261.34
0	0	STANDARD		0	0	4/24/2004	8/1/2004	358	3060.71
0	0	RURAL	LIBOR 6 MO	15691.78	0	4/8/2004	8/1/2004	358	5000
0	0	STANDARD		127.77	0	5/7/2004	8/1/2004	358	7600
0	0	STANDARD		0	0	3/11/2004	8/1/2004	357	3200
0	0	STANDARD		567.33	0	5/8/2004	8/1/2004	357	3800.25
0	0	STANDARD	LIBOR 6 MO	45655.85	0	5/20/2004	8/1/2004	358	2400
0	36	STANDARD	LIBOR 6 MO	885	0	5/10/2004	9/1/2004	357	4580.03
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	4829.24
0	0	STANDARD	LIBOR 6 MO	7829.65	0	5/18/2004	9/1/2004	358	5252
0	0	STANDARD		0	0	4/30/2004	8/1/2004	357	2686.67
0	0	STANDARD		754.65	0	4/27/2004	8/1/2004	357	4367.38
0	0	STANDARD		0	0	5/26/2004	9/1/2004	358	11521.7
0	0	STANDARD	LIBOR 6 MO	14714.25	0	3/15/2004	8/1/2004	357	8200
0	0	STANDARD	LIBOR 6 MO	3164.71	0	5/8/2004	8/1/2004	357	3300
0	0	STANDARD		0	0	5/6/2004	8/1/2004	357	4600
0	0	STANDARD		5421.69	0	5/8/2004	8/1/2004	357	6891.65
0	0	STANDARD		725.76	0	5/15/2004	9/1/2004	358	2747.85
0	0	STANDARD	LIBOR 6 MO	13820.49	0	5/12/2004	8/1/2004	358	10127.02
0	0	STANDARD	LIBOR 6 MO	18581.39	0	5/18/2004	9/1/2004	358	6000
0	0	STANDARD		0	0	5/1/2004	9/1/2004	358	5375.81
0	0	STANDARD	LIBOR 6 MO	21615.97	0	2/24/2004	8/1/2004	358	3144.87
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	357	5692.7
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	5633.33
0	9	STANDARD		6831.59	0	4/22/2004	9/1/2004	358	1943.16
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	358	4600
0	0	STANDARD		406.22	0	5/8/2004	8/1/2004	357	6202.25
0	0	STANDARD		1439.03	0	4/25/2004	9/1/2004	357	9488.09
0	0	STANDARD		224.96	0	5/7/2004	9/1/2004	357	937.9
0	0	STANDARD		0	0	5/6/2004	9/1/2004	357	6597.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	9610.97
0	45	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	357	5088
0	0	STANDARD		298.44	0	4/26/2004	9/1/2004	358	1167.42
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	1272.13	0	4/24/2004	8/1/2004	357	1966.66
0	0	STANDARD	LIBOR 6 MO	0	0	3/27/2004	9/1/2004	358	2000
0	89	STANDARD	LIBOR 6 MO	6082.31	0	5/3/2004	9/1/2004	357	4350.34
0	0	STANDARD		0	0	5/20/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	17639.46	0	6/1/2004	8/1/2004	358	3422.3
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	3710.48
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	357	5100
0	0	STANDARD	LIBOR 6 MO	2301.94	0	5/18/2004	8/1/2004	358	9000.79
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	2537.52
0	0	STANDARD		0	0	5/1/2004	8/1/2004	358	5172
0	0	STANDARD		11775.17	0	2/16/2004	9/1/2004	357	3436.88
0	0	STANDARD		0	0	5/24/2004	9/1/2004	178	5962.1
0	0	STANDARD		21180.55	0	5/10/2004	9/1/2004	358	3742.19
0	78	STANDARD		0	0	4/30/2004	9/1/2004	357	6143.67
0	0	STANDARD		84564.74	0	5/6/2004	9/1/2004	357	5010.26
0	0	RURAL	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	19104.84
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	357	4150
0	0	STANDARD	LIBOR 6 MO	31632.52	0	5/30/2004	8/1/2004	358	8902.96
0	69	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	2982
0	0	STANDARD	LIBOR 6 MO	6809.1	0	5/13/2004	8/1/2004	357	9856.64
0	49	STANDARD		0	0	4/22/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	3750
0	0	STANDARD	LIBOR 6 MO	20204.68	0	4/27/2004	9/1/2004	358	2000
0	0	STANDARD		0	0	4/21/2004	8/1/2004	357	12080
0	0	STANDARD	LIBOR 6 MO	28352.98	0	4/24/2004	9/1/2004	358	4191.17
0	0	STANDARD	LIBOR 6 MO	23151.73	0	4/22/2004	8/1/2004	358	7956
0	0	STANDARD		0	0	4/30/2004	9/1/2004	357	7658.21
0	0	STANDARD	LIBOR 6 MO	46263.56	0	4/14/2004	8/1/2004	357	6768.75
0	0	STANDARD	LIBOR 6 MO	12122.77	0	4/28/2004	8/1/2004	358	4587.12
0	0	STANDARD		0	0	4/14/2004	8/1/2004	358	4214.1
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	9/1/2004	357	12079.2
0	0	STANDARD		7878.62	0	5/2/2004	8/1/2004	357	2444.43
0	0	STANDARD		0	0	5/10/2004	9/1/2004	357	4324.4
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	1503.53

0	0	STANDARD	LIBOR 6 MO	3118.46	0	5/6/2004	9/1/2004	178	4472.32
0	0	STANDARD	LIBOR 6 MO	3796.69	0	5/5/2004	9/1/2004	237	1900
0	0	STANDARD		0	0	4/29/2004	8/1/2004	357	12800
0	0	STANDARD		10961.16	0	5/5/2004	9/1/2004	357	4243.2
0	0	STANDARD	LIBOR 6 MO	0	0	3/20/2004	9/1/2004	358	9750
0	0	STANDARD		3301.14	0	4/22/2004	8/1/2004	357	2011.8
0	0	STANDARD		0	0	4/30/2004	8/1/2004	358	6800
0	0	STANDARD		0	0	5/3/2004	8/1/2004	358	4024.85
0	0	STANDARD	LIBOR 6 MO	27416.39	0	4/2/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	6338.68	0	4/26/2004	9/1/2004	357	2400
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	7016
0	0	STANDARD	LIBOR 6 MO	73554.85	0	3/22/2004	12/1/2004	357	3500
0	0	STANDARD		572.68	0	5/27/2004	9/1/2004	358	3918.4
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	357	4500
0	0	STANDARD		10414.28	0	4/7/2004	9/1/2004	358	3732.8
0	0	STANDARD	LIBOR 6 MO	29.07	0	5/15/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	17140.18	0	5/7/2004	9/1/2004	357	2381.75
0	0	STANDARD	LIBOR 6 MO	66823.2	0	4/30/2004	8/1/2004	357	6729.84
0	63	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	2621.24
0	0	STANDARD	LIBOR 6 MO	3860.09	0	6/2/2004	9/1/2004	358	2950
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	4797.41	0	5/8/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	357	4257.47
0	0	STANDARD		10874.26	0	4/23/2004	8/1/2004	357	6283.69
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	5500
0	0	STANDARD		32300.63	0	4/29/2004	8/1/2004	358	9739
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	13704.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	4/26/2004	9/1/2004	358	1682.42
0	0	RURAL		67.52	0	4/16/2004	9/1/2004	358	3539.92
0	0	STANDARD		81847.93	0	5/10/2004	9/1/2004	358	13824.04
0	0	STANDARD		18852.39	0	5/13/2004	9/1/2004	358	4960.11
0	0	STANDARD	LIBOR 6 MO	4421.56	0	1/19/2004	8/1/2004	358	2922.61
0	0	STANDARD	LIBOR 6 MO	150293.02	0	5/6/2004	9/1/2004	358	16482.84
0	0	STANDARD		15398.09	0	4/15/2004	8/1/2004	357	7000
0	0	STANDARD		15725.35	0	4/23/2004	8/1/2004	358	9949.96
0	0	STANDARD		23464.94	0	5/7/2004	8/1/2004	357	9937.67
0	0	STANDARD	LIBOR 6 MO	30988.34	0	6/15/2004	9/1/2004	358	8770.67
0	0	STANDARD		34830.09	0	3/23/2004	8/1/2004	357	8750
0	0	STANDARD		8485.98	0	4/28/2004	9/1/2004	358	9685.38
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	6929.82
0	19	STANDARD	LIBOR 6 MO	18415.71	0	2/23/2004	9/1/2004	359	6500
0	0	STANDARD		72875.08	0	2/27/2004	9/1/2004	358	5223.97
0	0	STANDARD	LIBOR 6 MO	5515.81	0	5/6/2004	8/1/2004	358	3073.64
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	3800
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	2263.02
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	357	11000
0	0	STANDARD		0	0	3/5/2004	8/1/2004	357	3513.16
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5605.47
0	0	STANDARD		0	0	4/14/2004	10/1/2004	357	4255
0	0	STANDARD		15969.04	0	3/15/2004	9/1/2004	358	7473.94
0	0	STANDARD		419.9	0	5/5/2004	9/1/2004	357	1800
0	0	STANDARD		0	0	4/6/2004	9/1/2004	357	7132.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	6842
0	0	STANDARD		0	0	5/3/2004	8/1/2004	357	7800
0	0	STANDARD	LIBOR 6 MO	0	0	11/18/2003	8/1/2004	357	3487.79
0	0	STANDARD	LIBOR 6 MO	1845.43	0	4/26/2004	9/1/2004	359	6736
0	0	STANDARD		8139.71	0	5/21/2004	9/1/2004	358	7165
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	359	9780.4
0	0	STANDARD		2216.84	0	3/10/2004	9/1/2004	358	2192
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	7155.2
0	0	STANDARD	LIBOR 6 MO	30416.42	0	12/5/2003	9/1/2004	358	2139.99
0	0	STANDARD		21119.02	0	4/21/2004	8/1/2004	357	10000
0	78	STANDARD		0	0	4/27/2004	9/1/2004	357	5454.75
0	0	STANDARD	LIBOR 6 MO	43.84	0	4/20/2004	9/1/2004	357	4495.92
0	0	STANDARD	LIBOR 6 MO	51759.41	0	4/8/2004	9/1/2004	357	11500
0	0	STANDARD		14318.07	0	5/7/2004	9/1/2004	357	3168
0	89	STANDARD		20673.85	0	4/22/2004	8/1/2004	357	10000
0	0	STANDARD		21712.66	0	5/22/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	358	5018.63
0	53	STANDARD		103763.5	0	5/10/2004	9/1/2004	178	26000.42
0	0	STANDARD		0	0	4/23/2004	8/1/2004	358	1473.33
0	0	STANDARD	LIBOR 6 MO	28253.01	0	4/16/2004	8/1/2004	357	5437.69
0	73	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	357	17731.09
0	33	STANDARD	LIBOR 6 MO	3851.68	0	4/28/2004	8/1/2004	357	4199.67
0	0	STANDARD	LIBOR 6 MO	2045.7	0	5/7/2004	9/1/2004	358	2586.78
0	0	STANDARD		1068.51	0	6/2/2004	9/1/2004	358	2126.99

0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	4555.42
1	0	STANDARD		1907.5	0	5/13/2004	8/1/2004	357	8169.98
0	0	STANDARD		687.11	0	5/24/2004	9/1/2004	358	2145.7
0	0	STANDARD	LIBOR 6 MO	155901.87	0	4/16/2004	8/1/2004	357	9670.7
0	0	STANDARD		3488.59	0	4/23/2004	9/1/2004	358	3806.07
0	0	STANDARD		0	0	4/14/2004	8/1/2004	357	5882.75
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	357	4785
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	8318.83
0	0	STANDARD	LIBOR 6 MO	44577.98	0	4/1/2004	8/1/2004	357	7669
0	0	STANDARD		2651.87	0	5/12/2004	8/1/2004	358	4750
0	0	STANDARD		0	0	4/29/2004	9/1/2004	357	8774.36
0	0	STANDARD	LIBOR 6 MO	161473.97	0	4/21/2004	8/1/2004	358	11333
0	0	STANDARD		0	0	5/29/2004	9/1/2004	237	4924.05
0	0	STANDARD	LIBOR 6 MO	68556.93	0	4/20/2004	8/1/2004	358	8614.21
0	0	STANDARD	LIBOR 6 MO	0	0	3/2/2004	8/1/2004	357	5825
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	357	4518.58
0	0	STANDARD		15408.99	0	6/19/2004	8/1/2004	358	4321.12
0	0	STANDARD		17544.7	0	5/10/2004	8/1/2004	357	5068.65
0	0	STANDARD		26418.6	0	5/12/2004	9/1/2004	358	3530
0	0	STANDARD		42908.51	0	4/22/2004	8/1/2004	357	2917.31
0	0	STANDARD		31328.87	0	4/6/2004	8/1/2004	357	5073.3
0	0	STANDARD		3120.36	0	5/10/2004	8/1/2004	357	5254.03
0	13	STANDARD		14341.19	0	4/29/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	357	4200
0	0	STANDARD		0	0	4/9/2004	8/1/2004	357	7742.14
0	0	STANDARD	LIBOR 6 MO	28071.18	0	4/20/2004	9/1/2004	357	3868
0	0	STANDARD	LIBOR 6 MO	17485.97	0	5/11/2004	9/1/2004	358	2384.9
0	0	STANDARD	LIBOR 6 MO	15240.2	0	4/1/2004	8/1/2004	357	6592.49
0	90	STANDARD	LIBOR 6 MO	21783.52	0	4/22/2004	9/1/2004	358	6677.59
0	52	STANDARD		0	0	4/5/2004	8/1/2004	357	5900
0	0	STANDARD	LIBOR 6 MO	2866.77	0	3/8/2004	8/1/2004	357	4848.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	6749.57	0	4/15/2004	8/1/2004	357	3698
0	0	STANDARD		0	0	1/14/2004	9/1/2004	358	3800
0	0	STANDARD		4017.61	0	4/22/2004	9/1/2004	357	2573.5
0	0	STANDARD		0	0	5/8/2004	8/1/2004	357	687.91
0	0	STANDARD		0	0	4/15/2004	9/1/2004	357	5200
0	0	STANDARD		0	0	5/11/2004	8/1/2004	358	2008.93
0	0	STANDARD		0	0	5/7/2004	8/1/2004	358	12940.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	358	6500
0	0	STANDARD		962.36	0	5/19/2004	9/1/2004	358	1441.07
0	0	STANDARD		8884.45	0	4/26/2004	8/1/2004	357	6936.5
0	7	STANDARD	LIBOR 6 MO	15028.85	0	11/1/2003	8/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	11981.73
0	0	STANDARD		64991.35	0	4/1/2004	9/1/2004	358	8708.94
0	0	STANDARD		24709.1	0	5/12/2004	9/1/2004	357	4644.44
0	67	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	1727.03
0	18	STANDARD		14004.09	0	3/29/2004	9/1/2004	358	10256.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	11470.42
0	13	STANDARD	LIBOR 6 MO	613.28	0	4/29/2004	8/1/2004	358	3000
0	48	STANDARD		0	0	6/1/2004	9/1/2004	358	8328
0	0	STANDARD	LIBOR 6 MO	16277.07	0	6/1/2004	9/1/2004	358	4345.12
0	0	STANDARD		11791.19	0	4/15/2004	9/1/2004	357	8738.75
0	65	STANDARD		0	0	4/23/2004	8/1/2004	357	4078.85
72	0	STANDARD		19624.61	0	5/20/2004	8/1/2004	358	1508.79
0	39	STANDARD	LIBOR 6 MO	49.93	0	4/26/2004	9/1/2004	357	6500
0	0	STANDARD		1640.67	0	4/29/2004	8/1/2004	357	6900
0	0	STANDARD	LIBOR 6 MO	7496.72	0	5/18/2004	8/1/2004	358	5633
0	0	STANDARD		8057.27	0	3/11/2004	9/1/2004	357	2587.18
0	5	STANDARD	LIBOR 6 MO	4439.58	0	4/17/2004	8/1/2004	357	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/16/2004	9/1/2004	358	1906.67
0	82	STANDARD	LIBOR 6 MO	3064.4	0	4/11/2004	9/1/2004	358	4396.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	9692.7
18	18	STANDARD	LIBOR 6 MO	7367.33	0	4/26/2004	8/1/2004	357	5490
0	51	STANDARD		0	0	4/21/2004	8/1/2004	358	6843
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	9/1/2004	358	5629.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	9689.79
0	0	STANDARD		0	0	3/17/2004	9/1/2004	357	8500
0	30	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	357	3000
49	52	STANDARD	LIBOR 6 MO	36595.59	0	4/15/2004	8/1/2004	357	6588
0	0	STANDARD	LIBOR 6 MO	6543.97	0	4/29/2004	8/1/2004	358	4240
0	0	STANDARD	LIBOR 6 MO	5026.49	0	3/27/2004	8/1/2004	358	6656
0	0	STANDARD		4011.96	0	4/16/2004	9/1/2004	358	5614.49
0	0	STANDARD		16560.21	0	4/28/2004	9/1/2004	358	7213.66
0	0	STANDARD	LIBOR 6 MO	0	0	2/21/2004	8/1/2004	358	4445
0	0	RURAL		13.68	0	6/1/2004	8/1/2004	358	5484.97

0	23	STANDARD	LIBOR 6 MO	634.61	0	3/4/2004	9/1/2004	358	1916
0	0	STANDARD	LIBOR 6 MO	50893.76	0	5/6/2004	8/1/2004	358	12927.89
0	0	STANDARD	LIBOR 6 MO	8184.42	0	5/4/2004	9/1/2004	357	2928.03
0	12	STANDARD	LIBOR 6 MO	271.78	0	4/28/2004	8/1/2004	357	4000
0	0	STANDARD		0	0	4/15/2004	9/1/2004	357	5455
0	24	STANDARD	LIBOR 6 MO	15450.23	0	4/16/2004	8/1/2004	358	4000
0	0	STANDARD		738.7	0	4/30/2004	9/1/2004	358	6583
0	0	STANDARD	LIBOR 6 MO	6465.08	0	6/4/2004	8/1/2004	358	7447
0	0	STANDARD		0	0	4/19/2004	9/1/2004	358	7500.62
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	5470.85
0	4	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	358	5214.28
0	0	STANDARD	LIBOR 6 MO	17258.19	0	5/4/2004	9/1/2004	357	2300
0	0	STANDARD		869.89	0	5/3/2004	9/1/2004	357	1235.79
0	78	STANDARD	LIBOR 6 MO	12252.58	0	4/21/2004	9/1/2004	357	6282.24
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	357	5783
0	0	STANDARD	LIBOR 6 MO	33340.89	0	4/22/2004	8/1/2004	357	10300
0	0	STANDARD		13060.1	0	4/19/2004	8/1/2004	357	9200
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	17189.44	0	4/25/2004	8/1/2004	357	5300
0	0	STANDARD	LIBOR 6 MO	60933.71	0	4/25/2004	9/1/2004	357	4663.84
0	0	STANDARD		0	0	4/6/2004	8/1/2004	357	6800
0	0	STANDARD	LIBOR 6 MO	10345.63	0	5/20/2004	9/1/2004	358	3995
0	0	STANDARD		39203.98	0	5/3/2004	9/1/2004	357	20068.39
0	0	STANDARD		100374.32	0	6/15/2004	10/1/2004	359	8000
0	0	STANDARD		7744.52	0	5/11/2004	8/1/2004	357	6600.48
0	4	STANDARD	LIBOR 6 MO	6703.37	0	5/7/2004	8/1/2004	357	4882.67
0	0	STANDARD		0	0	4/21/2004	8/1/2004	357	8881.38
0	45	RURAL	LIBOR 6 MO	13362.54	0	1/16/2004	9/1/2004	357	2800
0	0	STANDARD		0	0	5/6/2004	9/1/2004	357	4080.28
0	0	STANDARD		30567.42	0	4/21/2004	8/1/2004	357	5328.05
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	357	7000
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	357	7083
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	5627.51
0	51	STANDARD		13369.55	0	4/21/2004	8/1/2004	357	2714.47
0	0	STANDARD		0	0	4/6/2004	9/1/2004	357	3544.3
0	0	STANDARD		2992.09	0	5/12/2004	9/1/2004	358	2783.74
0	0	STANDARD		6975.95	0	4/27/2004	9/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	321.39	0	5/5/2004	9/1/2004	358	5845.38
0	0	STANDARD	LIBOR 6 MO	30.37	0	4/26/2004	8/1/2004	357	6337.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	6082.65
0	0	STANDARD	LIBOR 6 MO	21185.68	0	4/22/2004	8/1/2004	358	14987.26
0	0	STANDARD	LIBOR 6 MO	8120.79	0	5/3/2004	8/1/2004	357	1991.88
0	0	STANDARD		0	0	5/13/2004	8/1/2004	358	2561.31
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	357	1727.14
0	61	STANDARD		0	0	5/12/2004	8/1/2004	357	4498.22
0	0	STANDARD		0	0	3/26/2004	9/1/2004	356	3882.52
0	0	STANDARD	LIBOR 6 MO	0	0	3/4/2004	8/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	37951.93	0	4/27/2004	9/1/2004	357	7500
0	0	STANDARD	LIBOR 6 MO	2091.49	0	5/1/2004	8/1/2004	357	2447.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	4726.6
0	61	STANDARD		10676.91	0	4/15/2004	9/1/2004	357	2500
0	0	STANDARD		0	0	4/19/2004	8/1/2004	356	4349.99
0	0	STANDARD	LIBOR 6 MO	2201.65	0	4/14/2004	9/1/2004	357	4293.95
0	97	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	357	4114.9
0	0	STANDARD	LIBOR 6 MO	684.58	0	4/12/2004	9/1/2004	358	2531.99
0	0	STANDARD		6835.55	0	5/12/2004	8/1/2004	357	1674.03
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	6168.59
0	0	STANDARD		0	0	4/20/2004	9/1/2004	358	5666
0	0	STANDARD	LIBOR 6 MO	26307.28	0	4/20/2004	9/1/2004	357	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	3172.78
0	0	STANDARD		14839.35	0	4/15/2004	9/1/2004	358	2646.8
0	0	STANDARD	LIBOR 6 MO	5751.52	0	4/30/2004	8/1/2004	358	4324
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	1411.07	0	5/12/2004	8/1/2004	358	6750
0	0	STANDARD	LIBOR 6 MO	196.01	0	5/10/2004	8/1/2004	358	1486.97
0	0	STANDARD		0	0	4/19/2004	9/1/2004	357	3955
0	0	STANDARD		0	0	4/13/2004	9/1/2004	357	3749.99
0	0	STANDARD		0	0	4/8/2004	9/1/2004	357	6000
0	0	STANDARD		0	0	4/6/2004	9/1/2004	357	3770
0	0	STANDARD	LIBOR 6 MO	761.87	0	5/7/2004	9/1/2004	358	1895
0	0	RURAL	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	4270.23
0	0	STANDARD		8437.22	0	5/5/2004	9/1/2004	358	4385.48
0	0	STANDARD		94257.27	0	4/9/2004	8/1/2004	358	28384.69
0	0	STANDARD		3413.37	0	5/11/2004	9/1/2004	358	3787.1
0	0	STANDARD		79523.84	0	4/8/2004	8/1/2004	357	3852
0	0	STANDARD	LIBOR 6 MO	263.88	0	5/6/2004	9/1/2004	357	6000
0	0	STANDARD		43861.08	0	4/14/2004	9/1/2004	357	2485.36

0	83	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	357	2341.73
0	0	RURAL		7046.48	0	5/10/2004	8/1/2004	357	2875.6
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	357	4110.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	5506.09
0	13	STANDARD	LIBOR 6 MO	2006.42	0	5/4/2004	9/1/2004	357	4962.3
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	5583
0	59	STANDARD	LIBOR 6 MO	5175.97	0	4/12/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	119413.06	0	5/11/2004	8/1/2004	357	8136
0	0	STANDARD	LIBOR 6 MO	21996.22	0	5/5/2004	8/1/2004	357	5391.53
0	0	STANDARD		0	0	4/21/2004	8/1/2004	357	5500
0	0	RURAL		6975.72	0	5/14/2004	9/1/2004	238	4906.83
0	0	STANDARD	LIBOR 6 MO	107.14	0	4/12/2004	8/1/2004	357	6000
0	91	STANDARD		0	0	5/2/2004	8/1/2004	357	12453.64
0	19	STANDARD	LIBOR 6 MO	18746.81	0	4/6/2004	8/1/2004	357	3206.08
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	357	17741.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	1115.07	0	5/5/2004	10/1/2004	358	2181.71
0	0	STANDARD		0	0	4/7/2004	8/1/2004	357	4510.78
0	0	STANDARD	LIBOR 6 MO	52620.56	0	5/20/2004	9/1/2004	358	2284
0	0	STANDARD		0	0	4/21/2004	8/1/2004	357	4000
0	74	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	7316.32
0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	9/1/2004	357	2319.22
0	0	STANDARD		0	0	4/28/2004	9/1/2004	357	3784.66
0	0	STANDARD		27771.08	0	4/30/2004	8/1/2004	357	10749.27
0	0	STANDARD		1290.8	0	4/14/2004	9/1/2004	357	4318.68
0	0	STANDARD	LIBOR 6 MO	2271.07	0	3/1/2004	8/1/2004	358	3880
0	19	RURAL		1171.52	0	4/23/2004	9/1/2004	357	3703.71
0	0	STANDARD		0	0	5/1/2004	9/1/2004	358	3500
0	25	STANDARD	LIBOR 6 MO	96.02	0	5/3/2004	8/1/2004	358	5600.58
0	0	STANDARD		39633.05	0	3/3/2004	8/1/2004	357	3601.35
0	0	STANDARD	LIBOR 6 MO	23914.13	0	3/19/2004	8/1/2004	357	7037.4
0	97	STANDARD		289.41	0	3/23/2004	8/1/2004	237	2303.03
0	0	STANDARD		0	0	4/28/2004	8/1/2004	357	4500
0	0	STANDARD		0	0	4/14/2004	8/1/2004	357	3300
0	50	STANDARD		435.63	0	4/30/2004	9/1/2004	358	3983
0	0	STANDARD		0	0	3/17/2004	9/1/2004	357	4950
0	0	STANDARD		0	0	5/3/2004	9/1/2004	357	3058.88
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	7541.16
0	0	STANDARD	LIBOR 6 MO	25.15	0	4/28/2004	9/1/2004	357	8100
0	0	STANDARD	LIBOR 6 MO	4939.79	0	5/21/2004	9/1/2004	358	3068.81
0	0	STANDARD	LIBOR 6 MO	9611.37	0	5/20/2004	9/1/2004	358	2000
0	62	STANDARD	LIBOR 6 MO	39548.49	0	4/19/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	6674.23	0	4/5/2004	8/1/2004	357	10500
0	0	STANDARD	LIBOR 6 MO	10726.67	0	5/1/2004	8/1/2004	357	10700
0	0	STANDARD		9535.05	0	4/28/2004	9/1/2004	357	6045.01
0	0	STANDARD	LIBOR 6 MO	120306.3	0	4/16/2004	8/1/2004	357	9500
0	0	STANDARD		136180.6	0	4/19/2004	9/1/2004	357	12250.79
0	0	STANDARD		7577.68	0	12/4/2003	8/1/2004	238	3621
0	12	STANDARD	LIBOR 6 MO	38349.73	0	4/12/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	46008.18	0	4/26/2004	9/1/2004	356	3912.34
0	0	STANDARD	LIBOR 6 MO	2824.19	0	5/12/2004	9/1/2004	358	3402.53
0	0	STANDARD		0	0	5/7/2004	9/1/2004	358	2053.98
0	0	STANDARD	LIBOR 6 MO	5391.53	0	3/16/2004	9/1/2004	357	5967
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	3091.97
0	0	STANDARD	LIBOR 6 MO	0	0	1/23/2004	9/1/2004	359	3400
0	0	STANDARD		0	0	4/22/2004	9/1/2004	357	4714.35
0	31	RURAL	LIBOR 6 MO	34.47	0	2/27/2004	9/1/2004	358	6809.38
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	8/1/2004	357	7500
0	0	STANDARD		0	0	3/24/2004	9/1/2004	357	6509.69
0	0	STANDARD	LIBOR 6 MO	85.61	0	3/2/2004	9/1/2004	358	4778.35
0	0	STANDARD	LIBOR 6 MO	54694.15	0	4/22/2004	9/1/2004	358	4499.5
0	0	STANDARD		0	0	5/3/2004	8/1/2004	357	3300.41
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	358	6249.77
0	0	STANDARD	LIBOR 6 MO	0	0	4/17/2004	9/1/2004	358	2986.21
0	0	STANDARD		146173.22	0	4/28/2004	9/1/2004	358	10000
0	27	STANDARD	LIBOR 6 MO	1780.41	0	5/26/2004	9/1/2004	358	2428.7
0	0	STANDARD		0	0	5/11/2004	9/1/2004	358	8300
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	12500
0	22	STANDARD		18401.63	0	4/28/2004	8/1/2004	357	7000
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	359	6752.82
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	10412.83
0	0	RURAL		27.63	0	4/20/2004	8/1/2004	357	824.1
0	0	STANDARD	LIBOR 6 MO	5079.43	0	1/19/2004	8/1/2004	358	6900
0	0	STANDARD	LIBOR 6 MO	35549.44	0	4/28/2004	9/1/2004	358	4100
0	0	STANDARD	LIBOR 6 MO	2723.9	0	12/12/2003	9/1/2004	358	6827.38
0	0	STANDARD		13104.38	0	5/6/2004	8/1/2004	358	1399.25
0	0	STANDARD		0	0	4/23/2004	8/1/2004	357	3986

0	68	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	2976.63
0	0	STANDARD		412.43	0	4/10/2004	8/1/2004	357	7498
0	0	STANDARD		119536.76	0	4/23/2004	8/1/2004	357	10351.41
0	0	STANDARD		0	0	4/8/2004	8/1/2004	357	12000
0	0	STANDARD		0	0	4/17/2004	8/1/2004	357	3500
0	0	STANDARD		40473.09	0	5/7/2004	8/1/2004	357	7500
0	75	STANDARD	LIBOR 6 MO	32014.83	0	4/25/2004	8/1/2004	357	5123.2
0	0	STANDARD	LIBOR 6 MO	3519.28	0	4/29/2004	8/1/2004	357	10999.99
0	0	STANDARD	LIBOR 6 MO	11069.78	0	5/4/2004	8/1/2004	358	8826.45
0	0	STANDARD		129961.61	0	5/24/2004	8/1/2004	358	15000
0	0	STANDARD		914.17	0	5/6/2004	8/1/2004	357	1359.15
0	6	STANDARD	LIBOR 6 MO	1110.78	0	4/21/2004	8/1/2004	357	5741.67
0	0	STANDARD	LIBOR 6 MO	172.63	0	4/14/2004	8/1/2004	357	3385.83
0	23	STANDARD	LIBOR 6 MO	8451.89	0	4/21/2004	8/1/2004	357	2386.17
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	357	4130.36
0	0	STANDARD		0	0	4/23/2004	8/1/2004	357	15568
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	5784.42	0	4/16/2004	8/1/2004	358	3437.03
0	0	STANDARD	LIBOR 6 MO	56581.87	0	12/2/2003	8/1/2004	357	8000
0	0	STANDARD		35117	0	4/23/2004	8/1/2004	237	4000
0	0	STANDARD	LIBOR 6 MO	53444.85	0	4/16/2004	8/1/2004	357	8675
0	0	STANDARD	LIBOR 6 MO	11439.1	0	4/29/2004	8/1/2004	358	4107.91
0	0	STANDARD		0	0	1/2/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	17877.79	0	4/22/2004	8/1/2004	358	13007.1
0	26	STANDARD		471.58	0	4/23/2004	8/1/2004	357	1850.68
0	0	STANDARD		43188.56	0	4/24/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	357	3073.3
0	0	STANDARD	LIBOR 6 MO	70042.26	0	5/11/2004	8/1/2004	358	6500
0	61	STANDARD	LIBOR 6 MO	11854.72	0	5/4/2004	8/1/2004	357	11000
0	0	STANDARD	LIBOR 6 MO	0	0	3/23/2004	8/1/2004	357	6900
0	0	STANDARD	LIBOR 6 MO	37284.27	0	4/28/2004	8/1/2004	358	4319.93
0	0	STANDARD	LIBOR 6 MO	10417.43	0	4/5/2004	8/1/2004	357	4500
0	0	STANDARD		9808.51	0	5/14/2004	8/1/2004	357	3650
0	0	STANDARD	LIBOR 6 MO	62997.63	0	4/20/2004	8/1/2004	358	3615
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	19176.96
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	5000
0	0	STANDARD		22118.67	0	4/26/2004	8/1/2004	357	2414.02
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4150
0	0	STANDARD		629.95	0	5/4/2004	8/1/2004	357	3975
0	31	STANDARD		8.9	0	4/13/2004	8/1/2004	357	2253.59
0	0	STANDARD		0	0	4/19/2004	8/1/2004	357	5284.42
0	0	STANDARD	LIBOR 6 MO	27494.75	0	4/14/2004	8/1/2004	357	7260.86
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	4991.08
0	67	STANDARD		3091.4	0	5/3/2004	8/1/2004	357	3887.69
0	86	STANDARD	LIBOR 6 MO	1725	0	4/29/2004	8/1/2004	357	2695
0	0	STANDARD		0	0	5/21/2004	8/1/2004	358	9062.95
0	68	STANDARD		6137.64	0	3/18/2004	8/1/2004	357	5214.35
0	0	STANDARD		0	0	4/5/2004	8/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	21162.85
0	0	STANDARD		0	0	3/22/2004	8/1/2004	357	5700
0	60	STANDARD	LIBOR 6 MO	6794.58	0	4/21/2004	8/1/2004	357	7252.27
0	0	STANDARD	LIBOR 6 MO	24611.94	0	4/28/2004	8/1/2004	357	11500
0	0	STANDARD		2109.93	0	4/28/2004	8/1/2004	357	3096.65
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	357	56147.91
0	0	STANDARD	LIBOR 6 MO	6929.88	0	4/3/2004	8/1/2004	357	8000
0	0	STANDARD	LIBOR 6 MO	10843.96	0	3/28/2004	10/1/2004	357	9666.33
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	357	63682.35
0	26	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	357	7277
0	0	STANDARD		0	0	4/28/2004	8/1/2004	357	3200
0	0	STANDARD		4353.52	0	4/27/2004	8/1/2004	177	5857.07
0	0	STANDARD	LIBOR 6 MO	955.42	0	2/27/2004	8/1/2004	357	7204.47
0	81	STANDARD	LIBOR 6 MO	0	0	3/13/2004	8/1/2004	358	33881.76
0	0	STANDARD	LIBOR 6 MO	3026.26	0	3/30/2004	8/1/2004	357	6754.46
0	0	STANDARD		0	0	4/22/2004	8/1/2004	357	4873
0	0	RURAL		636.72	0	5/6/2004	8/1/2004	358	3231.66
0	0	STANDARD		0	0	4/16/2004	8/1/2004	357	3050.2
0	0	STANDARD		50498.51	0	4/16/2004	8/1/2004	357	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	3336.98
0	0	STANDARD	LIBOR 6 MO	33526.12	0	3/30/2004	10/1/2004	357	7746.56
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	2589
0	0	STANDARD		0	0	4/12/2004	8/1/2004	357	3835.78
0	0	STANDARD	LIBOR 6 MO	10379.28	0	5/16/2004	8/1/2004	358	4390
0	0	STANDARD	LIBOR 6 MO	18968	0	5/18/2004	8/1/2004	358	6793
0	15	STANDARD	LIBOR 6 MO	7469.46	0	5/4/2004	8/1/2004	358	2067.04
0	21	STANDARD		54057.32	0	4/25/2004	8/1/2004	177	19051.28
0	0	STANDARD	LIBOR 6 MO	20227.96	0	5/3/2004	8/1/2004	357	11440

0	0	STANDARD	1051.5	0	5/20/2004	9/1/2004	359	4524.8
0	0	STANDARD	0	0	4/23/2004	9/1/2004	357	4200
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	8/1/2004	357	7821
0	0	STANDARD	27712.22	0	4/24/2004	9/1/2004	357	8042
0	0	STANDARD LIBOR 6 MO	61024.09	0	2/2/2004	9/1/2004	358	2209.4
0	0	STANDARD	12365.87	0	5/4/2004	9/1/2004	358	5259.79
0	0	STANDARD	0	0	5/24/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	3/25/2004	9/1/2004	358	4676.18
0	0	STANDARD	0	0	4/15/2004	9/1/2004	357	5100
0	52	STANDARD	1609.58	0	4/24/2004	9/1/2004	358	6500
0	0	STANDARD	25774.67	0	4/28/2004	8/1/2004	357	6850
0	0	STANDARD	37704.32	0	4/27/2004	8/1/2004	357	8718.82
0	33	STANDARD	5378.29	0	5/5/2004	9/1/2004	357	2200
0	0	STANDARD	6365.04	0	4/26/2004	8/1/2004	357	2607.82
0	0	STANDARD LIBOR 6 MO	35258.97	0	3/13/2004	9/1/2004	357	5500
0	0	STANDARD	5936.68	0	5/3/2004	9/1/2004	357	3592.15
0	0	STANDARD LIBOR 6 MO	3699.43	0	3/9/2004	8/1/2004	358	4079.55
0	0	STANDARD LIBOR 6 MO	53345.63	0	5/20/2004	9/1/2004	358	4700
0	0	STANDARD LIBOR 6 MO	4552.16	0	4/8/2004	9/1/2004	358	3092.55
0	0	STANDARD	1035.95	0	5/5/2004	9/1/2004	358	4583.33
0	0	STANDARD	28078.14	0	4/28/2004	9/1/2004	357	7460
0	0	STANDARD	1954.04	0	4/22/2004	8/1/2004	357	6205
0	0	STANDARD	24798.29	0	4/20/2004	9/1/2004	177	4575.5
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	5833
0	0	STANDARD LIBOR 6 MO	4236.07	0	4/16/2004	8/1/2004	357	5814.81
0	0	STANDARD LIBOR 6 MO	0	0	4/7/2004	9/1/2004	357	4000
0	0	STANDARD LIBOR 6 MO	0	0	3/23/2004	8/1/2004	357	10520
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	15240
0	0	STANDARD LIBOR 6 MO	29888.59	0	4/1/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	8213.67	0	4/9/2004	8/1/2004	357	4420.44
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	7000
0	0	STANDARD	0	0	4/23/2004	9/1/2004	237	3000
0	0	STANDARD LIBOR 6 MO	9186.76	0	4/23/2004	8/1/2004	357	3158.27
0	38	STANDARD	0	0	4/14/2004	9/1/2004	357	4278.07
0	0	STANDARD LIBOR 6 MO	26702.6	0	3/5/2004	9/1/2004	357	6531.88
0	0	STANDARD	17862.33	0	4/9/2004	9/1/2004	358	2500
0	0	STANDARD	83.34	0	3/19/2004	9/1/2004	357	5897.99
0	0	STANDARD	18677.63	0	2/25/2004	11/1/2004	357	1938.64
0	0	STANDARD	6060.31	0	5/3/2004	9/1/2004	357	11010.28
0	0	STANDARD LIBOR 6 MO	51302.1	0	4/6/2004	9/1/2004	357	5999.99
0	0	STANDARD	2905.05	0	5/25/2004	10/1/2004	359	3496.12
0	0	STANDARD	0	0	4/9/2004	8/1/2004	357	6000
0	0	STANDARD	38369.44	0	4/2/2004	9/1/2004	357	3093.99
0	0	STANDARD	3414.62	0	4/23/2004	9/1/2004	177	6000
0	0	STANDARD LIBOR 6 MO	0	0	4/10/2004	9/1/2004	357	7168
0	0	STANDARD	0	0	2/21/2004	8/1/2004	357	8850
0	0	STANDARD LIBOR 6 MO	0	0	4/15/2004	11/1/2004	357	3525.61
0	68	STANDARD	6715.56	0	4/14/2004	9/1/2004	357	2936.17
0	0	STANDARD LIBOR 6 MO	14554.28	0	5/5/2004	8/1/2004	357	2747.89
0	0	STANDARD	0	0	3/26/2004	8/1/2004	357	9688.23
0	0	STANDARD	1050.67	0	5/17/2004	9/1/2004	358	2518.41
0	0	STANDARD	0	0	4/10/2004	9/1/2004	357	7166
0	0	STANDARD LIBOR 6 MO	6920.85	0	4/20/2004	8/1/2004	357	3500
0	0	STANDARD LIBOR 6 MO	59048.55	0	4/22/2004	9/1/2004	358	6999.21
0	0	STANDARD LIBOR 6 MO	5221.29	0	3/30/2004	9/1/2004	357	4500
0	0	STANDARD LIBOR 6 MO	5631.9	0	4/26/2004	8/1/2004	357	5627.69
0	0	STANDARD	6391.04	0	4/13/2004	9/1/2004	357	1766.53
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	8/1/2004	357	3227
0	3	STANDARD	34.09	0	5/14/2004	9/1/2004	358	1508.87
0	0	STANDARD	139888.86	0	3/24/2004	9/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	22245.65	0	4/14/2004	9/1/2004	357	3000
0	0	STANDARD	0.01	0	12/29/2003	8/1/2004	357	2250
0	0	STANDARD	107.24	0	5/24/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	18.47	0	4/16/2004	9/1/2004	357	3373
0	0	STANDARD LIBOR 6 MO	82955.26	0	4/21/2004	9/1/2004	357	3499.29
0	38	STANDARD LIBOR 6 MO	0	0	4/15/2004	9/1/2004	358	3322.94
0	0	STANDARD LIBOR 6 MO	24245.77	0	4/28/2004	9/1/2004	358	2866.38
0	98	STANDARD	26458.48	0	4/30/2004	10/1/2004	357	4000
0	0	STANDARD	0	0	4/28/2004	8/1/2004	357	4500
0	0	STANDARD LIBOR 6 MO	0	0	3/9/2004	8/1/2004	357	4634.28
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	8/1/2004	356	4350
0	0	STANDARD	0	0	4/21/2004	9/1/2004	177	7824
0	0	STANDARD LIBOR 6 MO	18211.05	0	5/19/2004	8/1/2004	358	2700
0	0	STANDARD	0	0	4/12/2004	8/1/2004	357	4110
0	15	STANDARD LIBOR 6 MO	2838.44	0	5/3/2004	8/1/2004	357	4144.25
0	0	STANDARD LIBOR 6 MO	12006.43	0	3/18/2004	8/1/2004	357	6500
0	0	STANDARD	3053.69	0	4/2/2004	9/1/2004	357	8300

0	0	STANDARD	3753.64	0	4/27/2004	9/1/2004	358	1798.67
0	0	STANDARD	0	0	4/17/2004	9/1/2004	357	5455.99
0	34	STANDARD	0	0	4/16/2004	9/1/2004	357	4328.72
0	0	STANDARD LIBOR 6 MO	3621.66	0	3/24/2004	9/1/2004	357	3444.3
0	0	STANDARD LIBOR 6 MO	36545.19	0	5/15/2004	9/1/2004	358	5188.8
0	0	STANDARD LIBOR 6 MO	0	0	4/25/2004	9/1/2004	358	7773.54
0	0	STANDARD	0	0	6/6/2004	9/1/2004	178	12177.17
0	0	STANDARD	0	0	4/25/2004	9/1/2004	357	27951.74
0	0	STANDARD	6059.08	0	5/12/2004	9/1/2004	358	3798.87
0	86	STANDARD LIBOR 6 MO	13678.19	0	4/29/2004	9/1/2004	357	1553.49
0	0	STANDARD	0	0	4/20/2004	9/1/2004	357	9200
0	0	STANDARD LIBOR 6 MO	30323.64	0	5/4/2004	9/1/2004	357	9450
0	0	STANDARD	0	0	5/3/2004	9/1/2004	358	9951.99
0	0	STANDARD	0	0	4/8/2004	9/1/2004	357	2850
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	5827.24
0	0	STANDARD	62853.48	0	4/19/2004	9/1/2004	357	4294.5
0	0	STANDARD LIBOR 6 MO	57.39	0	4/29/2004	9/1/2004	358	15400
0	0	STANDARD	173165.61	0	4/12/2004	9/1/2004	357	9386.5
0	78	STANDARD LIBOR 6 MO	0	0	4/23/2004	9/1/2004	358	5165.97
0	0	STANDARD	5055.28	0	4/15/2004	9/1/2004	357	1014.75
0	0	STANDARD	0	0	3/19/2004	9/1/2004	357	4373.77
0	1	STANDARD LIBOR 6 MO	437.76	0	4/23/2004	9/1/2004	357	3955.96
0	0	STANDARD LIBOR 6 MO	4828.75	0	6/7/2004	9/1/2004	358	3640
0	0	STANDARD LIBOR 6 MO	19358.81	0	5/21/2004	9/1/2004	358	4500
0	0	STANDARD	475.95	0	4/21/2004	9/1/2004	358	7180
0	0	STANDARD	0	0	4/25/2004	9/1/2004	358	7183.16
0	34	STANDARD	0	0	5/12/2004	9/1/2004	358	2666.01
0	0	STANDARD	10203.91	0	4/16/2004	9/1/2004	357	1715.09
0	0	STANDARD	14801.63	0	4/29/2004	9/1/2004	358	13847.55
0	0	STANDARD LIBOR 6 MO	2675.78	0	4/19/2004	9/1/2004	357	7333.09
0	0	STANDARD LIBOR 6 MO	0	0	4/20/2004	9/1/2004	357	7000
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	9959.11
0	18	STANDARD LIBOR 6 MO	676.67	0	4/27/2004	9/1/2004	357	1470.3
0	0	STANDARD	47818.05	0	4/21/2004	9/1/2004	357	5200
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	5102.57
0	0	STANDARD LIBOR 6 MO	4015.11	0	5/4/2004	9/1/2004	358	4800
0	0	STANDARD	824.43	0	4/17/2004	9/1/2004	357	4333
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	9/1/2004	357	3499
0	0	STANDARD	0	0	4/26/2004	9/1/2004	357	3499
0	0	STANDARD LIBOR 6 MO	4131.18	0	4/22/2004	9/1/2004	357	3869.89
0	0	STANDARD LIBOR 6 MO	18878.71	0	4/24/2004	9/1/2004	357	6450
0	61	STANDARD LIBOR 6 MO	40.9	0	4/30/2004	9/1/2004	357	9491.92
0	0	STANDARD	0	0	4/16/2004	9/1/2004	357	7103
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	357	8850
0	0	STANDARD	-539.15	0	5/16/2004	9/1/2004	357	5759.2
0	0	STANDARD	0	0	4/7/2004	9/1/2004	357	5000
0	0	STANDARD LIBOR 6 MO	0	0	4/15/2004	9/1/2004	357	2600
0	0	STANDARD LIBOR 6 MO	1853.02	0	3/21/2004	9/1/2004	357	5234.69
0	0	STANDARD	107589.02	0	3/17/2004	9/1/2004	357	5700
0	16	STANDARD	5371.77	0	4/16/2004	9/1/2004	237	6207.53
0	0	STANDARD LIBOR 6 MO	25463.2	0	3/13/2004	9/1/2004	358	5600
0	0	STANDARD	9098.2	0	4/27/2004	9/1/2004	357	1543.4
0	0	STANDARD	2100.69	0	4/30/2004	9/1/2004	357	5265.54
0	0	STANDARD	11807.63	0	4/16/2004	9/1/2004	237	3529
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4000
0	0	STANDARD	0	0	2/23/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	5878.11	0	2/20/2004	9/1/2004	357	6110.99
0	25	STANDARD LIBOR 6 MO	7224.14	0	3/20/2004	9/1/2004	357	3391.51
0	0	STANDARD LIBOR 6 MO	37178.37	0	4/15/2004	9/1/2004	358	9423.68
0	0	STANDARD	1802.14	0	4/20/2004	9/1/2004	357	1579.78
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	9/1/2004	357	3320.41
0	67	STANDARD	0	0	4/22/2004	9/1/2004	357	4875.87
0	0	STANDARD	16989.86	0	4/19/2004	9/1/2004	358	5287.83
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	6382.7
0	0	STANDARD LIBOR 6 MO	1913.22	0	5/28/2004	9/1/2004	358	3800
0	0	STANDARD	0	0	4/15/2004	9/1/2004	358	4797.54
0	0	STANDARD	0	0	4/29/2004	9/1/2004	357	2628.57
0	0	STANDARD	0	0	4/14/2004	9/1/2004	357	4463.29
0	0	STANDARD	0	0	2/28/2004	9/1/2004	356	8138
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	9/1/2004	357	13682.28
0	0	STANDARD	6030.51	0	4/15/2004	9/1/2004	357	3900
0	0	STANDARD	92397.89	0	2/5/2004	9/1/2004	358	19285.83
0	0	STANDARD	103628.81	0	5/8/2004	9/1/2004	358	5585.86
0	0	STANDARD LIBOR 6 MO	1313.17	0	5/12/2004	9/1/2004	357	1891.5
0	0	STANDARD LIBOR 6 MO	1567.45	0	5/5/2004	9/1/2004	357	16788
0	0	STANDARD LIBOR 6 MO	1.34	0	4/9/2004	9/1/2004	358	5825
0	0	STANDARD	0	0	4/15/2004	9/1/2004	357	5100

0	0	STANDARD	LIBOR 6 MO	2122.86	0	4/27/2004	8/1/2004	357	8500
0	59	STANDARD		726.4	0	3/31/2004	9/1/2004	356	4611.81
0	20	STANDARD	LIBOR 6 MO	1058.66	0	3/1/2004	8/1/2004	357	3349.09
0	0	STANDARD		0	0	5/28/2004	9/1/2004	359	3600
0	19	STANDARD		21224.89	0	4/21/2004	9/1/2004	357	3400
0	62	STANDARD	LIBOR 6 MO	4444.51	0	4/25/2004	8/1/2004	357	4243.63
0	0	STANDARD		0	0	2/26/2004	9/1/2004	357	5583.4
0	0	STANDARD	LIBOR 6 MO	90788.81	0	4/2/2004	8/1/2004	358	9036.17
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	357	5200
0	0	STANDARD		1317.03	0	4/29/2004	8/1/2004	356	11445.7
0	0	STANDARD	LIBOR 6 MO	218.58	0	4/22/2004	8/1/2004	357	12400
0	0	STANDARD		13996.76	0	4/27/2004	9/1/2004	357	7711
0	44	STANDARD	LIBOR 6 MO	6251.19	0	5/5/2004	9/1/2004	358	4535.77
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	12395.24
0	0	STANDARD	LIBOR 6 MO	2102.02	0	5/6/2004	9/1/2004	358	5534.97
0	0	STANDARD		0	0	4/9/2004	9/1/2004	356	9118.6
0	0	STANDARD	LIBOR 6 MO	1651.8	0	3/17/2004	9/1/2004	357	8198.54
0	95	STANDARD	LIBOR 6 MO	35195.36	0	4/20/2004	9/1/2004	357	3287
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	357	5625.5
0	0	RURAL	LIBOR 6 MO	8398.77	0	2/15/2004	8/1/2004	357	2746.5
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	9/1/2004	357	4063
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	8/1/2004	357	2467.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	356	8525
0	0	STANDARD	LIBOR 6 MO	70.32	0	4/29/2004	9/1/2004	358	3629.73
0	0	STANDARD	LIBOR 6 MO	516.95	0	3/17/2004	8/1/2004	357	1936.35
0	0	STANDARD		0	0	3/8/2004	9/1/2004	357	3596.99
0	86	STANDARD		2586.84	0	4/19/2004	9/1/2004	357	4753.02
0	87	STANDARD		0	0	4/22/2004	8/1/2004	358	2846.11
0	0	STANDARD	LIBOR 6 MO	0	0	2/20/2004	8/1/2004	358	8666.67
0	0	STANDARD		0	0	4/27/2004	8/1/2004	357	8000
0	44	STANDARD		7640.28	0	4/20/2004	9/1/2004	357	2964.16
0	0	STANDARD		1245.31	0	2/4/2004	8/1/2004	357	1971.45
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	980.55	0	4/27/2004	9/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	0	0	2/19/2004	8/1/2004	357	7705.41
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	8021
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	3875.31
0	0	STANDARD		0	0	4/21/2004	9/1/2004	357	4182.53
0	0	STANDARD	LIBOR 6 MO	2597.79	0	4/20/2004	8/1/2004	357	8500
0	0	STANDARD		0	0	4/8/2004	8/1/2004	357	3100
0	0	STANDARD		0	0	3/24/2004	8/1/2004	357	5442.08
0	0	STANDARD		71197.89	0	4/16/2004	8/1/2004	357	12000
0	0	STANDARD		0	0	4/21/2004	8/1/2004	357	5263.5
0	0	STANDARD		0	0	3/18/2004	8/1/2004	357	2092.13
0	0	STANDARD	LIBOR 6 MO	826.47	0	5/19/2004	9/1/2004	358	4453.1
0	0	STANDARD		40036.61	0	4/30/2004	9/1/2004	357	6500
0	0	STANDARD	LIBOR 6 MO	39231.02	0	4/12/2004	8/1/2004	357	9583
0	0	STANDARD		0	0	4/19/2004	9/1/2004	357	3451.67
0	0	STANDARD	LIBOR 6 MO	6960.98	0	11/5/2003	9/1/2004	357	3980
0	34	STANDARD	LIBOR 6 MO	2027.83	0	5/3/2004	8/1/2004	357	5590.07
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	8/1/2004	357	4930.3
0	0	STANDARD		0	0	4/8/2004	9/1/2004	357	6236.97
0	0	STANDARD		72882.47	0	5/12/2004	9/1/2004	358	27362.42
0	0	STANDARD		63981.92	0	4/14/2004	10/1/2004	357	4282.57
0	0	STANDARD	LIBOR 6 MO	7327.72	0	4/28/2004	9/1/2004	358	11483.23
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	14039.04
0	0	STANDARD	LIBOR 6 MO	2413	0	4/29/2004	8/1/2004	358	3800
0	56	STANDARD		14531.43	0	3/25/2004	10/1/2004	357	2399.96
0	0	STANDARD		30757.4	0	4/10/2004	8/1/2004	357	4200
0	0	STANDARD	LIBOR 6 MO	1392.94	0	4/27/2004	9/1/2004	358	3287.47
0	0	STANDARD	LIBOR 6 MO	3025.14	0	4/21/2004	8/1/2004	357	4337.9
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	10900
0	0	STANDARD		897.32	0	3/26/2004	9/1/2004	358	4432.26
0	0	STANDARD		73473.62	0	5/17/2004	8/1/2004	358	3300
0	0	STANDARD		4799.59	0	4/24/2004	8/1/2004	357	1733.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	5981.35
0	0	STANDARD	LIBOR 6 MO	9772.58	0	5/3/2004	9/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	10118	0	4/12/2004	8/1/2004	357	7296
0	0	STANDARD	LIBOR 6 MO	160654.98	0	5/10/2004	9/1/2004	357	6397.8
0	79	STANDARD		0	0	3/25/2004	9/1/2004	357	6270.12
0	0	STANDARD		0	0	4/8/2004	8/1/2004	356	4375
0	0	STANDARD	LIBOR 6 MO	3805.06	0	4/26/2004	8/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	357	6190.21
0	0	STANDARD		84.4	0	4/16/2004	8/1/2004	177	7700
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	2573.5	0	3/24/2004	9/1/2004	357	1622.74
0	0	STANDARD		0	0	6/3/2004	8/1/2004	358	3945.84

0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	50381.99
0	0	STANDARD	90468.66	0	4/16/2004	8/1/2004	356	15543.85
0	0	STANDARD	0	0	3/1/2004	8/1/2004	357	5104.91
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	9/1/2004	358	2400
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	3000
0	0	STANDARD	23645.22	0	5/6/2004	8/1/2004	357	5200
0	0	STANDARD LIBOR 6 MO	12721.91	0	4/20/2004	9/1/2004	357	5013.33
0	0	STANDARD LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	11500.2
0	0	STANDARD	0	0	6/2/2004	8/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	117304.07	0	4/14/2004	8/1/2004	356	10500
0	67	STANDARD	44658.01	0	3/25/2004	9/1/2004	357	21231.81
0	0	STANDARD LIBOR 6 MO	9933.44	0	4/2/2004	9/1/2004	357	9250
0	0	STANDARD LIBOR 6 MO	151388.37	0	4/20/2004	9/1/2004	357	13657
0	0	STANDARD	0	0	4/2/2004	8/1/2004	356	3200
0	0	STANDARD LIBOR 6 MO	14773.91	0	5/12/2004	8/1/2004	358	7800
0	0	STANDARD LIBOR 6 MO	9578.39	0	4/24/2004	8/1/2004	357	3708.97
0	0	STANDARD LIBOR 6 MO	4139.38	0	4/17/2004	8/1/2004	357	2000
0	0	STANDARD LIBOR 6 MO	12543.99	0	4/8/2004	9/1/2004	358	4648.88
0	0	STANDARD LIBOR 6 MO	16613.73	0	4/20/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	12771.17
0	15	STANDARD LIBOR 6 MO	0	0	12/22/2003	9/1/2004	357	6525
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	12964.79
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	6964.85
0	0	STANDARD LIBOR 6 MO	10872.14	0	4/1/2004	8/1/2004	358	10672.74
0	0	STANDARD LIBOR 6 MO	9383.15	0	4/15/2004	9/1/2004	357	6880
0	0	STANDARD	0	0	5/10/2004	9/1/2004	357	5500
0	0	STANDARD LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	4200
0	0	STANDARD	0	0	3/19/2004	8/1/2004	357	2822.98
0	84	RURAL	10724.36	0	4/8/2004	8/1/2004	237	1344.89
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	7765
0	0	STANDARD	57108.8	0	5/12/2004	9/1/2004	357	9813.25
0	0	STANDARD	36226.83	0	3/4/2004	9/1/2004	357	3600
0	0	STANDARD LIBOR 6 MO	15633.77	0	4/8/2004	9/1/2004	358	6663
0	0	STANDARD	122586.91	0	3/23/2004	9/1/2004	357	5123.21
0	0	STANDARD	111668.62	0	4/12/2004	8/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	0	0	4/15/2004	8/1/2004	357	3351.17
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	357	2918
0	0	STANDARD LIBOR 6 MO	0	0	4/9/2004	9/1/2004	357	4357.23
0	0	STANDARD LIBOR 6 MO	23964.98	0	3/31/2004	8/1/2004	357	8882.29
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	9000
0	84	STANDARD LIBOR 6 MO	0	0	4/15/2004	8/1/2004	357	3750
0	18	STANDARD LIBOR 6 MO	9705.94	0	12/15/2003	9/1/2004	358	2072.97
0	62	STANDARD LIBOR 6 MO	0	0	4/27/2004	9/1/2004	357	12000
0	0	STANDARD LIBOR 6 MO	0	0	3/10/2004	9/1/2004	356	7800
0	0	STANDARD	0	0	3/16/2004	9/1/2004	356	6500
0	0	STANDARD	15178.99	0	4/26/2004	9/1/2004	357	3800
0	0	STANDARD LIBOR 6 MO	35557.05	0	4/7/2004	9/1/2004	358	6009.5
0	0	STANDARD	22.56	0	6/4/2004	8/1/2004	358	2600
0	0	STANDARD LIBOR 6 MO	10369.52	0	5/19/2004	9/1/2004	358	4500
0	0	STANDARD	2033.03	0	4/27/2004	8/1/2004	357	2803.35
1	0	STANDARD LIBOR 6 MO	347.2	0	5/18/2004	9/1/2004	357	5307.18
0	37	STANDARD	25873.65	0	1/26/2004	8/1/2004	358	8500
0	0	STANDARD	0	0	4/21/2004	9/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	111.31	0	4/13/2004	9/1/2004	357	7200
0	0	STANDARD	1850.03	0	4/30/2004	9/1/2004	177	6771.63
0	0	STANDARD	0	0	3/10/2004	9/1/2004	357	10800
0	0	STANDARD	5628.77	0	3/25/2004	9/1/2004	357	1576.25
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	2906.77
0	92	STANDARD	5448.16	0	4/17/2004	8/1/2004	357	4839.47
0	0	STANDARD LIBOR 6 MO	48452.3	0	4/23/2004	8/1/2004	357	3000
0	0	STANDARD LIBOR 6 MO	0	0	3/31/2004	9/1/2004	357	4671.05
0	0	STANDARD LIBOR 6 MO	0	0	4/22/2004	8/1/2004	358	7829.07
0	0	STANDARD LIBOR 6 MO	4990.78	0	4/20/2004	8/1/2004	358	6982.48
0	0	STANDARD LIBOR 6 MO	0	0	4/10/2004	9/1/2004	357	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	70809.26	0	3/31/2004	8/1/2004	357	7423.99
0	0	STANDARD LIBOR 6 MO	6461.66	0	4/26/2004	8/1/2004	357	3368.22
0	90	STANDARD	7194.89	0	4/8/2004	8/1/2004	357	25891.9
0	0	STANDARD	2989.75	0	5/15/2004	9/1/2004	358	1241.07
0	47	STANDARD	0	0	4/22/2004	9/1/2004	357	5200
0	0	STANDARD	2473.65	0	4/1/2004	9/1/2004	237	6579.69
0	0	STANDARD LIBOR 6 MO	0	0	3/9/2004	9/1/2004	357	7969.87
0	0	STANDARD LIBOR 6 MO	1663.76	0	4/6/2004	9/1/2004	357	3913.1
0	0	STANDARD	0	0	3/2/2004	8/1/2004	358	2685.37
0	0	STANDARD LIBOR 6 MO	7551.89	0	4/1/2004	8/1/2004	357	5764.69
0	78	STANDARD LIBOR 6 MO	2327.99	0	5/3/2004	8/1/2004	357	3900.33
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	14445

0	0	STANDARD	LIBOR 6 M(	0	0	2/5/2004	8/1/2004	358	13342.21
0	0	STANDARD	LIBOR 6 M(	0	0	2/5/2004	8/1/2004	357	7000
0	0	STANDARD		0	0	5/18/2004	8/1/2004	358	1900
0	0	STANDARD	LIBOR 6 M(	80723.84	0	3/15/2004	8/1/2004	357	9049.25
0	0	STANDARD	LIBOR 6 M(	18182.04	0	3/19/2004	9/1/2004	357	10845.52
0	0	STANDARD	LIBOR 6 M(	33495.78	0	3/19/2004	9/1/2004	357	10711.32
0	0	STANDARD		0	0	4/16/2004	8/1/2004	357	8153.17
0	0	STANDARD		0	0	4/12/2004	9/1/2004	357	5400
0	0	STANDARD	LIBOR 6 M(	0	0	4/8/2004	8/1/2004	358	3877.53
0	0	STANDARD		0	0	4/9/2004	9/1/2004	356	14999.99
0	0	STANDARD		958.6	0	4/12/2004	8/1/2004	357	4647.29
0	0	STANDARD	LIBOR 6 M(	0	0	4/15/2004	8/1/2004	356	5255.6
0	0	STANDARD		981.78	0	4/26/2004	9/1/2004	358	2500
15	0	RURAL	LIBOR 6 M(	386.72	0	4/15/2004	8/1/2004	357	2331.15
0	0	STANDARD	LIBOR 6 M(	140711.37	0	4/28/2004	8/1/2004	357	7325
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	8/1/2004	358	7871
0	0	STANDARD		0	0	3/31/2004	8/1/2004	357	9000
0	0	STANDARD		0	0	4/15/2004	9/1/2004	356	5491.25
0	0	STANDARD	LIBOR 6 M(	6513.7	0	3/9/2004	8/1/2004	357	5080
0	0	STANDARD	LIBOR 6 M(	0	0	3/29/2004	8/1/2004	357	5011.1
0	0	STANDARD	LIBOR 6 M(	0	0	4/6/2004	8/1/2004	357	6112
0	0	STANDARD		0	0	2/25/2004	8/1/2004	357	2753.06
0	0	STANDARD	LIBOR 6 M(	0	0	4/12/2004	9/1/2004	358	5616.68
0	0	STANDARD	LIBOR 6 M(	0	0	4/19/2004	9/1/2004	358	12278.02
0	0	STANDARD	LIBOR 6 M(	0	0	3/19/2004	9/1/2004	356	7749.62
0	0	STANDARD	LIBOR 6 M(	0	0	4/16/2004	9/1/2004	358	9495
0	0	STANDARD		32462.8	0	4/16/2004	8/1/2004	237	15500
0	0	STANDARD	LIBOR 6 M(	0	0	4/15/2004	8/1/2004	358	10031.81
0	0	STANDARD		23338.98	0	4/12/2004	8/1/2004	357	2916
0	0	STANDARD		0	0	5/4/2004	8/1/2004	237	6652.06
0	0	STANDARD		0	0	4/8/2004	8/1/2004	357	4898.26
0	0	STANDARD		177.58	0	4/20/2004	8/1/2004	177	6500
13	21	STANDARD	LIBOR 6 M(	5660.17	0	5/18/2004	9/1/2004	358	3556
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	8/1/2004	357	4524.27
0	0	STANDARD		0	0	4/1/2004	9/1/2004	237	3414.18
0	52	RURAL		0	0	4/14/2004	9/1/2004	357	1652.89
0	13	STANDARD	LIBOR 6 M(	0	0	3/3/2004	8/1/2004	357	3196.24
0	0	RURAL		0	0	3/1/2004	9/1/2004	359	3084.67
0	0	STANDARD	LIBOR 6 M(	18726.19	0	4/14/2004	9/1/2004	357	5123.74
0	0	STANDARD		0	0	4/9/2004	9/1/2004	357	3875.12
0	0	STANDARD	LIBOR 6 M(	21732.05	0	3/25/2004	9/1/2004	357	5217.38
0	0	STANDARD		0	0	4/13/2004	8/1/2004	356	4358.92
0	0	STANDARD	LIBOR 6 M(	240.14	0	3/17/2004	8/1/2004	357	7590
0	0	STANDARD	LIBOR 6 M(	3854.75	0	4/22/2004	8/1/2004	357	5900
0	0	STANDARD		8259.77	0	4/20/2004	9/1/2004	357	2195.73
0	0	STANDARD		0	0	6/9/2004	8/1/2004	358	6758.61
0	0	STANDARD		0	0	4/1/2004	9/1/2004	356	3900
0	0	STANDARD	LIBOR 6 M(	0	0	5/10/2004	9/1/2004	357	7980
0	0	STANDARD		38137.63	0	4/28/2004	8/1/2004	357	4210
0	0	STANDARD	LIBOR 6 M(	10896.93	0	4/22/2004	8/1/2004	358	6016.07
0	0	STANDARD	LIBOR 6 M(	0	0	3/25/2004	8/1/2004	358	7681
0	0	STANDARD		34618.76	0	4/29/2004	9/1/2004	358	6048.79
0	31	STANDARD		2274.04	0	4/20/2004	9/1/2004	357	2721.68
0	0	STANDARD		0	0	3/21/2004	9/1/2004	357	3814
0	0	STANDARD		9882.99	0	3/1/2004	9/1/2004	357	7500
0	0	STANDARD	LIBOR 6 M(	862.1	0	4/21/2004	9/1/2004	357	7765.76
0	0	STANDARD	LIBOR 6 M(	0	0	3/27/2004	9/1/2004	358	6416
0	0	STANDARD	LIBOR 6 M(	4073.72	0	4/20/2004	8/1/2004	357	2721.34
0	0	STANDARD	LIBOR 6 M(	11297.07	0	4/28/2004	9/1/2004	358	2258.11
0	0	STANDARD	LIBOR 6 M(	136969.36	0	4/22/2004	8/1/2004	357	92842.5
0	0	STANDARD		0	0	3/3/2004	8/1/2004	356	5324.27
0	65	STANDARD		22515.18	0	4/19/2004	8/1/2004	357	2813.3
0	0	STANDARD		0	0	4/21/2004	9/1/2004	357	3000
0	0	STANDARD		634.45	0	4/20/2004	8/1/2004	358	5950
0	0	STANDARD	LIBOR 6 M(	61.53	0	4/6/2004	8/1/2004	357	9000
0	0	STANDARD	LIBOR 6 M(	2878.49	0	4/30/2004	8/1/2004	357	3911.9
0	0	STANDARD	LIBOR 6 M(	0	0	4/28/2004	9/1/2004	358	4288.88
0	0	STANDARD		6054.8	0	4/19/2004	9/1/2004	357	5945.33
0	0	STANDARD	LIBOR 6 M(	1792.99	0	4/27/2004	8/1/2004	357	7450
0	0	STANDARD	LIBOR 6 M(	0	0	4/13/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 M(	0	0	2/4/2004	8/1/2004	357	7100.55
0	0	STANDARD		0	0	4/2/2004	8/1/2004	356	2991.74
0	0	STANDARD	LIBOR 6 M(	4334.45	0	4/24/2004	9/1/2004	357	5483.63
0	0	STANDARD	LIBOR 6 M(	11985.2	0	4/16/2004	9/1/2004	357	3600.26
0	0	STANDARD	LIBOR 6 M(	0	0	5/12/2004	9/1/2004	358	3595.89
0	0	STANDARD	LIBOR 6 M(	17558.45	0	4/12/2004	9/1/2004	356	13072
0	0	RURAL		3661.18	0	3/25/2004	9/1/2004	357	2891.28

0	0	STANDARD	702.55	0	5/7/2004	9/1/2004	358	11634.74
0	0	STANDARD LIBOR 6 MO	165167.85	0	4/7/2004	9/1/2004	357	10600
0	0	STANDARD LIBOR 6 MO	1073.31	0	5/7/2004	9/1/2004	357	2580.57
0	0	STANDARD	0	0	3/22/2004	8/1/2004	356	6300
0	0	STANDARD LIBOR 6 MO	0	0	4/5/2004	9/1/2004	358	4653
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	9/1/2004	357	25628.93
0	13	STANDARD LIBOR 6 MO	2009.78	0	4/12/2004	8/1/2004	357	7682.79
0	0	STANDARD LIBOR 6 MO	3971.63	0	5/10/2004	9/1/2004	358	9567.05
0	0	STANDARD	208152.93	0	4/9/2004	9/1/2004	358	11956.88
0	0	STANDARD LIBOR 6 MO	0	0	4/12/2004	8/1/2004	359	9275.82
0	0	STANDARD	0	0	4/7/2004	9/1/2004	356	10395.16
0	78	STANDARD LIBOR 6 MO	0	0	4/1/2004	8/1/2004	357	5128
0	0	RURAL	0	0	3/8/2004	9/1/2004	357	1730
0	0	STANDARD	94759.02	0	5/20/2004	8/1/2004	358	120659.83
0	0	STANDARD LIBOR 6 MO	1271.35	0	4/21/2004	8/1/2004	358	5500
0	0	STANDARD	0	0	4/29/2004	8/1/2004	357	9233.85
0	0	STANDARD LIBOR 6 MO	21406.69	0	4/19/2004	8/1/2004	357	5000
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	9256.96
0	0	STANDARD	370.81	0	4/19/2004	9/1/2004	356	4200
0	0	STANDARD LIBOR 6 MO	30832.01	0	2/5/2004	9/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	4300
0	0	STANDARD	31023.84	0	4/16/2004	9/1/2004	358	3000
0	0	STANDARD	23949.39	0	4/23/2004	8/1/2004	357	5239.64
0	0	STANDARD	147118.37	0	5/4/2004	9/1/2004	357	5473.06
0	0	STANDARD	0	0	4/29/2004	9/1/2004	358	6586
0	0	STANDARD LIBOR 6 MO	0	0	4/22/2004	9/1/2004	357	2484
0	0	STANDARD	6702.73	0	5/21/2004	9/1/2004	358	2904.65
0	0	STANDARD LIBOR 6 MO	41882.7	0	3/26/2004	9/1/2004	357	15000
0	0	STANDARD LIBOR 6 MO	0	0	4/7/2004	8/1/2004	358	21881
0	0	STANDARD	0	0	3/15/2004	8/1/2004	356	1890.91
0	0	STANDARD	18.91	0	4/16/2004	8/1/2004	357	1269.11
0	0	STANDARD	0	0	4/1/2004	8/1/2004	356	3875
0	0	STANDARD	0	0	4/9/2004	8/1/2004	357	6906.72
13	7	STANDARD	0	0	4/3/2004	8/1/2004	357	4811.67
0	0	STANDARD LIBOR 6 MO	12.22	0	4/8/2004	8/1/2004	357	4626.83
0	0	STANDARD LIBOR 6 MO	16180.2	0	4/16/2004	8/1/2004	357	14687.78
0	0	STANDARD LIBOR 6 MO	0	0	4/7/2004	8/1/2004	358	12088.24
0	0	STANDARD	2517.96	0	4/25/2004	9/1/2004	237	3708.15
0	0	STANDARD	0	0	3/12/2004	9/1/2004	356	2505.89
0	0	STANDARD LIBOR 6 MO	1229.15	0	5/11/2004	8/1/2004	357	3250
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	8/1/2004	359	3747.39
0	0	RURAL LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	4960.49
0	0	STANDARD	6689	0	2/18/2004	9/1/2004	237	1338.24
0	0	STANDARD LIBOR 6 MO	0	0	4/2/2004	8/1/2004	356	3750.41
0	0	STANDARD	50203.03	0	3/16/2004	9/1/2004	356	8193.04
0	71	STANDARD	10710.64	0	4/16/2004	9/1/2004	237	3296.48
0	0	STANDARD	0	0	3/26/2004	8/1/2004	356	11621
0	0	STANDARD	38535.77	0	5/1/2004	8/1/2004	357	4000
0	67	STANDARD LIBOR 6 MO	6734.36	0	3/31/2004	9/1/2004	357	3005.33
0	0	STANDARD	0	0	4/21/2004	9/1/2004	358	3200
0	0	STANDARD LIBOR 6 MO	10071.79	0	4/26/2004	9/1/2004	357	1844
0	0	STANDARD LIBOR 6 MO	12016.68	0	3/31/2004	8/1/2004	358	7300
0	0	STANDARD	6819.1	0	3/31/2004	9/1/2004	358	9149.76
0	0	STANDARD	74531.21	0	4/15/2004	8/1/2004	356	5483
0	0	STANDARD	4164.16	0	4/13/2004	8/1/2004	357	3338.4
0	0	STANDARD LIBOR 6 MO	48414.43	0	4/20/2004	8/1/2004	356	5000
0	0	STANDARD	21370.85	0	1/19/2004	8/1/2004	356	7288.13
0	0	STANDARD LIBOR 6 MO	4259.68	0	4/24/2004	9/1/2004	357	4642.16
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	12500
0	0	STANDARD	0	0	3/23/2004	9/1/2004	357	6300
0	0	STANDARD LIBOR 6 MO	4973.89	0	6/1/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	24899.5	0	5/1/2004	8/1/2004	357	4267.3
0	0	STANDARD LIBOR 6 MO	79.53	0	3/31/2004	9/1/2004	357	7850.58
0	0	STANDARD	132617.5	0	4/16/2004	8/1/2004	356	17061.5
0	0	STANDARD	0	0	4/7/2004	9/1/2004	357	4000
0	0	STANDARD	178618.14	0	4/17/2004	8/1/2004	356	17791.22
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	7600
0	0	RURAL	21225.07	0	3/30/2004	10/1/2004	358	1770.59
0	0	STANDARD LIBOR 6 MO	0	0	4/18/2004	9/1/2004	358	2838.33
0	0	STANDARD	38308.82	0	3/27/2004	8/1/2004	357	3500
0	95	STANDARD LIBOR 6 MO	46685.37	0	4/6/2004	8/1/2004	357	10080
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	5982.53
0	0	STANDARD	0	0	4/8/2004	9/1/2004	358	4168
0	34	STANDARD LIBOR 6 MO	14453.65	0	4/6/2004	8/1/2004	357	5768.25
0	0	STANDARD	0	0	11/6/2003	9/1/2004	357	2097.33
0	71	STANDARD LIBOR 6 MO	17180.03	0	4/6/2004	8/1/2004	357	4599.99
0	0	STANDARD LIBOR 6 MO	748.59	0	2/11/2004	8/1/2004	357	6135

0	0	STANDARD	LIBOR 6 M(	9947.7	0	3/30/2004	9/1/2004	356	4000
0	0	STANDARD	LIBOR 6 M(	0	0	4/8/2004	8/1/2004	356	6800
0	0	STANDARD		0	0	4/27/2004	8/1/2004	359	5854.4
0	0	STANDARD		132010.28	0	4/14/2004	9/1/2004	356	5500
0	0	STANDARD	LIBOR 6 M(	28599.86	0	4/30/2004	9/1/2004	358	1351.94
0	44	STANDARD	LIBOR 6 M(	39476.95	0	4/15/2004	9/1/2004	357	16600
0	0	STANDARD		0	0	1/23/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 M(	0	0	5/12/2004	9/1/2004	358	15404.71
0	0	STANDARD		0	0	1/27/2004	8/1/2004	358	8200
0	0	STANDARD	LIBOR 6 M(	0	0	2/10/2004	8/1/2004	357	5160
0	0	STANDARD		9943.75	0	4/10/2004	8/1/2004	176	1943
0	0	STANDARD	LIBOR 6 M(	58380.68	0	4/14/2004	8/1/2004	357	18740.53
0	0	STANDARD	LIBOR 6 M(	0	0	3/18/2004	8/1/2004	356	4300
0	41	STANDARD	LIBOR 6 M(	0	0	11/10/2003	9/1/2004	358	4479.17
0	0	STANDARD	LIBOR 6 M(	15642.75	0	4/12/2004	8/1/2004	357	2900
0	0	STANDARD		9320.01	0	1/25/2004	10/1/2004	357	17000
0	89	STANDARD		959.56	0	3/24/2004	9/1/2004	357	4750
0	0	STANDARD	LIBOR 6 M(	4951.37	0	3/16/2004	8/1/2004	357	9850
0	0	STANDARD	LIBOR 6 M(	0	0	4/22/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 M(	0	0	3/24/2004	9/1/2004	356	4659.83
0	0	STANDARD	LIBOR 6 M(	0	0	4/28/2004	8/1/2004	357	5388.07
0	0	STANDARD	LIBOR 6 M(	0	0	4/24/2004	9/1/2004	358	4881.55
0	0	STANDARD	LIBOR 6 M(	49901.23	0	5/4/2004	8/1/2004	357	32164.98
14	35	STANDARD	LIBOR 6 M(	6818.21	0	3/26/2004	9/1/2004	357	4368
0	0	STANDARD	LIBOR 6 M(	22289.99	0	4/8/2004	8/1/2004	357	6500
0	0	STANDARD		8433.58	0	4/7/2004	9/1/2004	177	2184.58
0	0	STANDARD	LIBOR 6 M(	0	0	4/6/2004	9/1/2004	358	5250
0	0	STANDARD		2202.75	0	4/14/2004	8/1/2004	237	5120.7
0	92	STANDARD	LIBOR 6 M(	7680.57	0	3/18/2004	8/1/2004	357	2279.5
0	0	STANDARD		82518.62	0	5/7/2004	9/1/2004	358	14682.75
0	0	STANDARD	LIBOR 6 M(	0	0	4/5/2004	8/1/2004	357	9899
0	0	STANDARD	LIBOR 6 M(	33961.9	0	4/22/2004	9/1/2004	357	4620.42
0	0	STANDARD		0	0	4/28/2004	9/1/2004	357	3843
0	0	STANDARD		0	0	4/20/2004	8/1/2004	357	9125
0	0	STANDARD		0	0	4/28/2004	9/1/2004	357	3843
0	0	STANDARD		0	0	5/2/2004	9/1/2004	357	5400
0	0	STANDARD	LIBOR 6 M(	8431.96	0	4/17/2004	9/1/2004	357	2971.21
0	83	STANDARD	LIBOR 6 M(	0	0	5/21/2004	8/1/2004	357	5003.28
0	0	STANDARD		19223.78	0	4/7/2004	9/1/2004	357	6415.02
0	0	STANDARD	LIBOR 6 M(	374.58	0	3/26/2004	9/1/2004	358	5100
0	0	STANDARD		36041.01	0	4/2/2004	9/1/2004	357	6107.33
0	0	STANDARD	LIBOR 6 M(	8073.49	0	3/28/2004	11/1/2004	357	3412.71
0	0	STANDARD		0	0	4/30/2004	9/1/2004	357	12967.88
0	0	STANDARD		0	0	4/8/2004	9/1/2004	356	3692.55
0	0	STANDARD		150054.28	0	4/10/2004	8/1/2004	357	10000
0	0	STANDARD		0	0	3/9/2004	9/1/2004	177	2813.25
0	0	STANDARD		0	0	4/14/2004	8/1/2004	358	7028
0	0	STANDARD	LIBOR 6 M(	0	0	5/4/2004	9/1/2004	358	7200
0	68	STANDARD		548.03	0	5/20/2004	9/1/2004	178	5291.87
0	0	STANDARD	LIBOR 6 M(	0	0	5/5/2004	9/1/2004	358	10122.37
0	9	STANDARD		0	0	3/17/2004	9/1/2004	356	8030
0	0	STANDARD		0	0	4/22/2004	9/1/2004	358	2895.9
0	0	STANDARD		0	0	4/6/2004	9/1/2004	356	7000
0	0	STANDARD	LIBOR 6 M(	175940.42	0	3/5/2004	8/1/2004	357	23092.22
0	0	RURAL		12671.96	0	4/16/2004	9/1/2004	357	4333.33
0	0	STANDARD		0	0	4/2/2004	9/1/2004	356	4783.15
0	0	STANDARD		25720.24	0	4/24/2004	8/1/2004	357	11215.03
0	21	STANDARD	LIBOR 6 M(	16.92	0	5/28/2004	9/1/2004	358	3424.29
0	91	STANDARD		12742.27	0	4/5/2004	9/1/2004	356	6049.08
0	0	STANDARD	LIBOR 6 M(	12919.8	0	11/22/2003	9/1/2004	358	7260
0	87	STANDARD	LIBOR 6 M(	0	0	4/17/2004	8/1/2004	356	5416.67
0	0	STANDARD		17115.81	0	3/29/2004	9/1/2004	358	4565.04
0	0	STANDARD		26883.49	0	4/4/2004	9/1/2004	356	4763.63
0	0	STANDARD	LIBOR 6 M(	11063.47	0	5/15/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	1/8/2004	9/1/2004	357	2708.33
0	88	STANDARD	LIBOR 6 M(	0	0	3/12/2004	8/1/2004	357	10800
0	36	STANDARD	LIBOR 6 M(	12568.7	0	2/18/2004	9/1/2004	358	3033
0	64	STANDARD	LIBOR 6 M(	16489.48	0	3/15/2004	8/1/2004	357	4500
0	0	STANDARD		0	0	3/22/2004	8/1/2004	356	6300
0	0	STANDARD	LIBOR 6 M(	3358.57	0	5/5/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	0	0	4/20/2004	8/1/2004	357	7500
0	0	STANDARD		36388.07	0	2/20/2004	8/1/2004	357	7123.7
0	0	STANDARD		0	0	1/19/2004	8/1/2004	357	6447.81
0	0	STANDARD		6400.08	0	5/26/2004	9/1/2004	358	9047.85
0	0	STANDARD	LIBOR 6 M(	27538.6	0	4/10/2004	8/1/2004	357	3062.5
0	0	STANDARD	LIBOR 6 M(	64584	0	4/17/2004	9/1/2004	358	5264.25
0	0	STANDARD	LIBOR 6 M(	0	0	2/17/2004	8/1/2004	358	4045.66

0	0	STANDARD	18753.77	0	5/3/2004	8/1/2004	358	358	4522.8
0	0	STANDARD	746.45	0	4/26/2004	8/1/2004	357	357	3347.04
0	35	STANDARD	8897.66	0	4/8/2004	10/1/2004	357	357	6875.32
0	0	STANDARD	0	0	4/10/2004	9/1/2004	358	358	5200
0	0	STANDARD	LIBOR 6 MO	37207.9	0	4/29/2004	8/1/2004	356	7573.32
0	0	STANDARD	33495	0	4/14/2004	8/1/2004	356	6200	
0	0	STANDARD	6478.73	0	4/14/2004	9/1/2004	356	3785.71	
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	8/1/2004	357	3472.5
0	0	STANDARD	17906.34	0	3/17/2004	9/1/2004	357	3388	
0	0	STANDARD	LIBOR 6 MO	0	0	2/27/2004	9/1/2004	356	6201.61
0	58	RURAL	LIBOR 6 MO	1884.73	0	3/25/2004	9/1/2004	357	4224.48
0	0	STANDARD	LIBOR 6 MO	0	0	1/31/2004	9/1/2004	357	2106.77
13	13	STANDARD	LIBOR 6 MO	2000	0	4/19/2004	9/1/2004	357	12410.6
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	357	2633.11
0	0	STANDARD	LIBOR 6 MO	2736.37	0	4/12/2004	8/1/2004	357	6000
0	0	STANDARD	0	0	3/27/2004	8/1/2004	358	9803.05	
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	358	8518.62
0	0	STANDARD	2000	0	2/17/2004	8/1/2004	178	8000.41	
0	0	STANDARD	LIBOR 6 MO	3674.74	0	4/22/2004	9/1/2004	357	2572.92
0	27	STANDARD	36746.13	0	5/10/2004	9/1/2004	357	1600	
0	6	STANDARD	LIBOR 6 MO	19615.6	0	4/19/2004	9/1/2004	358	3899.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	357	3920
0	0	STANDARD	LIBOR 6 MO	20522.35	0	4/9/2004	8/1/2004	356	4960.8
0	0	STANDARD	84010.5	0	2/27/2004	8/1/2004	356	6201.61	
0	0	STANDARD	LIBOR 6 MO	20321.69	0	5/14/2004	9/1/2004	358	4000
0	0	STANDARD	26074.77	0	3/25/2004	8/1/2004	356	7303.41	
0	0	STANDARD	519.99	0	4/12/2004	8/1/2004	357	3442.35	
0	0	STANDARD	5909.85	0	3/24/2004	8/1/2004	357	3900	
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	356	3860
0	0	STANDARD	LIBOR 6 MO	8817.6	0	4/6/2004	9/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MO	3383.21	0	3/4/2004	8/1/2004	358	2749.01
0	0	STANDARD	9331.58	0	2/29/2004	9/1/2004	357	3840	
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	2267.02
0	0	STANDARD	0	0	4/24/2004	9/1/2004	358	8627.72	
0	0	STANDARD	109358.74	0	4/14/2004	8/1/2004	356	20000	
0	0	STANDARD	LIBOR 6 MO	3023.62	0	4/15/2004	8/1/2004	356	4282.66
0	0	STANDARD	LIBOR 6 MO	30274.44	0	12/22/2003	9/1/2004	357	4000
0	70	STANDARD	LIBOR 6 MO	4484.09	0	4/21/2004	8/1/2004	236	3528.32
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3814.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	2792
0	0	STANDARD	0	0	4/12/2004	9/1/2004	356	5525.32	
0	0	STANDARD	0	0	4/23/2004	9/1/2004	357	2315.75	
0	0	STANDARD	25796.84	0	4/17/2004	9/1/2004	357	13845.75	
0	0	STANDARD	0	0	3/24/2004	8/1/2004	356	6500	
6	0	STANDARD	LIBOR 6 MO	3932.85	0	4/30/2004	8/1/2004	357	2076.5
0	0	STANDARD	LIBOR 6 MO	22016.13	0	4/14/2004	8/1/2004	357	6036.53
0	63	STANDARD	2372.55	0	4/14/2004	9/1/2004	357	4158.12	
0	0	STANDARD	LIBOR 6 MO	215.77	0	4/12/2004	9/1/2004	357	8000
0	0	STANDARD	6596.65	0	4/8/2004	8/1/2004	357	2360.39	
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	2322.26
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	357	5268.29
0	0	RURAL	20022.83	0	4/20/2004	9/1/2004	177	5903.37	
0	65	STANDARD	1955.64	0	3/18/2004	8/1/2004	357	4725.58	
0	0	STANDARD	LIBOR 6 MO	12713.73	0	3/29/2004	9/1/2004	356	1857.18
0	0	STANDARD	LIBOR 6 MO	19148.55	0	4/28/2004	8/1/2004	357	5000
0	0	STANDARD	7887.81	0	4/15/2004	9/1/2004	358	3058.03	
0	0	STANDARD	0	0	1/7/2004	8/1/2004	357	7108.99	
0	0	STANDARD	2214.81	0	4/7/2004	9/1/2004	357	3333.3	
0	0	STANDARD	0	0	5/5/2004	9/1/2004	357	3400	
0	0	STANDARD	LIBOR 6 MO	24172.73	0	3/20/2004	8/1/2004	357	5800.09
0	50	STANDARD	599.99	0	4/9/2004	8/1/2004	357	6312.38	
0	0	STANDARD	0	0	2/25/2004	8/1/2004	358	4374.53	
0	0	STANDARD	LIBOR 6 MO	40205.72	0	4/12/2004	8/1/2004	358	7200
0	0	STANDARD	6199.99	0	2/16/2004	10/1/2004	357	29987.97	
0	0	STANDARD	0	0	4/21/2004	8/1/2004	357	4375	
0	0	STANDARD	20774.12	0	4/8/2004	8/1/2004	357	2000	
0	0	STANDARD	LIBOR 6 MO	9518.94	0	5/19/2004	8/1/2004	357	2500
0	0	STANDARD	LIBOR 6 MO	18009.69	0	4/7/2004	9/1/2004	358	1276.22
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	4869.47
0	0	STANDARD	LIBOR 6 MO	61225.23	0	4/1/2004	9/1/2004	357	4350
0	0	STANDARD	4145.58	0	4/28/2004	8/1/2004	237	2000	
0	0	STANDARD	0	0	4/12/2004	8/1/2004	357	5700	
0	0	STANDARD	0	0	4/15/2004	8/1/2004	357	8788.9	
0	0	STANDARD	0	0	4/18/2004	9/1/2004	357	5300	
0	0	STANDARD	LIBOR 6 MO	0	0	3/23/2004	8/1/2004	358	5290.89
0	0	STANDARD	LIBOR 6 MO	39313.57	0	3/30/2004	8/1/2004	357	9875.52
0	0	STANDARD	LIBOR 6 MO	29.28	0	5/13/2004	9/1/2004	358	4000

0	0	STANDARD	28044.25	0	4/21/2004	9/1/2004	177	7500
0	0	STANDARD	36254.05	0	4/7/2004	9/1/2004	236	6492
0	0	STANDARD LIBOR 6 MO	80037.87	0	5/13/2004	9/1/2004	358	9000
0	0	STANDARD	0	0	3/17/2004	9/1/2004	357	7070.08
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	356	10634.57
0	18	STANDARD	2563.56	0	5/6/2004	8/1/2004	357	9088.16
0	0	STANDARD LIBOR 6 MO	11299.15	0	5/13/2004	8/1/2004	358	3250
0	88	STANDARD LIBOR 6 MO	0	0	4/1/2004	8/1/2004	356	6381.71
0	0	STANDARD LIBOR 6 MO	1085.79	0	3/30/2004	9/1/2004	357	6814.38
0	0	STANDARD	4379.31	0	4/13/2004	9/1/2004	357	4518.41
0	0	STANDARD	78113.95	0	3/25/2004	8/1/2004	356	10200
0	0	STANDARD	0	0	5/26/2004	9/1/2004	358	9750
0	0	STANDARD	133.07	0	3/17/2004	9/1/2004	356	4263.21
0	0	STANDARD	0	0	5/12/2004	8/1/2004	357	13946.82
0	0	STANDARD	46845.17	0	3/17/2004	9/1/2004	357	4800
0	0	STANDARD LIBOR 6 MO	41849.95	0	4/13/2004	9/1/2004	358	3460
0	0	STANDARD LIBOR 6 MO	31490.25	0	6/4/2004	9/1/2004	358	1667.11
0	21	STANDARD LIBOR 6 MO	0	0	12/3/2003	8/1/2004	357	3391.92
0	0	STANDARD	60782.97	0	4/12/2004	9/1/2004	356	6255.6
0	0	STANDARD LIBOR 6 MO	0	0	4/10/2004	8/1/2004	356	6581.13
0	19	STANDARD LIBOR 6 MO	84.11	0	4/26/2004	8/1/2004	357	4554
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	4293.94
0	0	STANDARD LIBOR 6 MO	5860.98	0	4/13/2004	9/1/2004	357	6891.25
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	1287.22
0	0	STANDARD LIBOR 6 MO	30358.33	0	3/31/2004	10/1/2004	358	6864.58
0	0	STANDARD LIBOR 6 MO	0	0	3/15/2004	9/1/2004	358	4333.33
0	0	STANDARD LIBOR 6 MO	8659.74	0	3/25/2004	9/1/2004	358	10404.2
0	15	STANDARD LIBOR 6 MO	0	0	4/9/2004	8/1/2004	357	3800
0	0	STANDARD	46560.38	0	5/26/2004	9/1/2004	358	7040.06
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	8/1/2004	357	16142
0	0	STANDARD	31684.86	0	4/25/2004	9/1/2004	357	5600
0	0	STANDARD LIBOR 6 MO	5814.93	0	4/28/2004	8/1/2004	357	5789.67
0	0	STANDARD LIBOR 6 MO	2724.6	0	4/2/2004	8/1/2004	357	7762
0	0	STANDARD LIBOR 6 MO	13314.34	0	4/23/2004	8/1/2004	358	4495.99
0	25	STANDARD LIBOR 6 MO	10994.02	0	3/20/2004	8/1/2004	356	2240
0	0	STANDARD LIBOR 6 MO	0	0	3/22/2004	9/1/2004	359	3860.27
0	0	STANDARD	370.5	0	4/22/2004	9/1/2004	236	2181.92
0	0	STANDARD	14026.86	0	4/21/2004	8/1/2004	357	7732.19
0	0	STANDARD LIBOR 6 MO	52014.78	0	3/26/2004	8/1/2004	357	8450
5	0	STANDARD LIBOR 6 MO	9999.48	0	11/14/2003	8/1/2004	357	4252.82
0	0	STANDARD	0	0	4/13/2004	8/1/2004	357	11000
0	0	STANDARD	0	0	4/23/2004	8/1/2004	357	10512.77
0	0	STANDARD LIBOR 6 MO	22587.62	0	4/1/2004	9/1/2004	357	1851
0	3	STANDARD LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	6938.43
0	0	STANDARD	43710.13	0	4/20/2004	9/1/2004	177	5500
0	0	STANDARD	0	0	4/6/2004	9/1/2004	356	3329.54
0	0	STANDARD	0	0	4/26/2004	8/1/2004	357	3537.65
0	0	STANDARD	10897.11	0	4/7/2004	8/1/2004	356	4273
0	0	STANDARD LIBOR 6 MO	0	0	4/15/2004	8/1/2004	356	9267
0	0	RURAL	22.31	0	3/26/2004	8/1/2004	357	5638.78
0	0	STANDARD LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	3500
0	77	STANDARD LIBOR 6 MO	14711.34	0	4/26/2004	9/1/2004	357	7518
0	19	STANDARD	0	0	5/1/2004	9/1/2004	357	3833.28
0	0	STANDARD	0	0	5/27/2004	8/1/2004	358	3522.71
0	0	STANDARD	14054.87	0	4/29/2004	8/1/2004	358	15232.45
0	0	STANDARD	65007.23	0	4/27/2004	8/1/2004	358	13891.3
0	0	STANDARD	13313.96	0	3/25/2004	9/1/2004	357	3506.53
0	72	STANDARD	40819.04	0	4/16/2004	9/1/2004	357	6174.53
0	0	STANDARD	5830.71	0	4/30/2004	9/1/2004	237	3996.32
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	9/1/2004	358	6500
0	0	STANDARD	0	0	6/3/2004	9/1/2004	358	4621.48
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	8/1/2004	357	6000
0	44	STANDARD	8778.41	0	5/4/2004	9/1/2004	357	3763.98
0	0	STANDARD	3544.7	0	4/12/2004	8/1/2004	176	3196.31
0	0	STANDARD LIBOR 6 MO	18959.32	0	4/10/2004	8/1/2004	357	6712.23
0	66	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	6321.5
0	61	STANDARD LIBOR 6 MO	11810.29	0	4/23/2004	9/1/2004	357	7400
0	0	STANDARD	0	0	3/30/2004	9/1/2004	356	2800
0	19	RURAL	11793.99	0	3/8/2004	9/1/2004	357	5254.59
0	0	STANDARD LIBOR 6 MO	6803.48	0	4/21/2004	8/1/2004	356	4917.76
0	0	STANDARD	19944.38	0	4/13/2004	8/1/2004	358	7718.06
0	36	STANDARD	6527.95	0	4/7/2004	8/1/2004	357	3505.82
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	6000
0	0	STANDARD LIBOR 6 MO	7004.76	0	4/16/2004	9/1/2004	357	2374.68
0	0	STANDARD LIBOR 6 MO	0	0	4/15/2004	9/1/2004	357	38177.01
0	0	STANDARD	2824.6	0	5/3/2004	8/1/2004	357	2800
0	14	STANDARD LIBOR 6 MO	15370.58	0	4/9/2004	9/1/2004	357	3379.59

0	0	STANDARD	24352.09	0	4/27/2004	8/1/2004	357	8900
0	0	STANDARD	0	0	4/2/2004	8/1/2004	357	3502
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	2800
0	0	STANDARD	3881.37	0	4/1/2004	8/1/2004	356	3701.24
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	2049.97
0	0	STANDARD	6285.34	0	4/26/2004	8/1/2004	357	6063.65
0	0	STANDARD LIBOR 6 MO	1006.85	0	3/24/2004	8/1/2004	356	5750
0	0	STANDARD	0	0	4/8/2004	8/1/2004	357	7500
0	0	STANDARD LIBOR 6 MO	21541.97	0	4/15/2004	9/1/2004	357	8057.69
0	0	STANDARD	6326.17	0	1/10/2004	8/1/2004	353	3387.27
0	69	STANDARD LIBOR 6 MO	0	0	4/8/2004	9/1/2004	357	5596.42
0	0	STANDARD LIBOR 6 MO	12288.42	0	5/4/2004	9/1/2004	357	4000
0	0	STANDARD	0	0	3/17/2004	9/1/2004	358	5900
0	0	STANDARD	5814.24	0	4/23/2004	8/1/2004	357	3200
0	0	STANDARD	41488.65	0	3/26/2004	8/1/2004	356	6475.42
0	0	STANDARD	14661	0	4/12/2004	9/1/2004	356	4800
0	0	STANDARD	9731.34	0	3/20/2004	9/1/2004	357	2969.39
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	3700
0	48	STANDARD	1776.81	0	4/19/2004	9/1/2004	357	5182.77
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	9/1/2004	357	2998.83
0	0	STANDARD	1859.84	0	4/15/2004	9/1/2004	357	4273.18
0	6	STANDARD LIBOR 6 MO	13431.78	0	4/9/2004	8/1/2004	357	10733
0	0	STANDARD	28551.84	0	4/22/2004	9/1/2004	357	6900
0	0	STANDARD LIBOR 6 MO	40235.58	0	3/30/2004	8/1/2004	358	6055
0	0	STANDARD	366.67	0	4/16/2004	8/1/2004	356	4010.63
0	0	STANDARD	54993.16	0	1/10/2004	8/1/2004	357	6500
0	0	STANDARD LIBOR 6 MO	48340.97	0	3/8/2004	8/1/2004	357	19000
0	0	STANDARD	1118.55	0	4/8/2004	9/1/2004	357	2068.45
0	0	STANDARD	910.58	0	1/15/2004	8/1/2004	237	4955.76
0	0	STANDARD LIBOR 6 MO	1139.46	0	4/8/2004	8/1/2004	358	4774.23
0	0	STANDARD	68909.98	0	2/28/2004	9/1/2004	357	9264.22
0	0	STANDARD LIBOR 6 MO	25437.9	0	4/25/2004	9/1/2004	357	4700
0	79	STANDARD	12545.56	0	4/30/2004	9/1/2004	357	3258.2
0	0	STANDARD	143.19	0	4/25/2004	8/1/2004	357	4000
0	0	STANDARD	0	0	2/9/2004	8/1/2004	356	9054
0	0	STANDARD LIBOR 6 MO	3058.4	0	4/9/2004	8/1/2004	356	5000
0	0	STANDARD	0	0	4/16/2004	8/1/2004	358	12333
0	88	STANDARD LIBOR 6 MO	7754.87	0	4/7/2004	9/1/2004	357	3557.48
0	12	STANDARD	0	0	3/15/2004	8/1/2004	356	3587
0	0	STANDARD LIBOR 6 MO	20306.46	0	2/11/2004	8/1/2004	357	7555.64
0	35	STANDARD LIBOR 6 MO	278.8	0	4/13/2004	9/1/2004	357	3699.22
0	0	STANDARD	1.65	0	4/19/2004	8/1/2004	356	5700
0	0	STANDARD	1120.66	0	5/4/2004	9/1/2004	358	7126.27
0	14	STANDARD	0	0	3/22/2004	8/1/2004	357	3768.28
0	0	STANDARD LIBOR 6 MO	130538.1	0	4/12/2004	9/1/2004	356	5000
0	0	STANDARD LIBOR 6 MO	0	0	4/18/2004	8/1/2004	356	5200
0	0	STANDARD	0	0	3/15/2004	9/1/2004	357	15000
0	37	STANDARD	12959.08	0	4/19/2004	9/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	37578.16	0	4/16/2004	8/1/2004	357	6500
0	0	RURAL LIBOR 6 MO	2505.34	0	4/12/2004	8/1/2004	357	5351.33
0	0	STANDARD LIBOR 6 MO	0	0	3/6/2004	8/1/2004	358	13047.09
0	0	STANDARD LIBOR 6 MO	47834.93	0	4/26/2004	10/1/2004	357	3800
0	0	STANDARD LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	8200
0	0	STANDARD	0	0	4/14/2004	8/1/2004	357	2048.99
0	0	STANDARD LIBOR 6 MO	45933.58	0	3/25/2004	9/1/2004	357	5716.58
0	0	STANDARD LIBOR 6 MO	0	0	2/27/2004	9/1/2004	357	2253
0	0	STANDARD LIBOR 6 MO	15023.18	0	4/14/2004	9/1/2004	358	4500
0	24	STANDARD LIBOR 6 MO	10220.46	0	5/21/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	357	6003
0	14	STANDARD LIBOR 6 MO	116.78	0	4/23/2004	9/1/2004	357	3676.4
0	0	STANDARD	43017.28	0	3/22/2004	8/1/2004	357	6497.2
0	0	STANDARD	97028.4	0	3/6/2004	8/1/2004	358	9985
0	0	STANDARD	1847.79	0	4/9/2004	9/1/2004	357	2839.33
0	19	STANDARD LIBOR 6 MO	83181.13	0	3/3/2004	9/1/2004	357	2659
0	0	STANDARD LIBOR 6 MO	2589.79	0	4/13/2004	9/1/2004	358	4187.44
0	25	STANDARD LIBOR 6 MO	26471.23	0	2/16/2004	8/1/2004	356	4811.27
0	0	STANDARD	0	0	3/26/2004	9/1/2004	357	2314.24
0	0	STANDARD	9489.11	0	4/20/2004	8/1/2004	177	4999.89
0	0	STANDARD LIBOR 6 MO	2618.77	0	4/14/2004	9/1/2004	357	2100
0	0	STANDARD	8592.75	0	4/27/2004	8/1/2004	357	2078.53
0	0	STANDARD LIBOR 6 MO	6345.61	0	4/12/2004	9/1/2004	357	1650
0	0	RURAL	2658.06	0	4/7/2004	8/1/2004	357	1188.75
0	0	STANDARD	4111.19	0	4/7/2004	8/1/2004	357	8000
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	9/1/2004	356	4634.54
0	0	STANDARD	0	0	5/4/2004	9/1/2004	357	3600
0	0	STANDARD	21.02	0	3/22/2004	8/1/2004	356	2783.67
0	0	STANDARD LIBOR 6 MO	6025.01	0	4/10/2004	8/1/2004	356	5072.9

0	29	STANDARD		1453.3	0	4/9/2004	9/1/2004	236	3191.12
0	0	STANDARD		13172.17	0	4/27/2004	8/1/2004	357	3650
0	0	STANDARD	LIBOR 6 MO	6342.59	0	3/8/2004	8/1/2004	358	2679.93
0	0	STANDARD	LIBOR 6 MO	0	0	3/19/2004	8/1/2004	356	5973.33
0	58	STANDARD	LIBOR 6 MO	3460.14	0	4/9/2004	9/1/2004	356	9005.92
0	17	RURAL	LIBOR 6 MO	14235.17	0	2/12/2004	9/1/2004	356	3003
0	0	STANDARD	LIBOR 6 MO	133323.29	0	3/19/2004	8/1/2004	358	23018.28
0	0	STANDARD	LIBOR 6 MO	0	0	1/31/2004	8/1/2004	357	4333.33
0	19	STANDARD		1289.11	0	4/14/2004	9/1/2004	357	6249.11
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD		2712.3	0	4/14/2004	9/1/2004	357	12000
0	0	STANDARD		4977.67	0	3/23/2004	9/1/2004	357	4169.99
0	0	STANDARD		6957.52	0	3/19/2004	9/1/2004	358	4100
0	0	STANDARD		4665.5	0	3/3/2004	8/1/2004	356	4000
0	0	STANDARD		265.49	0	4/8/2004	8/1/2004	357	5148.42
0	0	STANDARD	LIBOR 6 MO	19005.15	0	5/17/2004	8/1/2004	357	8106.06
0	0	STANDARD	LIBOR 6 MO	24160.95	0	5/4/2004	10/1/2004	357	19426.89
0	0	STANDARD		20099.29	0	3/30/2004	8/1/2004	356	12000
0	0	STANDARD		28015.61	0	4/8/2004	9/1/2004	357	3514.54
0	0	STANDARD		34177.63	0	4/21/2004	8/1/2004	356	2560
0	0	STANDARD		24447.62	0	3/25/2004	10/1/2004	357	2400
0	0	STANDARD		0	0	11/26/2003	9/1/2004	356	3003.83
0	0	STANDARD	LIBOR 6 MO	1516.92	0	4/3/2004	8/1/2004	357	3100
0	0	STANDARD		6660.21	0	4/6/2004	9/1/2004	177	2350.21
0	56	STANDARD	LIBOR 6 MO	9293.82	0	12/22/2003	8/1/2004	358	2155.66
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	4769
0	0	STANDARD		0	0	4/21/2004	8/1/2004	356	10371.94
0	0	STANDARD	LIBOR 6 MO	3816.24	0	4/19/2004	8/1/2004	356	3195.33
0	0	STANDARD		120.42	0	4/30/2004	8/1/2004	357	5392.33
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	5500
0	16	STANDARD		9800.29	0	4/5/2004	9/1/2004	357	3000
0	6	STANDARD		0	0	4/23/2004	8/1/2004	357	5991.9
0	0	STANDARD	LIBOR 6 MO	30643.84	0	4/19/2004	8/1/2004	357	3475.17
0	0	STANDARD		7883.15	0	4/22/2004	8/1/2004	357	1796.34
0	0	STANDARD		0	0	3/16/2004	8/1/2004	357	8500
0	21	STANDARD	LIBOR 6 MO	10523.77	0	4/9/2004	9/1/2004	357	3000
0	65	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	357	4324.56
0	0	STANDARD	LIBOR 6 MO	0	0	2/21/2004	8/1/2004	358	38571.67
0	0	STANDARD	LIBOR 6 MO	56201.75	0	5/1/2004	8/1/2004	358	9375
0	0	STANDARD	LIBOR 6 MO	70409.11	0	12/31/2003	8/1/2004	356	4851.25
0	0	STANDARD		1382.3	0	3/19/2004	8/1/2004	356	1745.47
0	0	RURAL		6248.2	0	3/5/2004	10/1/2004	237	4214.86
0	74	STANDARD		0	0	1/22/2004	9/1/2004	177	2024.31
0	0	STANDARD	LIBOR 6 MO	1485.75	0	4/9/2004	9/1/2004	357	2586.55
0	0	STANDARD	LIBOR 6 MO	101800.96	0	4/20/2004	8/1/2004	357	17866.5
0	34	STANDARD	LIBOR 6 MO	1791.48	0	6/11/2004	9/1/2004	358	5233.97
0	0	STANDARD	LIBOR 6 MO	6110.06	0	4/6/2004	9/1/2004	357	6000
0	0	STANDARD		1379.77	0	3/29/2004	8/1/2004	356	7500
0	79	STANDARD		21370.85	0	4/16/2004	9/1/2004	357	11500
0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	358	1458.58
0	0	STANDARD		14528.31	0	4/7/2004	8/1/2004	356	2217.2
0	3	STANDARD		3661.04	0	4/20/2004	8/1/2004	356	10475.09
0	0	STANDARD	LIBOR 6 MO	0	0	2/24/2004	9/1/2004	357	3917.08
0	0	STANDARD	LIBOR 6 MO	12548.87	0	5/6/2004	8/1/2004	357	4160.79
0	0	STANDARD		6905.62	0	4/20/2004	9/1/2004	357	3951.3
0	0	STANDARD	LIBOR 6 MO	33931.17	0	4/18/2004	8/1/2004	357	6500
0	0	RURAL		364.06	0	4/22/2004	8/1/2004	357	2045
0	0	STANDARD		13668.04	0	3/27/2004	8/1/2004	356	14814.67
0	0	STANDARD		47143.02	0	2/6/2004	9/1/2004	359	7357.91
0	0	STANDARD		0	0	3/30/2004	8/1/2004	357	1300
0	14	STANDARD		0	0	3/16/2004	9/1/2004	356	3973.17
0	16	STANDARD	LIBOR 6 MO	3011.37	0	5/4/2004	9/1/2004	358	4648.7
0	0	STANDARD		7448.38	0	4/15/2004	8/1/2004	357	11000
0	0	STANDARD	LIBOR 6 MO	14279.15	0	4/22/2004	8/1/2004	237	3000
0	46	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	356	4350
0	0	STANDARD	LIBOR 6 MO	20742.55	0	4/12/2004	8/1/2004	356	4590.6
0	0	STANDARD	LIBOR 6 MO	8018.03	0	3/31/2004	9/1/2004	357	4200
0	0	STANDARD		16539.81	0	5/4/2004	8/1/2004	177	7280
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	7500
0	0	STANDARD		0	0	4/13/2004	8/1/2004	356	2424.93
0	0	STANDARD	LIBOR 6 MO	23619.35	0	3/31/2004	8/1/2004	357	4800
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	357	5241.82
0	26	STANDARD	LIBOR 6 MO	7148.05	0	4/29/2004	9/1/2004	358	5100.17
0	0	STANDARD	LIBOR 6 MO	4087.9	0	4/6/2004	8/1/2004	356	7800
0	61	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	3192.89
0	0	STANDARD		21048.11	0	4/15/2004	8/1/2004	357	4628

0	0	STANDARD	LIBOR 6 MO	5740.69	0	1/14/2004	8/1/2004	357	2850
0	0	STANDARD	LIBOR 6 MO	6527.12	0	3/3/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	54103.83	0	4/17/2004	9/1/2004	357	7868.96
0	0	STANDARD		44053.03	0	3/23/2004	8/1/2004	357	9284
0	0	STANDARD	LIBOR 6 MO	5088.98	0	3/30/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	22255.76	0	4/16/2004	8/1/2004	356	2483.25
0	0	STANDARD		10918.68	0	2/18/2004	8/1/2004	357	3763.31
0	84	STANDARD	LIBOR 6 MO	1067.68	0	10/28/2003	8/1/2004	356	5141.53
0	4	STANDARD	LIBOR 6 MO	4082.03	0	4/16/2004	8/1/2004	356	3000
0	23	STANDARD		11434.24	0	3/31/2004	9/1/2004	237	1431.91
14	0	STANDARD		0	0	4/7/2004	8/1/2004	356	5952.9
0	0	STANDARD	LIBOR 6 MO	36047.95	0	4/11/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	48467.68	0	4/6/2004	9/1/2004	358	3500
0	0	STANDARD		35156.62	0	3/30/2004	9/1/2004	356	3175.51
0	0	STANDARD		2753.43	0	4/8/2004	8/1/2004	177	5850
0	0	STANDARD	LIBOR 6 MO	7422.52	0	2/7/2004	8/1/2004	357	7000
0	0	STANDARD		2275.57	0	4/9/2004	8/1/2004	357	3750
0	0	STANDARD		49.56	0	3/2/2004	8/1/2004	357	3134.86
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	356	3813.48
0	72	STANDARD	LIBOR 6 MO	56554.51	0	4/1/2004	8/1/2004	356	19721.72
0	0	STANDARD	LIBOR 6 MO	11001.83	0	4/8/2004	8/1/2004	356	4800
0	0	STANDARD		15704.57	0	3/31/2004	8/1/2004	357	11780
0	0	STANDARD		55.79	0	4/5/2004	9/1/2004	356	5602.84
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	3800
0	25	STANDARD		26803.25	0	3/31/2004	8/1/2004	357	3280
0	0	STANDARD		2793.55	0	4/9/2004	9/1/2004	356	1941.8
0	32	STANDARD	LIBOR 6 MO	4593.81	0	1/26/2004	8/1/2004	356	3000
0	19	STANDARD		16279.13	0	4/9/2004	9/1/2004	178	9301.86
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	9/1/2004	358	7156
0	0	STANDARD		8152.13	0	2/5/2004	8/1/2004	356	3241.84
0	50	STANDARD	LIBOR 6 MO	29251.4	0	4/6/2004	8/1/2004	357	5200
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	9/1/2004	358	4585.01
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	357	3943.8
0	29	STANDARD	LIBOR 6 MO	5557.1	0	12/22/2003	8/1/2004	357	3291
0	0	STANDARD	LIBOR 6 MO	0	0	4/4/2004	9/1/2004	358	6250
0	0	STANDARD		17157.53	0	3/26/2004	8/1/2004	357	5750
0	0	STANDARD	LIBOR 6 MO	7061.78	0	3/18/2004	8/1/2004	357	8800
0	0	STANDARD		2053.37	0	4/1/2004	8/1/2004	356	7191
0	0	RURAL	LIBOR 6 MO	2186.84	0	4/8/2004	8/1/2004	358	3461.24
0	0	STANDARD		1387.09	0	4/9/2004	8/1/2004	356	2609.62
0	0	STANDARD	LIBOR 6 MO	5613.91	0	3/7/2004	9/1/2004	357	9168.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	8/1/2004	358	2442.68
0	0	STANDARD		16718.07	0	1/8/2004	9/1/2004	178	2745.07
0	0	STANDARD		6443.8	0	4/15/2004	9/1/2004	357	7845
0	67	STANDARD	LIBOR 6 MO	3504.55	0	4/20/2004	9/1/2004	357	1974.95
0	0	STANDARD	LIBOR 6 MO	0	0	3/3/2004	8/1/2004	356	9000
0	0	STANDARD		0	0	4/4/2004	8/1/2004	178	10388.75
0	0	STANDARD	LIBOR 6 MO	1157.33	0	3/31/2004	8/1/2004	357	4273.77
0	73	STANDARD		31827.28	0	5/1/2004	9/1/2004	358	7613.15
0	13	STANDARD	LIBOR 6 MO	298.44	0	4/22/2004	8/1/2004	357	2219.96
0	5	STANDARD		11994.13	0	4/20/2004	9/1/2004	357	6188.44
0	5	STANDARD	LIBOR 6 MO	42540.74	0	4/8/2004	8/1/2004	356	5000
0	0	STANDARD		47668.88	0	1/10/2004	8/1/2004	357	6519.39
0	0	STANDARD	LIBOR 6 MO	13058.76	0	5/4/2004	9/1/2004	358	12000
0	0	STANDARD		1693.98	0	4/21/2004	9/1/2004	358	2677.71
0	0	STANDARD		48010.66	0	3/27/2004	8/1/2004	356	4600
0	0	STANDARD		29215.82	0	5/24/2004	9/1/2004	359	7577.02
0	0	STANDARD		15258.73	0	4/18/2004	9/1/2004	358	5848.64
0	0	STANDARD		428.36	0	5/12/2004	9/1/2004	358	21503.05
0	90	STANDARD	LIBOR 6 MO	24216.73	0	4/5/2004	8/1/2004	356	5105.54
0	0	STANDARD		0	0	4/20/2004	9/1/2004	357	8339.25
0	0	STANDARD	LIBOR 6 MO	7761.15	0	5/19/2004	8/1/2004	358	10690.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	0	0	3/8/2004	8/1/2004	358	4711.69
0	0	STANDARD		42870.33	0	4/12/2004	8/1/2004	358	2699.03
0	0	STANDARD		22312.93	0	4/8/2004	9/1/2004	236	4699.38
0	0	STANDARD		62077.48	0	4/9/2004	8/1/2004	357	7306
0	0	STANDARD		1590.94	0	4/2/2004	9/1/2004	357	1137.75
0	48	STANDARD		54021.05	0	4/19/2004	9/1/2004	357	4000
0	0	STANDARD		0	0	4/23/2004	9/1/2004	357	2467.27
0	0	STANDARD		3714.05	0	4/30/2004	9/1/2004	357	7315.5
0	0	STANDARD	LIBOR 6 MO	7048.71	0	5/5/2004	9/1/2004	357	3889.1
0	0	STANDARD		27693.1	0	3/19/2004	8/1/2004	357	7838.25
0	0	STANDARD		884.65	0	4/13/2004	8/1/2004	358	1400
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	357	12500
0	0	STANDARD	LIBOR 6 MO	42293.48	0	3/12/2004	9/1/2004	358	2396.57
0	0	STANDARD	LIBOR 6 MO	1685.97	0	4/19/2004	8/1/2004	357	2600

0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	357	4375
0	0	STANDARD	LIBOR 6 MO	3063.23	0	3/27/2004	8/1/2004	356	1469
0	0	STANDARD	LIBOR 6 MO	3440.78	0	4/5/2004	8/1/2004	356	7663.28
0	95	STANDARD		21089.3	0	5/18/2004	8/1/2004	358	2789.75
0	0	STANDARD	LIBOR 6 MO	0	0	2/10/2004	9/1/2004	357	2500
0	0	STANDARD		0	0	4/13/2004	9/1/2004	357	6288.5
0	0	STANDARD		35622.25	0	2/17/2004	8/1/2004	356	3005.06
0	0	STANDARD		8110.87	0	3/13/2004	8/1/2004	356	10414.92
0	0	STANDARD		6314.8	0	1/14/2004	8/1/2004	236	4500
0	0	STANDARD	LIBOR 6 MO	0	0	3/19/2004	8/1/2004	356	9002.49
0	0	STANDARD		0	0	4/2/2004	8/1/2004	356	5220.63
0	0	STANDARD		33749.92	0	5/10/2004	8/1/2004	358	2730
0	0	STANDARD		34804.74	0	1/3/2004	8/1/2004	357	9671
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	3015.35
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	358	2136.25
0	83	STANDARD	LIBOR 6 MO	19543.24	0	3/26/2004	8/1/2004	356	7585.95
0	0	STANDARD	LIBOR 6 MO	10065.3	0	3/5/2004	8/1/2004	236	3614.18
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	356	3669.47
0	74	STANDARD		1053.77	0	4/19/2004	9/1/2004	237	3000
0	0	STANDARD	LIBOR 6 MO	5734.14	0	4/26/2004	8/1/2004	357	2519.75
0	0	STANDARD		1026.14	0	1/9/2004	8/1/2004	357	3232.21
0	0	STANDARD		5148.96	0	3/31/2004	8/1/2004	357	1901.9
0	0	STANDARD	LIBOR 6 MO	0	0	4/3/2004	8/1/2004	357	8686.19
0	77	STANDARD		51093.77	0	3/30/2004	9/1/2004	357	6579.4
0	0	STANDARD		9115.85	0	3/22/2004	9/1/2004	237	6000
0	0	STANDARD	LIBOR 6 MO	28662.97	0	3/3/2004	8/1/2004	356	2442.32
0	0	STANDARD	LIBOR 6 MO	2282.32	0	4/1/2004	9/1/2004	358	2550.17
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	4000
0	0	STANDARD	LIBOR 6 MO	6828.39	0	2/18/2004	9/1/2004	356	3500
0	0	STANDARD		11532.57	0	3/27/2004	8/1/2004	356	4352.58
28	0	STANDARD		25578.89	0	11/20/2003	8/1/2004	357	5833.32
0	0	STANDARD	LIBOR 6 MO	21776.22	0	4/8/2004	8/1/2004	357	3225
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	20957.21
0	0	STANDARD		1922.06	0	11/18/2003	8/1/2004	176	1920.89
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	356	3900
0	0	STANDARD	LIBOR 6 MO	722.05	0	2/27/2004	8/1/2004	356	7397.7
0	0	STANDARD		22663.28	0	3/30/2004	8/1/2004	356	4690
0	0	RURAL		3838.37	0	4/23/2004	9/1/2004	177	3010.16
0	0	STANDARD		27234.76	0	4/12/2004	8/1/2004	356	7446.06
0	2	STANDARD	LIBOR 6 MO	62.34	0	5/10/2004	8/1/2004	357	3588.59
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	11/1/2004	358	2399.8
0	6	STANDARD	LIBOR 6 MO	1256.31	0	4/21/2004	9/1/2004	359	1800
0	0	STANDARD	LIBOR 6 MO	86094.81	0	4/6/2004	8/1/2004	356	6386.23
0	56	STANDARD		57661.26	0	4/13/2004	8/1/2004	357	5341.63
0	0	STANDARD		3376.41	0	4/2/2004	8/1/2004	357	2280.4
0	0	RURAL		145.23	0	3/30/2004	9/1/2004	358	3093.64
0	0	STANDARD		36080.02	0	2/27/2004	9/1/2004	356	7500
0	0	STANDARD		380.85	0	4/3/2004	9/1/2004	356	2163.39
33	79	STANDARD		18334.67	0	4/14/2004	9/1/2004	357	2701.52
0	0	STANDARD	LIBOR 6 MO	10491.92	0	4/14/2004	9/1/2004	357	3928.47
0	0	STANDARD		5218.79	0	4/22/2004	9/1/2004	356	6577.6
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	356	1561.44
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	357	3133.83
0	0	STANDARD		0	0	3/30/2004	9/1/2004	358	6833.99
0	63	STANDARD	LIBOR 6 MO	7303.91	0	4/5/2004	8/1/2004	356	2444
0	0	STANDARD		0	0	4/12/2004	9/1/2004	357	6037.37
0	0	STANDARD		0	0	3/30/2004	8/1/2004	356	5156.14
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	356	4000
0	0	STANDARD		810.62	0	3/29/2004	8/1/2004	356	10902.68
0	0	STANDARD		19565.32	0	4/14/2004	8/1/2004	357	12412.31
1	0	STANDARD	LIBOR 6 MO	120.11	0	4/25/2004	9/1/2004	357	8509.09
0	0	STANDARD		0	0	3/31/2004	8/1/2004	356	5488.87
0	0	STANDARD	LIBOR 6 MO	63779	0	4/16/2004	9/1/2004	357	7858.34
0	0	STANDARD	LIBOR 6 MO	5088.77	0	4/12/2004	8/1/2004	356	14336.9
0	0	STANDARD		29830.48	0	4/5/2004	8/1/2004	357	7000
0	0	STANDARD		31780.82	0	4/5/2004	8/1/2004	357	8900
0	19	STANDARD		31455.17	0	4/17/2004	8/1/2004	357	6000
0	0	STANDARD		7386.68	0	3/23/2004	9/1/2004	356	3500
0	0	STANDARD	LIBOR 6 MO	0	0	1/29/2004	9/1/2004	357	1710
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	2166
0	0	STANDARD		4762.17	0	4/5/2004	9/1/2004	356	3162.51
0	58	STANDARD		59770.7	0	4/15/2004	8/1/2004	356	4118.49
0	0	STANDARD		22273.41	0	4/11/2004	8/1/2004	357	3207.32
0	3	STANDARD		71077.53	0	3/22/2004	8/1/2004	357	5841
0	0	STANDARD		13571.39	0	4/8/2004	8/1/2004	356	6978.44
0	0	STANDARD		22859.59	0	3/25/2004	8/1/2004	356	5000
0	0	STANDARD		0	0	4/5/2004	8/1/2004	357	2426.67

0	39	STANDARD	785.82	0	4/19/2004	9/1/2004	357	4388.05
0	0	STANDARD	15411.58	0	3/23/2004	8/1/2004	176	3804.32
0	0	STANDARD	10637.38	0	3/9/2004	8/1/2004	357	9700
0	0	STANDARD	6509.66	0	4/6/2004	9/1/2004	358	6880.24
0	0	STANDARD	14365.34	0	3/19/2004	9/1/2004	358	12127.35
0	0	STANDARD	7561.78	0	3/26/2004	8/1/2004	356	1730.08
0	30	STANDARD	14012.07	0	3/10/2004	9/1/2004	357	4388
0	0	STANDARD LIBOR 6 MO	1.2	0	4/20/2004	9/1/2004	358	4200
0	0	STANDARD LIBOR 6 MO	18353.49	0	4/9/2004	9/1/2004	357	7450
0	0	STANDARD LIBOR 6 MO	29184.69	0	4/26/2004	8/1/2004	357	4355
0	0	STANDARD LIBOR 6 MO	111996.7	0	4/7/2004	9/1/2004	358	3400
0	0	STANDARD	0	0	5/11/2004	9/1/2004	358	4700
0	0	STANDARD	0	0	4/12/2004	9/1/2004	357	3333
0	0	STANDARD	9370.52	0	4/16/2004	9/1/2004	238	7224.02
0	0	STANDARD	629.36	0	4/9/2004	9/1/2004	358	2997.83
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	356	7800
0	0	STANDARD LIBOR 6 MO	3275.17	0	3/24/2004	8/1/2004	356	6433.43
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	357	7005
0	0	STANDARD LIBOR 6 MO	23788.77	0	1/26/2004	9/1/2004	358	3290.57
0	0	STANDARD LIBOR 6 MO	13346.8	0	3/25/2004	8/1/2004	356	2054.99
0	0	STANDARD LIBOR 6 MO	9039.83	0	4/5/2004	8/1/2004	356	4681.42
0	0	STANDARD	22745.21	0	4/26/2004	9/1/2004	177	4168.73
0	0	STANDARD LIBOR 6 MO	6471.52	0	4/16/2004	9/1/2004	356	2574.42
0	0	STANDARD	0	0	3/27/2004	11/1/2004	356	7000
0	0	STANDARD	21.75	0	2/20/2004	8/1/2004	357	4387.63
0	0	STANDARD	9134.41	0	3/17/2004	9/1/2004	356	2489.52
0	0	STANDARD	27205.68	0	4/26/2004	9/1/2004	358	7989.99
0	13	STANDARD	71.18	0	4/13/2004	8/1/2004	356	3814.27
0	0	STANDARD	0	0	4/15/2004	8/1/2004	356	2228.76
0	0	STANDARD LIBOR 6 MO	8252.65	0	4/1/2004	9/1/2004	356	1977.23
0	0	STANDARD LIBOR 6 MO	9306.32	0	4/8/2004	8/1/2004	356	3262.24
0	0	STANDARD	13041.81	0	4/25/2004	9/1/2004	359	3886.75
0	0	RURAL	0	0	4/9/2004	9/1/2004	357	6479.83
0	0	STANDARD LIBOR 6 MO	0	0	2/4/2004	8/1/2004	357	21755.9
0	27	STANDARD	0	0	2/27/2004	8/1/2004	356	2091.33
0	32	STANDARD	33739.85	0	4/16/2004	8/1/2004	357	4493.54
0	0	STANDARD LIBOR 6 MO	2343.67	0	4/6/2004	8/1/2004	357	4173.87
0	0	STANDARD	1381.88	0	4/15/2004	8/1/2004	178	3554.29
0	0	STANDARD LIBOR 6 MO	0	0	4/17/2004	8/1/2004	357	4225.67
0	0	STANDARD	311.99	0	4/21/2004	9/1/2004	357	2487.91
0	87	RURAL	13504.48	0	3/22/2004	9/1/2004	356	4455.13
0	0	STANDARD	186103.37	0	5/14/2004	9/1/2004	358	6500
0	0	STANDARD	62830.98	0	4/17/2004	9/1/2004	357	9850
0	0	STANDARD	0	0	4/7/2004	8/1/2004	357	9684.88
0	0	STANDARD LIBOR 6 MO	4474.25	0	4/28/2004	9/1/2004	357	6200
0	0	STANDARD LIBOR 6 MO	62592.49	0	5/18/2004	9/1/2004	358	2613.75
0	64	STANDARD	792.07	0	5/6/2004	9/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	12939.63	0	2/3/2004	8/1/2004	357	12354
0	66	RURAL	11387.37	0	4/16/2004	8/1/2004	176	5736.12
0	0	STANDARD	0	0	4/3/2004	8/1/2004	357	5000
0	0	STANDARD LIBOR 6 MO	0	0	2/20/2004	8/1/2004	357	6889
0	91	STANDARD	0	0	3/29/2004	8/1/2004	356	3950.75
0	0	STANDARD	8070.34	0	4/9/2004	8/1/2004	358	2035.17
0	0	STANDARD	3579.62	0	3/29/2004	8/1/2004	356	7500
0	0	STANDARD LIBOR 6 MO	257.72	0	3/23/2004	8/1/2004	357	4515.33
0	0	STANDARD LIBOR 6 MO	5097.71	0	4/15/2004	9/1/2004	358	3650
0	0	STANDARD	14628.95	0	4/12/2004	8/1/2004	357	1588
0	22	STANDARD LIBOR 6 MO	0	0	4/2/2004	8/1/2004	356	2733.47
0	0	STANDARD	5829.49	0	4/5/2004	8/1/2004	356	2354.83
0	0	STANDARD	30808.34	0	4/20/2004	9/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	3/29/2004	9/1/2004	358	7766.39
0	0	STANDARD LIBOR 6 MO	8519.74	0	4/11/2004	8/1/2004	356	10964.21
0	0	STANDARD	155105.37	0	3/30/2004	9/1/2004	358	9683.05
0	0	STANDARD LIBOR 6 MO	967.42	0	4/9/2004	8/1/2004	357	4600
0	0	STANDARD LIBOR 6 MO	4708.35	0	4/1/2004	8/1/2004	356	7759.18
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	8945
0	15	STANDARD LIBOR 6 MO	0	0	3/30/2004	9/1/2004	356	1813.31
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	8/1/2004	356	4506.67
0	29	STANDARD LIBOR 6 MO	0	0	3/18/2004	8/1/2004	358	5523.8
0	81	STANDARD LIBOR 6 MO	0	0	3/30/2004	9/1/2004	358	17460.4
0	0	STANDARD	0	0	3/14/2004	9/1/2004	357	7615.26
0	0	STANDARD	22938.03	0	2/28/2004	9/1/2004	357	4500
0	0	STANDARD	1115.29	0	4/3/2004	8/1/2004	356	5660
0	0	STANDARD	13628.25	0	4/15/2004	9/1/2004	357	2618.33
0	0	STANDARD	0	0	3/25/2004	8/1/2004	178	4500
0	0	STANDARD	42815.54	0	4/29/2004	8/1/2004	357	4400
0	0	STANDARD LIBOR 6 MO	80.52	0	3/20/2004	8/1/2004	357	4700

0	0	STANDARD	LIBOR 6 MO	1602.6	0	2/18/2004	9/1/2004	356	7393
0	1	STANDARD		28567.49	0	3/29/2004	8/1/2004	356	11008.21
0	0	STANDARD		56758.75	0	4/13/2004	8/1/2004	357	4232.99
0	0	RURAL		6847.12	0	2/16/2004	9/1/2004	356	2131.46
0	13	STANDARD		2935.55	0	4/3/2004	9/1/2004	356	2064.87
9	0	STANDARD	LIBOR 6 MO	82.66	0	3/24/2004	8/1/2004	356	3849
0	0	STANDARD		2256.4	0	4/12/2004	9/1/2004	356	1685.55
0	48	STANDARD		1988.42	0	4/2/2004	9/1/2004	356	1486.29
0	0	STANDARD	LIBOR 6 MO	28311.79	0	3/16/2004	8/1/2004	356	5366
0	0	STANDARD		36536.48	0	4/1/2004	8/1/2004	356	6500
0	0	STANDARD		42.21	0	3/31/2004	8/1/2004	236	2822.07
0	0	STANDARD		2376.24	0	4/7/2004	8/1/2004	356	3900
0	0	STANDARD		22226.18	0	4/5/2004	8/1/2004	357	2795.43
0	0	STANDARD	LIBOR 6 MO	19709.62	0	5/13/2004	9/1/2004	357	6740.01
0	59	STANDARD		10809.89	0	4/2/2004	8/1/2004	356	4000
0	0	STANDARD		72213.27	0	4/7/2004	9/1/2004	356	9250
0	0	STANDARD		20838.5	0	3/26/2004	8/1/2004	356	5000
0	0	STANDARD		0	0	3/26/2004	9/1/2004	358	6200
0	0	STANDARD		9230.57	0	4/1/2004	8/1/2004	356	3500
0	0	STANDARD	LIBOR 6 MO	0	0	3/27/2004	8/1/2004	356	9950
0	58	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	236	10602.98
0	54	STANDARD	LIBOR 6 MO	28562.92	0	3/8/2004	9/1/2004	356	6719.53
0	0	STANDARD		28008.37	0	3/28/2004	9/1/2004	356	5000
0	78	STANDARD	LIBOR 6 MO	37.45	0	12/11/2003	8/1/2004	356	4820.22
0	0	STANDARD		39129.12	0	4/9/2004	9/1/2004	356	4382.71
0	0	STANDARD		0	0	5/3/2004	9/1/2004	357	11460.5
0	49	STANDARD		16730.36	0	3/30/2004	8/1/2004	356	1805.96
0	14	STANDARD	LIBOR 6 MO	11143.7	0	4/8/2004	9/1/2004	358	4337.75
0	0	STANDARD		21569.67	0	4/2/2004	8/1/2004	356	5719
0	0	STANDARD	LIBOR 6 MO	15741.77	0	3/31/2004	8/1/2004	356	21254.63
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	9/1/2004	356	6258.5
0	0	STANDARD		0	0	3/30/2004	9/1/2004	356	1708.13
0	64	STANDARD		17182.55	0	4/7/2004	9/1/2004	176	6963.29
0	0	STANDARD		50687.9	0	3/12/2004	9/1/2004	356	10100
21	0	STANDARD		31928.44	0	4/2/2004	8/1/2004	356	2915
0	0	STANDARD	LIBOR 6 MO	4329.87	0	3/30/2004	8/1/2004	356	2500
0	0	STANDARD	LIBOR 6 MO	9915.72	0	4/15/2004	8/1/2004	357	4398.33
0	0	STANDARD	LIBOR 6 MO	0	0	3/27/2004	9/1/2004	356	9714.64
0	0	STANDARD	LIBOR 6 MO	4268.53	0	3/12/2004	9/1/2004	357	6845.29
0	0	STANDARD		36045.85	0	3/5/2004	8/1/2004	356	4122.52
0	0	STANDARD		8694.64	0	3/23/2004	9/1/2004	356	1124.22
0	0	STANDARD		3189.44	0	4/2/2004	8/1/2004	356	7790.04
0	0	STANDARD		0	0	4/16/2004	8/1/2004	357	9558.05
0	0	STANDARD		1833.43	0	4/12/2004	9/1/2004	356	1369.73
0	0	STANDARD		43568.89	0	3/30/2004	8/1/2004	356	5646.63
0	0	STANDARD		0	0	4/1/2004	9/1/2004	357	7100
0	52	STANDARD		6416.94	0	3/22/2004	9/1/2004	356	6061.53
0	0	STANDARD		33423.84	0	3/31/2004	8/1/2004	356	5692.42
0	38	STANDARD		22955.61	0	2/27/2004	9/1/2004	357	3466.67
0	0	STANDARD		0	0	4/3/2004	9/1/2004	358	7262.43
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	4444.58
0	0	STANDARD	LIBOR 6 MO	35294.4	0	3/27/2004	8/1/2004	356	3200
0	25	STANDARD	LIBOR 6 MO	73272.4	0	3/11/2004	9/1/2004	356	3000
0	0	STANDARD		30052.12	0	3/27/2004	8/1/2004	356	7000
0	0	STANDARD	LIBOR 6 MO	8258.7	0	4/2/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	356	6428.28
0	0	STANDARD	LIBOR 6 MO	6980.08	0	4/16/2004	8/1/2004	357	5000
0	27	STANDARD	LIBOR 6 MO	60547.86	0	12/13/2003	9/1/2004	358	8067.28
0	23	STANDARD		2590.52	0	4/19/2004	8/1/2004	356	4750.85
0	0	STANDARD	LIBOR 6 MO	20504.83	0	2/2/2004	8/1/2004	356	6000
0	0	STANDARD		46856	0	3/25/2004	9/1/2004	357	3200
0	0	STANDARD		18263.46	0	3/31/2004	9/1/2004	356	6600
0	0	STANDARD		191.2	0	5/12/2004	9/1/2004	357	4000
0	6	STANDARD	LIBOR 6 MO	24622.65	0	4/9/2004	8/1/2004	356	3149.92
0	0	STANDARD		5202.92	0	3/30/2004	9/1/2004	358	5662.99
0	75	STANDARD		22805.45	0	3/29/2004	9/1/2004	356	6916
0	0	STANDARD		3209.14	0	4/2/2004	1/1/2005	358	3500
0	0	STANDARD		24845.74	0	4/5/2004	9/1/2004	356	2268.08
0	0	STANDARD		8.07	0	3/15/2004	9/1/2004	176	3451.33
0	0	STANDARD		0	0	3/29/2004	8/1/2004	357	7151
0	0	STANDARD		133149.34	0	3/6/2004	8/1/2004	358	6978.69
0	0	STANDARD		5166.22	0	3/28/2004	8/1/2004	356	1078.45
0	0	STANDARD		3493.45	0	4/16/2004	8/1/2004	356	5570.91
0	0	STANDARD	LIBOR 6 MO	6500.19	0	5/9/2004	8/1/2004	357	13395.72
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	356	6290.99
0	0	STANDARD		0	0	3/29/2004	8/1/2004	357	7172.11
0	0	STANDARD	LIBOR 6 MO	6126.72	0	4/8/2004	9/1/2004	356	3180.37

0	0	STANDARD	1539.25	0	4/26/2004	8/1/2004	357	7400
0	0	STANDARD LIBOR 6 MO	0	0	4/3/2004	8/1/2004	357	6678.97
0	0	STANDARD	44452.12	0	4/13/2004	8/1/2004	356	6940.27
0	0	STANDARD	0	0	3/1/2004	8/1/2004	356	2942.06
0	0	STANDARD LIBOR 6 MO	15077.04	0	3/29/2004	9/1/2004	358	7706.82
0	78	STANDARD	970.04	0	3/30/2004	8/1/2004	356	6811.53
0	0	STANDARD	13520.54	0	4/2/2004	8/1/2004	356	6200
0	0	STANDARD LIBOR 6 MO	11665.3	0	3/31/2004	8/1/2004	356	4687.72
0	0	STANDARD LIBOR 6 MO	0	0	3/25/2004	8/1/2004	356	8973.04
0	22	STANDARD	8.19	0	4/14/2004	8/1/2004	356	3492
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	3225
0	18	STANDARD LIBOR 6 MO	1568.02	0	1/30/2004	8/1/2004	356	7779.74
0	0	STANDARD LIBOR 6 MO	27500.85	0	5/8/2004	9/1/2004	358	1750
0	0	STANDARD	36973.26	0	1/28/2004	9/1/2004	356	2573
0	0	STANDARD	15521.38	0	4/7/2004	8/1/2004	357	3000
0	8	STANDARD	153.33	0	3/28/2004	8/1/2004	356	1783.77
0	22	STANDARD	10152.15	0	4/2/2004	8/1/2004	356	5000
0	63	STANDARD	14889.38	0	3/30/2004	8/1/2004	358	9431.85
0	13	STANDARD LIBOR 6 MO	10155.02	0	3/18/2004	9/1/2004	356	1399.08
0	0	STANDARD	12850.43	0	4/1/2004	8/1/2004	356	10033
0	63	STANDARD LIBOR 6 MO	1595.47	0	4/8/2004	9/1/2004	357	4760.16
0	0	STANDARD	27802.6	0	3/28/2004	9/1/2004	357	5250
0	0	STANDARD	38093.36	0	4/15/2004	9/1/2004	357	6087.17
0	0	STANDARD LIBOR 6 MO	0	0	3/30/2004	8/1/2004	358	4000
0	0	STANDARD	48351.73	0	3/23/2004	9/1/2004	356	6570.29
0	0	STANDARD LIBOR 6 MO	0	0	3/24/2004	8/1/2004	356	5102.7
0	0	STANDARD LIBOR 6 MO	0	0	3/9/2004	9/1/2004	356	2687.76
0	0	STANDARD	0	0	12/3/2003	8/1/2004	358	3491.92
0	0	STANDARD	19431.75	0	5/1/2004	9/1/2004	358	7513.38
0	0	STANDARD	4309.29	0	4/12/2004	8/1/2004	357	3468.1
0	0	STANDARD	0	0	5/14/2004	8/1/2004	358	5500
0	67	STANDARD LIBOR 6 MO	0	0	3/30/2004	8/1/2004	356	2729.08
0	0	STANDARD	2477.48	0	4/5/2004	9/1/2004	176	5304.42
0	0	STANDARD	10940.92	0	3/4/2004	8/1/2004	356	2689
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	8231
0	0	STANDARD	40423.55	0	3/31/2004	8/1/2004	356	3868
0	26	STANDARD	24115.39	0	3/24/2004	8/1/2004	356	3825.74
0	0	STANDARD LIBOR 6 MO	5023.51	0	4/8/2004	9/1/2004	358	5435.73
0	73	STANDARD	3562.13	0	4/3/2004	8/1/2004	357	3567.58
0	0	STANDARD	11599.49	0	4/8/2004	8/1/2004	356	5200
0	0	STANDARD LIBOR 6 MO	48379.47	0	4/2/2004	9/1/2004	357	4167.3
0	0	STANDARD	0	0	3/22/2004	8/1/2004	358	3085.74
0	0	STANDARD LIBOR 6 MO	39.92	0	5/7/2004	8/1/2004	358	5425.68
0	0	STANDARD LIBOR 6 MO	7460.72	0	4/20/2004	9/1/2004	357	5329
0	0	STANDARD	0	0	3/24/2004	8/1/2004	356	4618.05
0	0	STANDARD	0	0	3/2/2004	9/1/2004	356	12248.48
0	0	STANDARD	0	0	3/9/2004	9/1/2004	356	1909.67
0	0	STANDARD	0	0	3/5/2004	8/1/2004	356	5937.97
0	0	STANDARD	761.9	0	4/24/2004	8/1/2004	357	4889.5
0	0	STANDARD	0	0	5/23/2004	9/1/2004	358	4795.23
0	0	STANDARD LIBOR 6 MO	0	0	2/28/2004	8/1/2004	357	4580.75
0	0	STANDARD	66103.49	0	3/4/2004	8/1/2004	176	7350
0	82	STANDARD	13268.23	0	3/25/2004	9/1/2004	356	1534
0	0	STANDARD	3162.72	0	4/19/2004	9/1/2004	357	5000
0	0	STANDARD LIBOR 6 MO	6802.08	0	4/1/2004	8/1/2004	357	3600
0	0	STANDARD LIBOR 6 MO	1122.96	0	2/13/2004	8/1/2004	356	1197.08
0	0	STANDARD LIBOR 6 MO	1047.27	0	4/20/2004	9/1/2004	358	4792.93
0	0	STANDARD LIBOR 6 MO	3319.39	0	4/5/2004	8/1/2004	357	3972.84
0	86	STANDARD LIBOR 6 MO	8275.03	0	2/27/2004	8/1/2004	357	5544
0	0	STANDARD	8469.29	0	3/31/2004	8/1/2004	356	3500
0	0	STANDARD	205850.12	0	4/2/2004	8/1/2004	356	8763.63
0	0	STANDARD LIBOR 6 MO	40761.89	0	4/12/2004	9/1/2004	356	3000
0	0	STANDARD LIBOR 6 MO	0	0	4/9/2004	8/1/2004	357	4893.94
0	0	STANDARD	877.54	0	4/12/2004	9/1/2004	176	6537.65
0	0	STANDARD	47.31	0	2/5/2004	9/1/2004	358	6053
0	0	STANDARD	24967.85	0	3/25/2004	8/1/2004	356	6639.24
0	0	STANDARD	12178.3	0	3/27/2004	8/1/2004	356	2524.23
0	0	STANDARD	18974.82	0	3/17/2004	8/1/2004	356	3484.25
0	0	RURAL	1602.67	0	4/8/2004	9/1/2004	357	2776.39
0	0	STANDARD LIBOR 6 MO	6383.1	0	4/5/2004	8/1/2004	358	9687.45
0	0	STANDARD LIBOR 6 MO	4162.16	0	5/16/2004	8/1/2004	357	1800
0	76	STANDARD	25513.25	0	3/15/2004	9/1/2004	356	1969.82
0	0	STANDARD LIBOR 6 MO	72595.83	0	3/8/2004	8/1/2004	357	10500
0	0	STANDARD	0	0	3/30/2004	8/1/2004	177	2800
0	0	STANDARD LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	8558.84
0	0	STANDARD	128.33	0	4/14/2004	8/1/2004	236	4418.82
0	0	STANDARD LIBOR 6 MO	0	0	1/24/2004	9/1/2004	358	2896.18

0	0	STANDARD	230.35	0	2/12/2004	9/1/2004	356	1269.05
0	0	STANDARD LIBOR 6 MO	88338.21	0	1/13/2004	8/1/2004	357	7133.95
0	0	STANDARD	0	0	3/24/2004	9/1/2004	358	10046.46
0	0	STANDARD	5345.08	0	3/26/2004	9/1/2004	358	2950
0	0	STANDARD	17123.66	0	3/19/2004	9/1/2004	356	4583.33
0	0	STANDARD LIBOR 6 MO	0	0	2/11/2004	9/1/2004	358	5883.84
0	0	STANDARD	0	0	3/5/2004	9/1/2004	358	10600
0	67	STANDARD LIBOR 6 MO	0	0	4/19/2004	8/1/2004	357	3400
0	0	STANDARD LIBOR 6 MO	5350.46	0	2/18/2004	9/1/2004	356	4200
0	0	STANDARD	43862.55	0	3/6/2004	8/1/2004	356	5967.23
0	0	STANDARD	24049.88	0	4/29/2004	8/1/2004	357	5176.38
0	0	STANDARD LIBOR 6 MO	265.47	0	3/19/2004	9/1/2004	356	2390.21
0	0	STANDARD	1989.94	0	4/10/2004	8/1/2004	356	2528.64
0	0	STANDARD LIBOR 6 MO	2282.71	0	4/14/2004	9/1/2004	356	7000
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	8500
0	43	STANDARD LIBOR 6 MO	1025.92	0	3/30/2004	8/1/2004	357	2150.67
0	0	STANDARD LIBOR 6 MO	0	0	3/16/2004	8/1/2004	356	20541.08
0	0	STANDARD	6790.69	0	3/11/2004	8/1/2004	358	14175
0	27	STANDARD	38854.27	0	2/9/2004	8/1/2004	356	6347.4
0	0	STANDARD	8340.2	0	4/7/2004	8/1/2004	356	8000
0	6	STANDARD LIBOR 6 MO	38399.14	0	2/26/2004	9/1/2004	358	9300
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	9/1/2004	358	3998.45
69	0	STANDARD	0	0	3/20/2004	9/1/2004	357	5000
0	0	STANDARD LIBOR 6 MO	17246.29	0	2/13/2004	9/1/2004	356	3000
0	0	STANDARD	25311.59	0	3/31/2004	9/1/2004	177	4387.35
0	0	STANDARD LIBOR 6 MO	0	0	3/12/2004	8/1/2004	357	2000
0	0	STANDARD	0	0	4/12/2004	8/1/2004	358	2300
0	73	STANDARD	5092.28	0	3/23/2004	9/1/2004	356	6000
0	0	STANDARD	5956.29	0	4/14/2004	9/1/2004	177	5569.16
0	0	STANDARD	47299.27	0	3/19/2004	8/1/2004	356	5280
0	0	STANDARD	0	0	4/15/2004	9/1/2004	356	2738.06
0	0	STANDARD LIBOR 6 MO	24220.13	0	4/15/2004	9/1/2004	356	1126.67
0	0	STANDARD	0	0	4/26/2004	9/1/2004	358	1512.92
0	0	STANDARD	13744.43	0	4/6/2004	8/1/2004	357	4005.21
0	0	STANDARD	9035.96	0	3/15/2004	8/1/2004	356	7081
0	0	STANDARD LIBOR 6 MO	24.84	0	3/29/2004	9/1/2004	357	6000
0	0	STANDARD	0	0	4/19/2004	8/1/2004	356	7500
0	0	STANDARD LIBOR 6 MO	0	0	2/19/2004	8/1/2004	357	16500
0	0	STANDARD	0	0	3/25/2004	8/1/2004	356	3738.51
0	83	STANDARD	78477.57	0	3/25/2004	9/1/2004	356	7200
0	0	STANDARD	0	0	4/1/2004	8/1/2004	357	9523.8
0	0	STANDARD	47050.55	0	3/30/2004	8/1/2004	356	6000
0	0	STANDARD LIBOR 6 MO	5434.36	0	4/14/2004	9/1/2004	358	8514.99
0	0	STANDARD	0	0	2/5/2004	9/1/2004	356	1968
0	0	STANDARD	0	0	4/8/2004	8/1/2004	356	1137.21
0	0	STANDARD	36363.44	0	3/15/2004	9/1/2004	356	6500
0	0	STANDARD LIBOR 6 MO	0	0	4/20/2004	9/1/2004	356	2972.7
0	0	STANDARD LIBOR 6 MO	0	0	3/31/2004	9/1/2004	357	5833.32
0	0	STANDARD LIBOR 6 MO	19617.8	0	3/19/2004	9/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	0	0	4/5/2004	8/1/2004	357	4402.91
0	0	STANDARD	37039.71	0	3/27/2004	9/1/2004	356	6666.67
0	0	STANDARD LIBOR 6 MO	0	0	3/7/2004	9/1/2004	358	3257.01
0	0	STANDARD	0	0	3/19/2004	9/1/2004	359	6892.17
0	22	STANDARD LIBOR 6 MO	15061.64	0	4/2/2004	9/1/2004	356	1800
0	0	STANDARD	1375.67	0	4/13/2004	9/1/2004	237	5384.33
0	0	STANDARD	5221.91	0	3/23/2004	8/1/2004	356	5938.58
0	0	STANDARD	531.23	0	4/9/2004	8/1/2004	356	3528.61
0	0	STANDARD	2055.5	0	4/6/2004	8/1/2004	357	3615.85
0	0	STANDARD LIBOR 6 MO	0	0	3/17/2004	8/1/2004	358	4604.17
0	0	STANDARD	0	0	3/8/2004	8/1/2004	357	15843.89
0	0	STANDARD LIBOR 6 MO	9758.47	0	3/22/2004	8/1/2004	356	4431.18
0	0	STANDARD	0	0	3/30/2004	9/1/2004	356	4675
0	21	STANDARD	0	0	4/6/2004	8/1/2004	356	5505.48
0	0	STANDARD LIBOR 6 MO	0	0	4/18/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	3/5/2004	8/1/2004	357	7500
0	86	STANDARD	17668.47	0	3/22/2004	8/1/2004	356	5614.67
0	0	STANDARD	0	0	3/11/2004	8/1/2004	358	6591.86
0	0	STANDARD	73269.07	0	3/25/2004	9/1/2004	356	4500
0	0	STANDARD	2823.3	0	4/15/2004	8/1/2004	356	5995.99
0	0	STANDARD	7971.88	0	4/20/2004	9/1/2004	356	13029.56
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	8000
0	0	STANDARD	52606.36	0	2/6/2004	8/1/2004	358	2841.14
0	0	STANDARD	20658.12	0	3/23/2004	9/1/2004	357	2921.94
0	41	STANDARD LIBOR 6 MO	806.81	0	3/18/2004	8/1/2004	357	3000
0	0	STANDARD	7668.26	0	3/26/2004	8/1/2004	357	11082.82
0	0	STANDARD	5492.22	0	3/23/2004	8/1/2004	358	1276.17
0	0	STANDARD LIBOR 6 MO	0	0	3/30/2004	9/1/2004	358	2900

0	0	STANDARD		7845.43	0	3/3/2004	8/1/2004	356	358	4150
0	0	STANDARD		135111.89	0	3/8/2004	9/1/2004	356	358	6252.08
0	0	STANDARD	LIBOR 6 MO	29111.55	0	4/21/2004	8/1/2004	357	358	3175.61
0	0	STANDARD	LIBOR 6 MO	28378.3	0	5/7/2004	9/1/2004	358	358	4295.42
0	0	STANDARD		5075.52	0	3/15/2004	9/1/2004	357	358	4975
0	0	STANDARD	LIBOR 6 MO	0	0	2/14/2004	9/1/2004	356	358	6275
0	0	STANDARD		13212.45	0	3/13/2004	8/1/2004	176	178	5500
0	0	STANDARD	LIBOR 6 MO	5827.8	0	3/26/2004	9/1/2004	356	358	3890.05
0	0	STANDARD		2968.46	0	4/1/2004	8/1/2004	356	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	358	3108.31
0	68	STANDARD		32149.64	0	3/17/2004	8/1/2004	358	358	3500
0	95	RURAL	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	358	10324.16
0	0	STANDARD		0	0	3/11/2004	8/1/2004	356	358	6500
0	0	STANDARD	LIBOR 6 MO	60607.87	0	3/13/2004	10/1/2004	356	358	4000
0	0	STANDARD		64009.43	0	4/7/2004	9/1/2004	356	358	7950
0	0	STANDARD		8461.34	0	4/12/2004	8/1/2004	357	358	7622.43
0	0	STANDARD	LIBOR 6 MO	21733.02	0	4/16/2004	9/1/2004	357	358	6649.41
0	27	STANDARD		0	0	3/25/2004	8/1/2004	357	358	2933.28
0	0	RURAL	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	358	358	4340.99
0	0	STANDARD		23091.38	0	3/15/2004	8/1/2004	357	358	3834.53
0	69	STANDARD		14668.49	0	4/10/2004	10/1/2004	357	358	2190
0	0	STANDARD		0	0	3/27/2004	8/1/2004	358	358	13501
0	78	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	358	5917
0	0	STANDARD	LIBOR 6 MO	7309.74	0	4/16/2004	8/1/2004	358	358	11490.04
0	0	STANDARD		0	0	2/29/2004	9/1/2004	358	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	9/1/2004	358	358	5286.21
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	356	358	5500
0	0	STANDARD		101708.59	0	3/13/2004	8/1/2004	356	358	5500
0	0	STANDARD	LIBOR 6 MO	2539.2	0	3/29/2004	9/1/2004	356	358	4760.5
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	9/1/2004	358	358	5346.08
0	0	STANDARD		10327.46	0	3/26/2004	8/1/2004	356	358	5126
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	358	5600
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	9/1/2004	358	358	5399.79
0	1	STANDARD	LIBOR 6 MO	15169.81	0	2/29/2004	9/1/2004	358	358	3420
0	0	STANDARD		0	0	3/29/2004	8/1/2004	356	358	11353.87
0	0	STANDARD	LIBOR 6 MO	0	0	3/4/2004	9/1/2004	358	358	5364.77
0	0	STANDARD		62449.01	0	3/26/2004	9/1/2004	356	358	10942.25
0	0	STANDARD	LIBOR 6 MO	19331.53	0	12/16/2003	8/1/2004	356	358	4790
0	0	STANDARD	LIBOR 6 MO	17435.16	0	3/21/2004	8/1/2004	358	358	8250
0	41	STANDARD		55456.33	0	3/5/2004	8/1/2004	358	358	7825.89
0	0	STANDARD		2514.02	0	2/18/2004	8/1/2004	358	358	2184
0	0	STANDARD		0	0	3/5/2004	8/1/2004	358	358	2859.99
0	0	STANDARD	LIBOR 6 MO	7794.69	0	2/18/2004	8/1/2004	358	358	3000
0	82	STANDARD		1514.2	0	4/8/2004	9/1/2004	358	358	3500
0	0	STANDARD		109159.7	0	3/30/2004	8/1/2004	356	358	8781
0	0	STANDARD		42564.68	0	2/27/2004	8/1/2004	356	358	2083
0	0	STANDARD		0	0	3/24/2004	8/1/2004	356	356	5082.02
0	0	STANDARD	LIBOR 6 MO	52485.6	0	2/23/2004	8/1/2004	357	358	12607.99
0	0	STANDARD	LIBOR 6 MO	37368.31	0	3/30/2004	8/1/2004	358	358	6000
0	0	STANDARD	LIBOR 6 MO	315.54	0	3/30/2004	8/1/2004	357	358	4112.12
0	78	STANDARD		59428.37	0	4/8/2004	9/1/2004	358	358	6000
0	0	RURAL		85029.3	0	3/17/2004	8/1/2004	356	358	10181.75
0	0	STANDARD		1561.72	0	3/22/2004	9/1/2004	356	358	4885.99
0	0	STANDARD		19870.32	0	3/26/2004	8/1/2004	356	356	3368.22
0	0	STANDARD		143418.04	0	3/17/2004	9/1/2004	358	358	7000
0	0	STANDARD		8484.62	0	3/31/2004	8/1/2004	358	358	3500
0	67	STANDARD		8576.18	0	3/14/2004	9/1/2004	358	358	9200
0	0	STANDARD		0	0	12/12/2003	8/1/2004	356	358	11299.94
0	6	STANDARD	LIBOR 6 MO	3736.64	0	3/13/2004	8/1/2004	358	358	2951.48
0	0	RURAL	LIBOR 6 MO	3493.45	0	3/19/2004	8/1/2004	358	358	3394.63
0	19	STANDARD		15430.22	0	3/23/2004	8/1/2004	358	358	8500
0	0	STANDARD	LIBOR 6 MO	1285.83	0	4/5/2004	8/1/2004	358	358	4148.67
0	0	STANDARD		22273.33	0	3/30/2004	8/1/2004	356	358	4900
0	0	STANDARD	LIBOR 6 MO	19377.48	0	4/16/2004	8/1/2004	357	358	1849.22
0	0	STANDARD		38451.17	0	3/17/2004	8/1/2004	358	358	10500
0	0	STANDARD	LIBOR 6 MO	4239.43	0	4/4/2004	8/1/2004	356	358	1800
0	0	STANDARD	LIBOR 6 MO	74413.24	0	3/5/2004	9/1/2004	356	358	3240
0	12	STANDARD		4065.16	0	3/25/2004	9/1/2004	356	358	2358.98
0	0	RURAL		15892.58	0	4/8/2004	9/1/2004	237	237	3457.12
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	358	358	7243
0	33	STANDARD	LIBOR 6 MO	1895.99	0	3/29/2004	8/1/2004	358	358	2503.47
0	0	STANDARD		433045.42	0	3/23/2004	9/1/2004	358	358	11500
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	9/1/2004	358	358	5780.15
0	0	STANDARD	LIBOR 6 MO	32432.34	0	4/15/2004	9/1/2004	357	358	5300
0	0	STANDARD		0	0	3/9/2004	8/1/2004	356	358	6429.29
0	13	STANDARD		2429.44	0	3/25/2004	8/1/2004	356	358	4800
0	0	STANDARD		5387.06	0	3/22/2004	8/1/2004	356	358	4037.75

0	0	STANDARD		0	0	4/13/2004	9/1/2004	356	3018
0	68	STANDARD	LIBOR 6 MO	34052.83	0	4/9/2004	9/1/2004	356	8200
0	0	STANDARD	LIBOR 6 MO	11746.87	0	3/30/2004	8/1/2004	356	9467.99
0	0	STANDARD		52948.73	0	4/16/2004	8/1/2004	356	25000
0	0	STANDARD		27910.12	0	3/23/2004	9/1/2004	236	6000
0	0	STANDARD		603.61	0	4/19/2004	8/1/2004	356	5654.17
0	0	STANDARD		61573.79	0	2/12/2004	9/1/2004	358	8774.1
0	0	STANDARD	LIBOR 6 MO	12788.66	0	4/16/2004	8/1/2004	356	5514.5
0	6	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	356	7930.81
0	39	STANDARD		35070.98	0	4/3/2004	9/1/2004	356	6929.48
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	8/1/2004	356	2810
0	0	STANDARD		965.41	0	4/6/2004	8/1/2004	356	3078.97
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	12067.84	0	3/25/2004	8/1/2004	356	7801.4
0	0	STANDARD		50254.01	0	2/13/2004	8/1/2004	357	14752.97
0	92	STANDARD		24176.99	0	3/15/2004	9/1/2004	356	4000
0	0	STANDARD	LIBOR 6 MO	24603.57	0	3/24/2004	9/1/2004	356	6365.93
0	0	STANDARD		2312.05	0	4/7/2004	8/1/2004	356	3902.05
0	0	STANDARD		3884.94	0	5/10/2004	8/1/2004	237	2080
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	9/1/2004	356	3354.42
0	0	STANDARD		12337.04	0	3/20/2004	9/1/2004	236	2507.19
0	51	STANDARD	LIBOR 6 MO	15	0	3/20/2004	8/1/2004	356	1800
0	0	STANDARD	LIBOR 6 MO	787.82	0	3/31/2004	8/1/2004	357	8000.01
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	358	6069.24
0	78	STANDARD		5043.39	0	4/27/2004	9/1/2004	357	2816
0	0	STANDARD	LIBOR 6 MO	2983.14	0	3/29/2004	9/1/2004	358	4314.45
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	356	3765.62
0	0	STANDARD		60987.07	0	4/19/2004	8/1/2004	356	25472.81
0	0	STANDARD	LIBOR 6 MO	44665.06	0	3/18/2004	9/1/2004	358	0
0	0	STANDARD		12753.38	0	3/31/2004	9/1/2004	356	1165.14
0	0	STANDARD		17771.61	0	3/17/2004	9/1/2004	356	6999
0	0	STANDARD		0	0	3/27/2004	8/1/2004	356	6000
0	0	RURAL	LIBOR 6 MO	755.65	0	2/16/2004	9/1/2004	358	5565.91
0	0	STANDARD		786.25	0	3/23/2004	8/1/2004	356	11199.41
0	0	STANDARD		0	0	3/4/2004	9/1/2004	356	3500
0	0	STANDARD		2773.26	0	4/9/2004	9/1/2004	356	3839.33
0	0	STANDARD		0	0	4/7/2004	8/1/2004	358	6268.85
0	0	STANDARD		32384.43	0	3/31/2004	9/1/2004	236	2500
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	9/1/2004	358	3698
0	0	STANDARD		0	0	3/11/2004	8/1/2004	358	13926.18
0	0	STANDARD		21102.86	0	3/29/2004	9/1/2004	356	9347.95
0	0	STANDARD		5819.9	0	11/26/2003	8/1/2004	236	4450
0	0	STANDARD		29800.51	0	3/28/2004	8/1/2004	356	9612.28
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	9/1/2004	357	7445
0	0	STANDARD		0	0	3/30/2004	9/1/2004	356	3799
0	0	STANDARD	LIBOR 6 MO	0	0	4/3/2004	8/1/2004	356	7545.05
0	0	STANDARD		3209.67	0	3/17/2004	9/1/2004	356	5088.88
0	0	STANDARD		0	0	3/22/2004	8/1/2004	356	5610.02
0	0	STANDARD		361.42	0	2/24/2004	8/1/2004	356	5511
0	92	STANDARD	LIBOR 6 MO	5285.57	0	4/8/2004	8/1/2004	357	3032.23
0	0	STANDARD		20174.73	0	12/30/2003	8/1/2004	356	4797.13
0	0	STANDARD	LIBOR 6 MO	0	0	3/11/2004	8/1/2004	356	6768.97
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	9/1/2004	356	6344
0	0	STANDARD		0	0	4/24/2004	8/1/2004	358	4108.69
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	8/1/2004	356	11727.39
0	0	STANDARD	LIBOR 6 MO	28787.58	0	5/25/2004	10/1/2004	358	6363
0	0	STANDARD		0	0	1/10/2004	9/1/2004	357	26712.37
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	8/1/2004	356	5868.99
0	0	STANDARD		79497.67	0	3/31/2004	8/1/2004	358	6328
0	0	STANDARD	LIBOR 6 MO	19402.55	0	4/16/2004	9/1/2004	357	1696.38
0	0	STANDARD		1249.21	0	2/29/2004	8/1/2004	178	4910.52
0	17	STANDARD		19427.69	0	3/11/2004	9/1/2004	358	4333.24
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	2460.44	0	3/26/2004	8/1/2004	357	5700
0	0	STANDARD		0	0	4/8/2004	8/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MO	50703.16	0	2/19/2004	8/1/2004	177	7061.31
0	0	STANDARD	LIBOR 6 MO	106890.37	0	3/14/2004	8/1/2004	358	17721.98
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	356	3000
0	0	RURAL		15144.88	0	4/5/2004	9/1/2004	356	4565.03
0	0	STANDARD		13426.99	0	4/8/2004	8/1/2004	356	4394.33
0	38	STANDARD		1000.66	0	4/6/2004	9/1/2004	356	1198.88
0	87	STANDARD	LIBOR 6 MO	19583.36	0	4/16/2004	9/1/2004	356	1871.86
0	0	STANDARD		16803.55	0	3/26/2004	9/1/2004	178	4283
0	45	STANDARD	LIBOR 6 MO	21292.03	0	3/16/2004	8/1/2004	358	4185
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	356	6290.39
0	0	STANDARD		122512.22	0	3/26/2004	8/1/2004	356	13000
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	358	3200

0	0	STANDARD	40807.62	0	3/30/2004	8/1/2004	356	7500
0	14	STANDARD	21214.07	0	3/31/2004	9/1/2004	356	4824.57
55	26	STANDARD LIBOR 6 MC	37263.91	0	3/8/2004	9/1/2004	356	1963.77
0	0	STANDARD	0	0	3/5/2004	8/1/2004	356	2081.16
0	0	STANDARD LIBOR 6 MC	0	0	3/23/2004	8/1/2004	357	5130.93
0	0	STANDARD	0	0	3/11/2004	9/1/2004	357	6599.32
0	81	STANDARD LIBOR 6 MC	45056.07	0	4/7/2004	8/1/2004	356	3750
0	17	STANDARD LIBOR 6 MC	18337.66	0	3/31/2004	8/1/2004	358	5414.93
0	0	STANDARD	16823.29	0	4/7/2004	8/1/2004	178	3463
0	0	STANDARD	50848.67	0	3/23/2004	8/1/2004	356	4583.34
0	0	STANDARD LIBOR 6 MC	0	0	3/12/2004	8/1/2004	356	3392.86
0	0	STANDARD	392.3	0	3/22/2004	8/1/2004	358	2657
0	0	STANDARD LIBOR 6 MC	75908.78	0	4/16/2004	9/1/2004	356	10045.68
0	3	STANDARD	1044.4	0	4/15/2004	8/1/2004	356	3917.3
0	0	STANDARD LIBOR 6 MC	0	0	3/25/2004	8/1/2004	356	10120.84
0	0	STANDARD LIBOR 6 MC	375	0	3/3/2004	8/1/2004	357	3985
0	0	STANDARD LIBOR 6 MC	0	0	3/8/2004	8/1/2004	358	5002.78
0	0	STANDARD	68710.78	0	3/4/2004	8/1/2004	358	8000
0	0	STANDARD	96258.94	0	3/8/2004	8/1/2004	356	19100.03
0	0	STANDARD LIBOR 6 MC	0	0	3/15/2004	9/1/2004	356	7705.92
5	0	STANDARD LIBOR 6 MC	16677.31	0	3/22/2004	8/1/2004	356	2383.33
0	0	STANDARD	0	0	2/26/2004	8/1/2004	358	3200
0	0	STANDARD	70898.06	0	2/11/2004	8/1/2004	358	7835.99
0	0	STANDARD	17491.26	0	3/29/2004	9/1/2004	356	9095.89
0	0	STANDARD	4328.38	0	4/4/2004	9/1/2004	356	4009.32
0	75	STANDARD	9908.12	0	4/12/2004	8/1/2004	356	2568.55
0	0	STANDARD	17401.27	0	3/27/2004	9/1/2004	358	6500
0	0	RURAL	5961.87	0	3/28/2004	8/1/2004	238	2167.15
0	0	STANDARD	10308.52	0	4/9/2004	9/1/2004	356	4894.23
0	0	STANDARD LIBOR 6 MC	2169.6	0	3/19/2004	8/1/2004	356	1198.37
0	0	STANDARD	1171.85	0	3/30/2004	9/1/2004	358	4004.23
0	0	STANDARD	324.02	0	4/6/2004	9/1/2004	358	3973.42
0	0	STANDARD LIBOR 6 MC	0	0	2/12/2004	8/1/2004	355	5067.58
0	0	RURAL	0	0	3/26/2004	8/1/2004	356	1573.08
0	0	STANDARD LIBOR 6 MC	0	0	4/6/2004	8/1/2004	356	6694.83
0	0	STANDARD	28406.18	0	3/8/2004	8/1/2004	356	8965.26
0	11	STANDARD LIBOR 6 MC	0	0	4/13/2004	8/1/2004	356	5604.77
0	0	STANDARD	0	0	3/31/2004	8/1/2004	356	5894.58
0	0	STANDARD	14.87	0	4/1/2004	9/1/2004	357	6062.33
0	0	STANDARD	43905.05	0	3/15/2004	8/1/2004	356	5500
0	0	STANDARD	4298.27	0	3/18/2004	9/1/2004	356	5500
0	0	STANDARD	0	0	3/12/2004	8/1/2004	356	4500
0	0	STANDARD	71.49	0	3/16/2004	9/1/2004	356	15000
0	0	STANDARD	0	0	4/1/2004	8/1/2004	356	2115.93
0	0	STANDARD	1012.32	0	4/22/2004	8/1/2004	177	6035.81
0	0	STANDARD	46061.82	0	3/25/2004	8/1/2004	356	7921.9
0	0	STANDARD	10842.65	0	2/18/2004	9/1/2004	238	7715
0	0	STANDARD LIBOR 6 MC	19351.58	0	4/3/2004	8/1/2004	358	6417.59
0	39	STANDARD LIBOR 6 MC	0	0	3/26/2004	9/1/2004	356	3157.07
0	0	STANDARD LIBOR 6 MC	0	0	1/25/2004	8/1/2004	357	5525
0	0	STANDARD LIBOR 6 MC	0	0	3/17/2004	9/1/2004	358	4850
0	0	STANDARD LIBOR 6 MC	12957.74	0	3/23/2004	9/1/2004	358	2531.75
0	61	STANDARD	0	0	1/15/2004	9/1/2004	356	4980.13
0	0	STANDARD	30531.3	0	4/14/2004	8/1/2004	358	7916
0	0	STANDARD LIBOR 6 MC	0	0	3/13/2004	9/1/2004	358	6100
0	68	STANDARD	11018.11	0	4/2/2004	8/1/2004	356	8842.18
0	0	STANDARD LIBOR 6 MC	187.39	0	1/20/2004	8/1/2004	357	4000
0	0	STANDARD	4457.03	0	3/29/2004	9/1/2004	356	6203.45
0	0	STANDARD	22421.42	0	1/26/2004	8/1/2004	358	6031.84
0	0	STANDARD LIBOR 6 MC	14381.09	0	4/20/2004	8/1/2004	358	3356.24
0	91	STANDARD LIBOR 6 MC	123.55	0	2/3/2004	8/1/2004	358	5710.47
0	0	STANDARD	15871.56	0	1/19/2004	9/1/2004	357	4305.54
0	0	STANDARD LIBOR 6 MC	0	0	3/18/2004	9/1/2004	358	5397.5
0	0	STANDARD LIBOR 6 MC	8460.71	0	4/1/2004	9/1/2004	358	9684
0	0	STANDARD LIBOR 6 MC	85499.58	0	2/27/2004	9/1/2004	358	5000
0	38	STANDARD LIBOR 6 MC	4070.51	0	3/26/2004	8/1/2004	356	3500
0	0	STANDARD	1031.54	0	3/31/2004	8/1/2004	356	3119.58
0	31	STANDARD	0	0	3/12/2004	8/1/2004	357	1673.58
0	0	STANDARD	0	0	4/7/2004	9/1/2004	357	2213.31
0	52	STANDARD	31363.33	0	3/23/2004	8/1/2004	358	7202.75
0	0	STANDARD	0	0	4/5/2004	9/1/2004	238	2500
0	0	STANDARD LIBOR 6 MC	15091.54	0	4/13/2004	8/1/2004	356	5750
0	35	STANDARD	13989.64	0	3/19/2004	9/1/2004	356	937.88
0	0	STANDARD LIBOR 6 MC	0	0	3/5/2004	9/1/2004	358	2664.55
0	0	STANDARD LIBOR 6 MC	170.46	0	3/4/2004	8/1/2004	356	4181.05
0	0	STANDARD	1428.2	0	3/2/2004	8/1/2004	357	6729
0	0	STANDARD LIBOR 6 MC	3891.36	0	2/27/2004	9/1/2004	358	5000

0	0	STANDARD	0	0	2/21/2004	9/1/2004	356	7000
0	0	STANDARD LIBOR 6 MO	0	0	3/22/2004	8/1/2004	356	17276
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	8/1/2004	356	4680.99
0	0	STANDARD LIBOR 6 MO	0	0	2/4/2004	9/1/2004	357	5335
0	38	STANDARD	0	0	4/5/2004	8/1/2004	356	6021.73
0	0	STANDARD	0	0	3/25/2004	8/1/2004	357	1857.83
0	0	STANDARD	62384.87	0	3/6/2004	9/1/2004	356	12990
0	0	STANDARD	119.85	0	3/22/2004	9/1/2004	356	1703.69
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	9/1/2004	357	6096.38
0	0	STANDARD	1832.8	0	11/20/2003	9/1/2004	357	4432.42
0	0	STANDARD LIBOR 6 MO	15123.2	0	3/28/2004	8/1/2004	356	3298.67
0	0	STANDARD LIBOR 6 MO	14867.51	0	3/17/2004	9/1/2004	356	2300
0	0	STANDARD	117.33	0	3/16/2004	8/1/2004	176	4877.93
0	0	STANDARD	51694.17	0	4/6/2004	9/1/2004	356	8810.46
0	0	STANDARD	369.17	0	3/19/2004	8/1/2004	356	3000
0	0	STANDARD	18201	0	3/25/2004	9/1/2004	356	7500
0	0	STANDARD	33957.08	0	2/24/2004	8/1/2004	357	5717.32
0	0	STANDARD LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	2242.72
0	0	STANDARD	0	0	4/5/2004	9/1/2004	357	3293.33
0	62	STANDARD	19.72	0	3/22/2004	9/1/2004	356	2263.26
0	0	STANDARD	827.12	0	3/22/2004	9/1/2004	356	6690.15
0	16	STANDARD	22432.81	0	3/18/2004	8/1/2004	236	2923.15
0	0	STANDARD LIBOR 6 MO	0	0	4/5/2004	8/1/2004	356	15746.03
0	0	STANDARD	68961.02	0	3/23/2004	8/1/2004	356	6000
0	0	STANDARD LIBOR 6 MO	0	0	3/15/2004	8/1/2004	356	13831.92
0	37	STANDARD LIBOR 6 MO	0	0	2/26/2004	9/1/2004	355	3070.52
0	0	STANDARD	24.16	0	3/9/2004	8/1/2004	355	2785.86
0	0	STANDARD	2853.27	0	3/17/2004	8/1/2004	356	6000
0	0	STANDARD LIBOR 6 MO	60235.11	0	3/5/2004	12/1/2004	356	5238.97
0	0	STANDARD	36525.94	0	4/21/2004	9/1/2004	357	11979.79
0	0	STANDARD	16654.17	0	4/2/2004	8/1/2004	176	1700
0	0	STANDARD LIBOR 6 MO	29125.55	0	4/21/2004	8/1/2004	356	7100
0	0	STANDARD LIBOR 6 MO	0	0	3/13/2004	8/1/2004	358	6500
0	0	STANDARD	7444.4	0	4/5/2004	8/1/2004	356	2250
0	0	STANDARD	0	0	3/4/2004	8/1/2004	356	7113
0	0	RURAL	16.07	0	4/6/2004	8/1/2004	357	1850.73
0	0	STANDARD	0	0	3/19/2004	8/1/2004	356	6902.54
0	0	STANDARD LIBOR 6 MO	2223.73	0	3/8/2004	8/1/2004	356	46433.15
0	0	STANDARD LIBOR 6 MO	24379.06	0	2/7/2004	8/1/2004	356	8250
0	6	STANDARD	20217.16	0	4/16/2004	8/1/2004	357	2917.67
0	0	STANDARD LIBOR 6 MO	0	0	1/10/2004	8/1/2004	356	5676.92
0	0	STANDARD LIBOR 6 MO	15759.06	0	3/27/2004	9/1/2004	356	6100
0	0	STANDARD	187.13	0	3/31/2004	9/1/2004	356	2208.05
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	8/1/2004	356	4707.91
0	0	STANDARD LIBOR 6 MO	1423.08	0	4/6/2004	8/1/2004	356	2665
0	78	STANDARD	914.76	0	4/21/2004	8/1/2004	357	3666.67
0	0	STANDARD	0	0	3/24/2004	8/1/2004	355	3300
0	0	STANDARD	2022.38	0	3/28/2004	9/1/2004	176	4552.6
0	0	STANDARD LIBOR 6 MO	21396.7	0	3/25/2004	9/1/2004	357	3354
0	0	STANDARD	5599.55	0	3/19/2004	8/1/2004	356	3853.81
0	0	STANDARD	1897.93	0	3/25/2004	8/1/2004	356	13249
0	0	STANDARD LIBOR 6 MO	0	0	2/10/2004	9/1/2004	357	5806.88
0	0	STANDARD	8074.4	0	3/25/2004	9/1/2004	356	1315.17
0	0	STANDARD	11215.38	0	3/20/2004	8/1/2004	356	6685.15
0	0	STANDARD LIBOR 6 MO	113655.88	0	3/29/2004	9/1/2004	356	5000
0	63	STANDARD LIBOR 6 MO	62574.74	0	3/28/2004	9/1/2004	356	5418.95
0	0	STANDARD LIBOR 6 MO	12971.37	0	5/7/2004	8/1/2004	357	3500
0	5	STANDARD LIBOR 6 MO	32705.98	0	3/8/2004	8/1/2004	356	6671.29
0	0	STANDARD	5468.78	0	3/19/2004	8/1/2004	358	1091.01
0	0	STANDARD LIBOR 6 MO	8782.86	0	3/22/2004	9/1/2004	358	2127.6
0	0	RURAL	9289.25	0	4/5/2004	9/1/2004	359	3101
0	0	STANDARD LIBOR 6 MO	1415.63	0	5/24/2004	8/1/2004	358	5063
0	0	STANDARD LIBOR 6 MO	7124.63	0	2/7/2004	8/1/2004	357	7940
0	0	STANDARD LIBOR 6 MO	4231.74	0	3/16/2004	8/1/2004	357	7204
0	0	STANDARD	10269.09	0	4/27/2004	9/1/2004	359	7778.26
0	0	STANDARD LIBOR 6 MO	0	0	3/22/2004	8/1/2004	356	3333.33
0	0	STANDARD	44358.4	0	3/19/2004	9/1/2004	357	3435.48
0	84	STANDARD	0	0	12/12/2003	8/1/2004	236	2228.6
0	57	STANDARD LIBOR 6 MO	75292.91	0	2/4/2004	8/1/2004	356	4586
0	3	STANDARD	7680.48	0	3/25/2004	8/1/2004	356	1748.94
0	0	STANDARD	5136.63	0	4/6/2004	9/1/2004	356	2850
0	0	STANDARD LIBOR 6 MO	0	0	3/18/2004	9/1/2004	356	2133.24
0	0	STANDARD LIBOR 6 MO	57899.42	0	3/18/2004	8/1/2004	355	8639.47
0	79	STANDARD LIBOR 6 MO	0	0	3/15/2004	8/1/2004	355	4216.92
0	0	STANDARD	3670	0	3/24/2004	8/1/2004	356	1227.48
0	0	STANDARD	0	0	3/29/2004	8/1/2004	358	10159.64
0	0	STANDARD LIBOR 6 MO	2105.64	0	4/5/2004	8/1/2004	356	10678.65

0	0	STANDARD	159.8	0	3/8/2004	9/1/2004	356	2793
0	0	STANDARD	14360.37	0	3/19/2004	8/1/2004	238	3350
0	0	STANDARD	0	0	3/26/2004	8/1/2004	356	6352.58
0	0	STANDARD	17539.95	0	3/30/2004	9/1/2004	356	10604.39
0	0	STANDARD LIBOR 6 MO	0	0	3/12/2004	9/1/2004	355	3033.33
0	0	STANDARD LIBOR 6 MO	1480.76	0	11/13/2003	8/1/2004	356	1689.4
0	39	STANDARD	6811.09	0	2/29/2004	8/1/2004	356	1600
0	0	STANDARD LIBOR 6 MO	0	0	2/17/2004	8/1/2004	357	7350.17
0	0	STANDARD LIBOR 6 MO	7537.97	0	3/31/2004	8/1/2004	356	2080
0	0	STANDARD LIBOR 6 MO	16375.45	0	3/24/2004	9/1/2004	358	3166.66
0	0	STANDARD LIBOR 6 MO	0	0	2/27/2004	8/1/2004	355	8925
0	0	STANDARD LIBOR 6 MO	6879.27	0	3/25/2004	8/1/2004	356	10865.67
0	60	STANDARD LIBOR 6 MO	41070.08	0	4/1/2004	9/1/2004	358	1167.27
0	0	STANDARD LIBOR 6 MO	2152.38	0	3/30/2004	9/1/2004	357	5890.04
0	0	STANDARD LIBOR 6 MO	2165.84	0	2/21/2004	9/1/2004	358	3395
0	3	STANDARD	3102.34	0	3/13/2004	9/1/2004	356	2884.11
0	0	STANDARD	31313.88	0	4/6/2004	8/1/2004	356	4300
0	0	STANDARD LIBOR 6 MO	1767.05	0	3/31/2004	8/1/2004	356	1373.6
0	0	STANDARD LIBOR 6 MO	7006.8	0	3/22/2004	8/1/2004	358	2219.3
0	0	STANDARD	6597.65	0	2/25/2004	8/1/2004	235	3581.08
0	44	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	2108.24
0	60	STANDARD	3548.3	0	3/31/2004	8/1/2004	356	1500
0	0	STANDARD	1263.04	0	3/9/2004	8/1/2004	356	9128.92
0	0	STANDARD	0	0	3/27/2004	9/1/2004	356	9412.51
0	0	STANDARD	27414.11	0	3/4/2004	8/1/2004	355	5738.33
0	98	STANDARD LIBOR 6 MO	0	0	3/25/2004	8/1/2004	358	7334.02
0	0	STANDARD LIBOR 6 MO	17911.28	0	3/19/2004	8/1/2004	356	2100
0	0	STANDARD LIBOR 6 MO	20889	0	3/23/2004	8/1/2004	356	4316.4
0	0	STANDARD	26852.49	0	3/31/2004	8/1/2004	356	8500
0	0	STANDARD LIBOR 6 MO	0	0	3/5/2004	9/1/2004	355	6900
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	8/1/2004	358	4802.12
0	75	STANDARD LIBOR 6 MO	0	0	3/24/2004	8/1/2004	358	4202.48
0	0	STANDARD LIBOR 6 MO	0	0	2/5/2004	8/1/2004	356	6000
0	0	STANDARD	2052.09	0	3/18/2004	8/1/2004	355	6936.88
0	0	STANDARD LIBOR 6 MO	17096.53	0	3/31/2004	9/1/2004	358	1950
0	0	STANDARD	0	0	3/17/2004	8/1/2004	355	3500
0	0	STANDARD	912.55	0	3/30/2004	9/1/2004	356	4611.24
0	0	STANDARD	49388.48	0	3/23/2004	8/1/2004	356	5000
0	0	STANDARD	4285.92	0	3/17/2004	9/1/2004	356	7081.77
0	23	STANDARD LIBOR 6 MO	54228.03	0	3/25/2004	8/1/2004	356	5429.5
0	0	STANDARD	47387.06	0	3/31/2004	8/1/2004	356	3800
0	46	STANDARD LIBOR 6 MO	0	0	3/3/2004	8/1/2004	356	7343.18
0	0	STANDARD LIBOR 6 MO	0	0	2/12/2004	8/1/2004	357	11113.31
0	13	STANDARD	0	0	3/15/2004	9/1/2004	355	2119.84
0	0	STANDARD LIBOR 6 MO	0	0	3/27/2004	8/1/2004	357	5991.49
0	0	STANDARD	0	0	3/12/2004	8/1/2001	356	1939.11
0	95	STANDARD	58208.98	0	3/29/2004	8/1/2004	358	6130
0	0	STANDARD LIBOR 6 MO	0	0	3/23/2004	8/1/2004	356	2676.68
0	0	STANDARD	0	0	2/14/2004	8/1/2004	356	4688
0	81	STANDARD	20295.55	0	3/25/2004	9/1/2004	176	3278.92
0	43	STANDARD LIBOR 6 MO	50996.45	0	3/10/2004	8/1/2004	355	6000
0	0	STANDARD	7054.15	0	4/6/2004	9/1/2004	356	1350
0	0	STANDARD	12994.81	0	3/19/2004	9/1/2004	356	5200
0	22	STANDARD LIBOR 6 MO	17089.96	0	3/20/2004	8/1/2004	355	7720.79
0	0	STANDARD	15783.55	0	3/24/2004	8/1/2004	356	5609.19
0	78	STANDARD LIBOR 6 MO	27889.84	0	4/1/2004	8/1/2004	357	10000
0	0	STANDARD	17602.73	0	3/24/2004	9/1/2004	355	1806.26
0	69	STANDARD LIBOR 6 MO	0	0	2/21/2004	8/1/2004	358	5090.38
0	0	STANDARD LIBOR 6 MO	0	0	3/22/2004	9/1/2004	355	5741.93
4	0	STANDARD LIBOR 6 MO	26528.29	0	3/17/2004	8/1/2004	356	3900.25
0	97	STANDARD	3070.58	0	4/7/2004	8/1/2004	356	2354.11
0	9	STANDARD	56873.84	0	4/15/2004	9/1/2004	357	7567.16
0	0	STANDARD	37539.08	0	11/21/2003	9/1/2004	356	26123.22
0	96	STANDARD	49627.6	0	4/3/2004	8/1/2004	358	6804.52
0	9	STANDARD LIBOR 6 MO	34472.14	0	3/11/2004	9/1/2004	356	3829.92
0	0	RURAL	0	0	11/3/2003	9/1/2004	358	5779.69
0	0	STANDARD	906.68	0	2/25/2004	8/1/2004	358	1700
0	0	STANDARD LIBOR 6 MO	8786.78	0	1/16/2004	8/1/2004	358	4500
0	6	STANDARD LIBOR 6 MO	11688.16	0	3/26/2004	9/1/2004	358	1934.81
0	0	STANDARD	45119.84	0	4/8/2004	9/1/2004	356	9000
0	45	STANDARD LIBOR 6 MO	9045.8	0	2/26/2004	9/1/2004	356	6814.14
0	0	STANDARD LIBOR 6 MO	29933.31	0	3/5/2004	9/1/2004	357	3900
0	0	STANDARD	0	0	3/29/2004	8/1/2004	358	3500
0	27	STANDARD LIBOR 6 MO	24238.62	0	4/2/2004	9/1/2004	357	4750
0	0	STANDARD LIBOR 6 MO	46269.33	0	2/24/2004	8/1/2004	356	4400
0	0	STANDARD LIBOR 6 MO	649.7	0	1/15/2004	9/1/2004	358	4138.55
0	0	STANDARD	0	0	4/21/2004	8/1/2004	357	2379.97

0	38	STANDARD	31856.93	0	4/8/2004	8/1/2004	177	2345
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	356	3000
0	0	STANDARD	7996.74	0	2/27/2004	8/1/2004	356	2500
0	0	STANDARD	10610.93	0	3/7/2004	8/1/2004	355	6936.21
0	0	STANDARD	0	0	3/24/2004	8/1/2004	356	4454.35
0	0	STANDARD LIBOR 6 MO	8304.86	0	2/26/2004	8/1/2004	356	5710.71
0	0	STANDARD LIBOR 6 MO	32662.31	0	3/27/2004	8/1/2004	356	1280
0	0	STANDARD LIBOR 6 MO	0	0	3/20/2004	9/1/2004	358	4750
0	0	STANDARD	88.02	0	3/25/2004	9/1/2004	358	12000
0	0	STANDARD	0	0	2/12/2004	9/1/2004	355	15000
0	0	STANDARD	191.4	0	3/17/2004	9/1/2004	356	5647
3	0	STANDARD LIBOR 6 MO	3735.21	0	3/12/2004	8/1/2004	356	2917.2
0	0	STANDARD	11917.57	0	3/11/2004	9/1/2004	356	2548.51
0	0	STANDARD LIBOR 6 MO	15552.43	0	3/5/2004	8/1/2004	356	7276.99
0	0	STANDARD LIBOR 6 MO	17262.01	0	3/16/2004	8/1/2004	355	6981.54
0	0	STANDARD	66496.33	0	3/10/2004	9/1/2004	176	15000
0	0	STANDARD	3664.87	0	3/29/2004	9/1/2004	358	3400
0	0	STANDARD	28291.7	0	3/23/2004	8/1/2004	236	3840
0	0	STANDARD LIBOR 6 MO	40	0	3/19/2004	8/1/2004	356	3913
0	0	STANDARD LIBOR 6 MO	0	0	1/31/2004	9/1/2004	356	2004.19
0	0	STANDARD LIBOR 6 MO	44025.53	0	3/9/2004	8/1/2004	356	16599.03
0	0	STANDARD LIBOR 6 MO	2336.21	0	3/22/2004	8/1/2004	358	1960
0	62	STANDARD	42008.52	0	3/26/2004	8/1/2004	356	8100
0	0	STANDARD	0	0	3/12/2004	9/1/2004	356	2554.5
0	0	STANDARD LIBOR 6 MO	37248.85	0	3/29/2004	9/1/2004	356	4573.2
0	0	STANDARD LIBOR 6 MO	4988.27	0	3/30/2004	8/1/2004	356	2860
0	0	STANDARD	0	0	2/28/2004	8/1/2004	356	3300
0	0	STANDARD LIBOR 6 MO	0	0	3/29/2004	8/1/2004	356	5642.25
0	0	STANDARD	2096.19	0	3/22/2004	8/1/2004	356	8356.51
0	0	STANDARD	37186.76	0	3/5/2004	8/1/2004	356	17295
0	84	STANDARD LIBOR 6 MO	0	0	5/3/2004	8/1/2004	357	2666.67
0	0	STANDARD	12013.29	0	3/24/2004	8/1/2004	356	1823.44
0	0	STANDARD LIBOR 6 MO	11858.73	0	3/29/2004	9/1/2004	356	2426.67
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	4227.53
0	0	STANDARD	0	0	2/20/2004	8/1/2004	356	1908.67
0	62	STANDARD LIBOR 6 MO	1857.73	0	3/29/2004	8/1/2004	356	3000
0	0	STANDARD	34427.9	0	3/25/2004	8/1/2004	356	5571.11
0	0	STANDARD	14139.31	0	3/24/2004	9/1/2004	356	4800
0	59	STANDARD LIBOR 6 MO	162264.73	0	3/24/2004	9/1/2004	356	6068.79
0	0	STANDARD LIBOR 6 MO	60093.33	0	4/12/2004	8/1/2004	357	17204.55
0	0	STANDARD	5532.04	0	3/13/2004	8/1/2004	355	8978.68
0	0	STANDARD LIBOR 6 MO	47.19	0	3/9/2004	9/1/2004	356	3782.75
0	31	STANDARD LIBOR 6 MO	6973.73	0	3/9/2004	9/1/2004	356	2564.28
0	0	STANDARD LIBOR 6 MO	4214.59	0	3/15/2004	8/1/2004	357	2984.94
0	0	STANDARD	1774.9	0	3/10/2004	9/1/2004	178	2837.51
0	0	STANDARD	53871.84	0	3/29/2004	9/1/2004	356	6845
0	0	RURAL	526.15	0	2/5/2004	8/1/2004	356	5037.93
0	21	STANDARD LIBOR 6 MO	0	0	1/30/2004	8/1/2004	356	4016.56
0	0	STANDARD LIBOR 6 MO	0	0	3/9/2004	9/1/2004	356	7725.5
0	68	STANDARD	26138.17	0	4/1/2004	9/1/2004	356	2894.48
0	83	STANDARD LIBOR 6 MO	8959.21	0	2/9/2004	8/1/2004	356	1714.27
0	21	STANDARD LIBOR 6 MO	0	0	3/12/2004	8/1/2004	356	2803.95
0	64	STANDARD LIBOR 6 MO	13440.83	0	1/30/2004	8/1/2004	356	3501.33
0	10	STANDARD LIBOR 6 MO	0	0	3/5/2004	8/1/2004	355	8319.52
0	0	STANDARD LIBOR 6 MO	0	0	3/9/2004	8/1/2004	356	5200
0	0	STANDARD	41316.5	0	3/9/2004	8/1/2004	356	9200
0	0	STANDARD	21523.11	0	3/24/2004	8/1/2004	356	3864.25
0	0	STANDARD	35703.42	0	3/9/2004	9/1/2004	356	10029.16
0	19	STANDARD LIBOR 6 MO	2381.49	0	3/11/2004	8/1/2004	356	1345.13
0	0	STANDARD	3548.59	0	10/7/2003	9/1/2004	356	6485.17
0	0	STANDARD LIBOR 6 MO	16.51	0	4/1/2004	8/1/2004	357	9974.48
0	0	STANDARD	55302.79	0	2/24/2004	9/1/2004	356	5140
0	0	STANDARD LIBOR 6 MO	1133.07	0	4/23/2004	8/1/2004	357	2847.4
0	0	STANDARD LIBOR 6 MO	3176.3	0	4/16/2004	9/1/2004	357	6972.52
0	0	RURAL LIBOR 6 MO	43937.24	0	4/1/2004	8/1/2004	356	6025.15
0	0	STANDARD	0	0	3/16/2004	8/1/2004	356	6018.17
0	0	STANDARD LIBOR 6 MO	0	0	2/23/2004	8/1/2004	356	2813.12
0	0	STANDARD LIBOR 6 MO	0	0	3/10/2004	8/1/2004	358	5552.88
53	72	STANDARD LIBOR 6 MO	9815.3	0	3/22/2004	9/1/2004	356	7000
0	0	STANDARD LIBOR 6 MO	4865.2	0	4/1/2004	8/1/2004	358	2300.13
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	8/1/2004	356	5666
0	0	STANDARD LIBOR 6 MO	15833.79	0	3/18/2004	8/1/2004	358	6138.42
0	0	STANDARD LIBOR 6 MO	69981.67	0	3/25/2004	8/1/2004	358	5532.39
0	90	RURAL	19047.9	0	12/26/2003	8/1/2004	358	7512.2
0	0	STANDARD	30390.13	0	3/17/2004	8/1/2004	358	6167.98
0	0	STANDARD	10648.83	0	4/3/2004	8/1/2004	358	9660.1
0	18	STANDARD	195.39	0	3/29/2004	8/1/2004	357	6498.85

0	0	STANDARD	26235.84	0	1/19/2004	8/1/2004	356	3800
0	0	STANDARD LIBOR 6 MO	0	0	12/1/2003	9/1/2004	356	2900
0	0	STANDARD	0	0	5/7/2004	8/1/2004	358	3480
0	13	STANDARD	1686.96	0	3/4/2004	8/1/2004	355	5581.25
0	0	STANDARD LIBOR 6 MO	0	0	1/19/2004	8/1/2004	356	4450.63
0	0	STANDARD LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	2500
0	0	STANDARD	15717.84	0	3/31/2004	9/1/2004	356	4425
0	38	RURAL	6658.98	0	3/18/2004	9/1/2004	356	1347
0	0	STANDARD	274.75	0	3/17/2004	8/1/2004	355	8041.94
0	46	STANDARD LIBOR 6 MO	0	0	3/13/2004	8/1/2004	356	4134.16
0	0	STANDARD LIBOR 6 MO	0	0	3/23/2004	9/1/2004	355	4000
0	65	STANDARD	6053.86	0	3/24/2004	8/1/2004	356	4422.4
0	0	STANDARD	41406.85	0	3/29/2004	8/1/2004	356	4500
0	47	STANDARD LIBOR 6 MO	10705.32	0	3/19/2004	9/1/2004	356	1445.65
0	0	STANDARD	614	0	3/22/2004	8/1/2004	356	5000
0	0	STANDARD LIBOR 6 MO	18500.89	0	3/29/2004	8/1/2004	356	3789.26
0	0	STANDARD LIBOR 6 MO	50448.09	0	3/26/2004	9/1/2004	356	7210.13
0	0	STANDARD	99895.49	0	2/20/2004	8/1/2004	355	8500
0	0	STANDARD LIBOR 6 MO	0	0	3/16/2004	9/1/2004	356	5076.75
0	0	STANDARD	21278.22	0	3/3/2004	9/1/2004	356	10580
0	0	STANDARD LIBOR 6 MO	11567.12	0	3/3/2004	8/1/2004	357	7500
0	0	STANDARD LIBOR 6 MO	21027.26	0	3/10/2004	8/1/2004	356	3230
0	45	STANDARD	31719.61	0	3/4/2004	8/1/2004	356	5500
0	0	STANDARD LIBOR 6 MO	9823.68	0	3/8/2004	9/1/2004	356	4082.95
0	10	STANDARD	7529.57	0	3/24/2004	8/1/2004	356	6000
0	0	STANDARD	8747.04	0	3/29/2004	8/1/2004	356	2500
0	0	STANDARD LIBOR 6 MO	0	0	3/23/2004	9/1/2004	355	3742
0	0	STANDARD LIBOR 6 MO	1391.8	0	2/5/2004	9/1/2004	356	3418.67
0	0	STANDARD LIBOR 6 MO	19706.04	0	3/29/2004	8/1/2004	356	5126.78
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	9/1/2004	355	3231.12
0	0	STANDARD	0	0	3/3/2004	8/1/2004	355	2000.33
0	13	STANDARD LIBOR 6 MO	0	0	4/6/2004	8/1/2004	356	2063.14
0	79	STANDARD LIBOR 6 MO	14490.85	0	3/16/2004	8/1/2004	356	3250
0	0	RURAL LIBOR 6 MO	30964.69	0	3/29/2004	8/1/2004	356	1306.03
0	0	STANDARD	12487.33	0	3/16/2004	9/1/2004	357	2776.67
0	0	STANDARD	0	0	3/5/2004	8/1/2004	356	9504.7
0	0	STANDARD LIBOR 6 MO	16789.51	0	3/19/2004	9/1/2004	356	22000
0	0	STANDARD	28279.46	0	3/17/2004	9/1/2004	356	4800
0	0	STANDARD	7729.54	0	3/17/2004	9/1/2004	356	4047.22
0	0	STANDARD	0	0	2/24/2004	8/1/2004	356	1837.21
0	0	STANDARD LIBOR 6 MO	19298.27	0	2/23/2004	9/1/2004	357	7209.02
0	0	STANDARD LIBOR 6 MO	0	0	2/16/2004	9/1/2004	356	1443.3
0	0	STANDARD	548.83	0	4/6/2004	9/1/2004	357	2500
0	0	STANDARD LIBOR 6 MO	13125.63	0	3/15/2004	8/1/2004	357	6100
0	0	STANDARD LIBOR 6 MO	0	0	3/16/2004	8/1/2004	356	7041.67
0	0	STANDARD	0	0	3/28/2004	9/1/2004	355	1968
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	8/1/2004	356	7464.27
0	0	STANDARD LIBOR 6 MO	28526.22	0	3/17/2004	8/1/2004	355	4422
0	0	RURAL	0	0	4/8/2004	8/1/2004	356	1675
0	48	STANDARD	21127.93	0	2/20/2004	10/1/2004	356	2647.39
0	0	STANDARD	15570.19	0	4/1/2004	9/1/2004	236	2500
0	31	STANDARD	8139.24	0	2/10/2004	8/1/2004	355	3453.76
0	0	STANDARD LIBOR 6 MO	19.87	0	4/14/2004	8/1/2004	358	5833.66
0	0	STANDARD	2247.42	0	3/11/2004	9/1/2004	358	1543.06
0	0	STANDARD	1988.69	0	3/3/2004	9/1/2004	176	1853.11
0	0	STANDARD LIBOR 6 MO	23528.12	0	1/9/2004	9/1/2004	357	6800
0	0	STANDARD LIBOR 6 MO	0	0	3/30/2004	8/1/2004	357	5564.93
0	0	STANDARD	8700.95	0	3/8/2004	9/1/2004	356	5293.78
0	0	STANDARD	1662.49	0	3/1/2004	9/1/2004	356	4035.96
0	0	STANDARD	42.36	0	3/10/2004	8/1/2004	357	2213.27
0	0	STANDARD LIBOR 6 MO	1806.14	0	1/23/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	3/25/2004	8/1/2004	355	10833.33
0	0	STANDARD LIBOR 6 MO	64724.22	0	4/14/2004	9/1/2004	358	5686.78
0	0	STANDARD	9045.67	0	3/19/2004	8/1/2004	355	5653.85
0	83	STANDARD LIBOR 6 MO	7257.89	0	3/18/2004	9/1/2004	358	2361.45
0	0	STANDARD LIBOR 6 MO	0	0	3/20/2004	8/1/2004	358	3693.71
0	0	STANDARD LIBOR 6 MO	3149.01	0	3/2/2004	9/1/2004	358	1500
0	0	STANDARD	60999.68	0	3/23/2004	9/1/2004	356	8500
0	0	STANDARD	208.95	0	3/18/2004	9/1/2004	355	3609.93
0	0	STANDARD LIBOR 6 MO	1126.89	0	4/2/2004	8/1/2004	358	2385.82
0	0	STANDARD LIBOR 6 MO	47082.01	0	2/13/2004	8/1/2004	358	9853.95
0	43	STANDARD LIBOR 6 MO	3857.47	0	3/25/2004	9/1/2004	357	2961.08
0	0	STANDARD LIBOR 6 MO	15937.96	0	2/16/2004	8/1/2004	355	6205.02
0	0	STANDARD LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	12328.57
0	38	STANDARD LIBOR 6 MO	0	0	3/12/2004	8/1/2004	356	2166
0	32	STANDARD LIBOR 6 MO	0	0	3/6/2004	9/1/2004	356	6800
0	0	STANDARD LIBOR 6 MO	12807.05	0	3/16/2004	8/1/2004	355	3500

0	0	STANDARD	LIBOR 6 MC	0	0	3/24/2004	9/1/2004	356	1468.25
0	0	STANDARD		1489.97	0	3/1/2004	8/1/2004	356	1546.16
0	0	STANDARD	LIBOR 6 MC	22635.03	0	4/30/2004	8/1/2004	358	3855.4
0	0	STANDARD		35209.21	0	3/8/2004	9/1/2004	355	3500
0	0	STANDARD	LIBOR 6 MC	0	0	3/18/2004	9/1/2004	358	4286.94
0	0	STANDARD	LIBOR 6 MC	0	0	2/12/2004	9/1/2004	355	3968.66
0	0	STANDARD		17018.5	0	3/29/2004	8/1/2004	356	7000
0	0	RURAL		37113.22	0	3/20/2004	9/1/2004	356	3734.12
0	2	STANDARD		561.08	0	3/13/2004	8/1/2004	355	4487
0	1	STANDARD	LIBOR 6 MC	36.06	0	3/26/2004	8/1/2004	356	5200
0	0	STANDARD		0	0	3/19/2004	9/1/2004	355	14199.5
0	0	STANDARD	LIBOR 6 MC	0	0	2/3/2004	8/1/2004	355	4293.25
0	0	STANDARD	LIBOR 6 MC	0	0	3/14/2004	9/1/2004	355	4261.27
0	0	STANDARD	LIBOR 6 MC	0	0	3/16/2004	8/1/2004	356	2516.8
0	0	STANDARD	LIBOR 6 MC	13594.82	0	3/18/2004	8/1/2004	356	5170.24
0	0	STANDARD		0	0	3/19/2004	9/1/2004	356	6317
0	0	STANDARD		0	0	3/19/2004	8/1/2004	358	5458.37
0	0	STANDARD		20093.25	0	3/10/2004	8/1/2004	355	5300
0	83	STANDARD		53222.86	0	3/18/2004	9/1/2004	356	8900
0	0	STANDARD	LIBOR 6 MC	0	0	3/2/2004	8/1/2004	355	4596.89
0	0	STANDARD		17287.45	0	3/5/2004	9/1/2004	355	4339.08
0	0	STANDARD		0	0	3/11/2004	9/1/2004	178	4695
0	62	STANDARD	LIBOR 6 MC	16187.75	0	3/15/2004	8/1/2004	356	4663.01
0	0	STANDARD	LIBOR 6 MC	12943.78	0	3/24/2004	8/1/2004	355	11553.19
0	0	STANDARD		33390.49	0	3/10/2004	9/1/2004	356	4465
7	0	STANDARD	LIBOR 6 MC	7330.42	0	3/4/2004	8/1/2004	358	2319.33
0	0	STANDARD	LIBOR 6 MC	7828.8	0	3/22/2004	9/1/2004	358	2693.76
0	0	STANDARD	LIBOR 6 MC	0	0	3/9/2004	9/1/2004	355	4853.8
0	80	STANDARD	LIBOR 6 MC	3406.77	0	3/3/2004	9/1/2004	358	3269.84
0	86	STANDARD		12365.6	0	3/17/2004	8/1/2004	358	3185.29
0	0	STANDARD		72811.22	0	2/11/2004	8/1/2004	356	9170.12
0	0	STANDARD		19845.71	0	3/22/2004	9/1/2004	356	6000
0	0	STANDARD		4498.53	0	4/1/2004	8/1/2004	356	4080
0	0	STANDARD		55428.34	0	3/8/2004	8/1/2004	355	7900
0	0	STANDARD	LIBOR 6 MC	59038.72	0	3/11/2004	8/1/2004	356	8914.66
0	44	STANDARD		28291.67	0	4/4/2004	8/1/2004	356	6091.99
0	0	STANDARD		10939.09	0	3/24/2004	8/1/2004	358	2695.93
0	0	STANDARD	LIBOR 6 MC	0	0	1/21/2004	9/1/2004	358	2166.67
0	0	STANDARD	LIBOR 6 MC	18239.38	0	3/11/2004	9/1/2004	355	2560.6
0	0	STANDARD		5371.68	0	4/5/2004	8/1/2004	358	2335
0	0	RURAL		10353.07	0	3/24/2004	9/1/2004	356	3763.98
0	0	STANDARD		8600.71	0	2/10/2004	8/1/2004	175	1944.52
0	2	STANDARD		6271.99	0	3/17/2004	8/1/2004	355	1482
0	0	STANDARD		0	0	2/20/2004	9/1/2004	356	2820.08
12	2	STANDARD	LIBOR 6 MC	23778.85	0	3/22/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MC	3591.5	0	3/16/2004	8/1/2004	356	3468.67
0	0	STANDARD	LIBOR 6 MC	0	0	3/15/2004	8/1/2004	356	2384.91
0	0	STANDARD	LIBOR 6 MC	0	0	3/9/2004	8/1/2004	355	7595.93
0	96	STANDARD	LIBOR 6 MC	3119.3	0	3/17/2004	8/1/2004	356	4944.41
0	0	STANDARD		17984.5	0	3/31/2004	9/1/2004	177	2869.67
0	0	STANDARD		0	0	2/29/2004	9/1/2004	358	2515.46
0	0	STANDARD		18001.06	0	3/11/2004	9/1/2004	355	2198.49
0	0	STANDARD	LIBOR 6 MC	0	0	4/2/2004	8/1/2004	357	5030.13
0	0	STANDARD		1253.28	0	3/25/2004	9/1/2004	358	5900
0	0	RURAL	LIBOR 6 MC	37789.95	0	3/9/2004	8/1/2004	355	4744.56
0	32	STANDARD	LIBOR 6 MC	0	0	3/25/2004	9/1/2004	358	4508.68
0	0	STANDARD		4428.68	0	3/24/2004	8/1/2004	358	10070.82
0	0	STANDARD		102687.08	0	2/25/2004	8/1/2004	358	8905
0	0	STANDARD	LIBOR 6 MC	0	0	2/27/2004	8/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MC	74743.45	0	3/16/2004	9/1/2004	356	9653.61
0	0	STANDARD		15309.01	0	3/16/2004	8/1/2004	356	4478.45
0	0	STANDARD		31534.58	0	2/17/2004	9/1/2004	177	3289.7
0	0	STANDARD	LIBOR 6 MC	1001.09	0	3/24/2004	9/1/2004	356	5334.71
0	0	STANDARD	LIBOR 6 MC	0	0	3/15/2004	8/1/2004	355	12860
0	0	STANDARD	LIBOR 6 MC	8977.15	0	3/8/2004	8/1/2004	357	2500
0	0	STANDARD		0	0	2/11/2004	8/1/2004	358	2376.4
0	0	STANDARD		21.52	0	3/19/2004	9/1/2004	356	3801.87
0	0	STANDARD		0	0	3/11/2004	8/1/2004	356	7423.75
0	0	STANDARD		7660	0	3/15/2004	9/1/2004	356	4374.28
0	0	STANDARD		132902.53	0	2/26/2004	8/1/2004	355	8552
0	0	STANDARD		0	0	2/25/2004	8/1/2004	355	2572.77
0	0	STANDARD	LIBOR 6 MC	34304.79	0	3/2/2004	8/1/2004	355	8712.3
0	0	STANDARD	LIBOR 6 MC	11426.01	0	2/17/2004	9/1/2004	356	1386.67
0	13	STANDARD		22530.67	0	4/1/2004	9/1/2004	356	2375
0	14	STANDARD		12841.99	0	3/23/2004	8/1/2004	356	1730.94
0	0	STANDARD	LIBOR 6 MC	0	0	3/3/2004	9/1/2004	355	7089
0	0	STANDARD	LIBOR 6 MC	0	0	3/15/2004	8/1/2004	355	3878.51

0	0	STANDARD	LIBOR 6 MO	2641.53	0	3/22/2004	8/1/2004	356	1733.02
0	0	STANDARD		0	0	3/2/2004	8/1/2004	355	3500
0	0	STANDARD		10795.23	0	3/11/2004	8/1/2004	355	2520
0	0	STANDARD		4533.33	0	2/19/2004	9/1/2004	355	1097.16
0	68	STANDARD		4924.35	0	3/11/2004	8/1/2004	355	8205.66
0	0	STANDARD		92868.18	0	2/20/2004	8/1/2004	355	4875
0	0	STANDARD	LIBOR 6 MO	55.8	0	3/12/2004	8/1/2004	356	4111
0	0	STANDARD		2451.05	0	3/26/2004	9/1/2004	356	2353.82
0	0	STANDARD		74057.13	0	3/27/2004	8/1/2004	356	8850
0	0	STANDARD	LIBOR 6 MO	7290.25	0	3/12/2004	8/1/2004	355	2949.36
0	0	STANDARD		9877.6	0	3/19/2004	9/1/2004	178	2866.1
0	0	STANDARD	LIBOR 6 MO	0	0	3/4/2004	8/1/2004	356	3681.41
0	0	STANDARD	LIBOR 6 MO	21668.79	0	3/17/2004	9/1/2004	355	8000
0	60	STANDARD		0	0	1/21/2004	8/1/2004	355	5065.69
0	24	STANDARD		30532.24	0	1/30/2004	9/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	0	0	3/11/2004	9/1/2004	358	3383.96
0	0	STANDARD		0	0	3/8/2004	8/1/2004	175	5748.03
0	0	STANDARD		5154.59	0	3/22/2004	8/1/2004	355	3116.29
0	0	STANDARD		3856.19	0	1/2/2004	8/1/2004	356	2367.18
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	355	1604
0	0	STANDARD		22678.1	0	3/5/2004	9/1/2004	356	9972
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	3395.12
0	0	STANDARD	LIBOR 6 MO	3493.29	0	3/15/2004	8/1/2004	355	4290.94
0	0	STANDARD	LIBOR 6 MO	19654.39	0	3/18/2004	8/1/2004	355	5390.15
0	75	STANDARD	LIBOR 6 MO	4863.94	0	3/8/2004	8/1/2004	355	1600.61
0	0	STANDARD	LIBOR 6 MO	0	0	2/10/2004	9/1/2004	355	25955.13
0	0	STANDARD	LIBOR 6 MO	0	0	3/17/2004	9/1/2004	355	4571.24
0	0	STANDARD	LIBOR 6 MO	0	0	12/27/2003	8/1/2004	358	4773.2
0	0	STANDARD	LIBOR 6 MO	8557.05	0	3/9/2004	8/1/2004	355	3578.33
0	0	STANDARD	LIBOR 6 MO	22355.43	0	3/10/2004	8/1/2004	358	8500
0	0	STANDARD		31782.41	0	3/16/2004	8/1/2004	355	5758
0	19	STANDARD	LIBOR 6 MO	2444.41	0	3/18/2004	8/1/2004	355	1980.01
0	0	STANDARD	LIBOR 6 MO	0	0	3/12/2004	9/1/2004	356	3432.47
0	25	STANDARD	LIBOR 6 MO	1955.63	0	3/10/2004	9/1/2004	355	4695.78
0	0	STANDARD		10929.52	0	3/15/2004	9/1/2004	355	2389.83
0	0	STANDARD		142501.65	0	3/3/2004	8/1/2004	355	29440.51
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	8/1/2004	355	6592.98
0	0	STANDARD		2566.91	0	2/25/2004	8/1/2004	356	4800
0	1	STANDARD		41919.58	0	3/8/2004	8/1/2004	358	8500
0	0	STANDARD		4211.02	0	3/26/2004	8/1/2004	356	6991.82
0	0	STANDARD	LIBOR 6 MO	6348.88	0	3/18/2004	8/1/2004	355	2500
0	0	STANDARD		3171.14	0	1/15/2004	9/1/2004	356	2719.6
0	0	STANDARD	LIBOR 6 MO	4730.03	0	3/26/2004	8/1/2004	356	1976
0	0	STANDARD		0	0	3/24/2004	9/1/2004	356	8685.05
0	43	STANDARD	LIBOR 6 MO	1439.12	0	3/19/2004	8/1/2004	356	3216.18
0	0	STANDARD		7823.65	0	3/21/2004	8/1/2004	356	3110.8
0	0	STANDARD		20198.93	0	2/13/2004	8/1/2004	355	4506.67
0	0	STANDARD		1139.64	0	3/30/2004	9/1/2004	356	1500.11
0	0	STANDARD		23.98	0	3/26/2004	9/1/2004	358	3855.87
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	355	1732.82
0	0	STANDARD		7812.22	0	11/8/2003	8/1/2004	356	5552.14
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	9/1/2004	356	3072.94
0	33	STANDARD		0	0	11/19/2003	8/1/2004	355	2107.73
0	51	STANDARD		12349.72	0	3/12/2004	8/1/2004	177	3282.86
0	50	STANDARD		9269.31	0	3/15/2004	8/1/2004	356	2385.53
0	0	STANDARD		1989.82	0	3/25/2004	9/1/2004	356	1398
0	0	STANDARD	LIBOR 6 MO	17989.21	0	3/18/2004	8/1/2004	355	5000
0	0	STANDARD		0	0	3/26/2004	8/1/2004	358	8053.49
0	0	STANDARD	LIBOR 6 MO	13046.34	0	2/24/2004	8/1/2004	355	2495.27
0	0	STANDARD		11628.33	0	2/21/2004	8/1/2004	356	6866.83
0	0	STANDARD	LIBOR 6 MO	0	0	3/6/2004	8/1/2004	356	1405.67
0	51	STANDARD		16157.17	0	3/18/2004	9/1/2004	358	7250
0	0	STANDARD	LIBOR 6 MO	9711.93	0	12/17/2003	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	1697.06
0	9	STANDARD	LIBOR 6 MO	8025.32	0	3/9/2004	9/1/2004	355	3133.87
0	0	STANDARD	LIBOR 6 MO	15950.33	0	3/11/2004	8/1/2004	355	2080
0	0	STANDARD	LIBOR 6 MO	7102.88	0	3/11/2004	8/1/2004	355	7500
0	0	STANDARD		30029.87	0	3/2/2004	8/1/2004	355	7800
0	49	STANDARD		2442.42	0	3/18/2004	9/1/2004	355	3256.84
0	0	STANDARD	LIBOR 6 MO	2397.58	0	11/7/2003	9/1/2004	358	3466.67
0	0	STANDARD	LIBOR 6 MO	0	0	3/11/2004	8/1/2004	356	4500
0	0	STANDARD	LIBOR 6 MO	7304.84	0	3/10/2004	8/1/2004	355	1368.4
0	0	STANDARD		56982.86	0	2/27/2004	8/1/2004	355	8917.17
7	0	STANDARD	LIBOR 6 MO	43481.15	0	2/28/2004	8/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	7358.99	0	3/12/2004	8/1/2004	356	3791.67
0	0	STANDARD		14831.02	0	2/28/2004	8/1/2004	356	3927.73
0	0	STANDARD		2080.3	0	2/10/2004	8/1/2004	355	2914

0	0	STANDARD		25169.22	0	3/4/2004	8/1/2004	355	4000
0	0	STANDARD		20928.76	0	3/18/2004	8/1/2004	355	9500
0	89	STANDARD		126	0	3/5/2004	8/1/2004	355	3156.59
0	44	STANDARD	LIBOR 6 MO	1521.3	0	3/19/2004	8/1/2004	356	2456.67
0	0	STANDARD		0	0	1/10/2004	8/1/2004	356	7596
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	356	4103.01
0	0	STANDARD		13685.34	0	3/9/2004	9/1/2004	355	2213
0	0	STANDARD	LIBOR 6 MO	13141.5	0	3/10/2004	8/1/2004	355	6444.1
0	50	STANDARD		12094.69	0	3/15/2004	8/1/2004	355	1983.75
0	0	STANDARD	LIBOR 6 MO	30.39	0	1/9/2004	8/1/2004	356	2570.68
0	0	STANDARD		0	0	1/14/2004	9/1/2004	355	4325
0	53	RURAL		6891.5	0	3/6/2004	8/1/2004	355	2033.32
0	63	STANDARD	LIBOR 6 MO	33934.45	0	3/22/2004	9/1/2004	355	2513.11
0	0	STANDARD		18.47	0	2/5/2004	8/1/2004	355	5416.66
0	0	RURAL	LIBOR 6 MO	36006.59	0	10/2/2003	8/1/2004	356	3074.98
0	26	STANDARD		1697.93	0	4/19/2004	9/1/2004	358	7631.43
0	0	STANDARD	LIBOR 6 MO	0	0	3/3/2004	8/1/2004	355	1670.58
0	17	STANDARD		0	0	3/6/2004	8/1/2004	355	1883.08
0	0	STANDARD	LIBOR 6 MO	203822.51	0	5/19/2004	8/1/2004	358	10365.99
0	0	STANDARD		472.69	0	3/25/2004	8/1/2004	356	5083.77
0	0	STANDARD	LIBOR 6 MO	170103.19	0	3/1/2004	9/1/2004	355	4399
0	54	STANDARD		7924.53	0	3/31/2004	8/1/2004	356	6165.08
0	0	STANDARD		25089.82	0	2/13/2004	8/1/2004	356	3776.42
0	0	STANDARD	LIBOR 6 MO	8288.55	0	2/4/2004	8/1/2004	356	5706.59
0	0	RURAL		13210.78	0	3/14/2004	8/1/2004	236	4603.56
0	0	STANDARD		0.77	0	3/23/2004	8/1/2004	355	2147.09
0	0	STANDARD	LIBOR 6 MO	3719.76	0	1/13/2004	9/1/2004	356	6000
0	0	STANDARD		27345.68	0	1/7/2004	8/1/2004	356	3800
0	5	STANDARD	LIBOR 6 MO	4158.27	0	3/23/2004	8/1/2004	356	8111.84
0	0	STANDARD		1608.53	0	11/14/2003	8/1/2004	356	2764.06
0	0	STANDARD		0	0	1/8/2004	8/1/2004	358	5443.15
0	0	STANDARD		66904.11	0	12/22/2003	8/1/2004	356	6237
0	31	STANDARD	LIBOR 6 MO	0	0	12/12/2003	9/1/2004	357	3750
0	7	STANDARD	LIBOR 6 MO	0	0	3/5/2004	9/1/2004	355	2489.57
0	0	STANDARD		0	0	2/7/2004	8/1/2004	356	2042.58
0	13	STANDARD		0.7	0	3/26/2004	8/1/2004	357	1430
0	80	STANDARD		7363.76	0	3/5/2004	9/1/2004	356	2904.18
0	0	STANDARD	LIBOR 6 MO	6291.98	0	2/25/2004	9/1/2004	356	6389.6
0	0	STANDARD		0	0	3/2/2004	9/1/2004	356	1944.25
0	0	RURAL	LIBOR 6 MO	739.13	0	3/1/2004	9/1/2004	358	5647.39
0	0	STANDARD	LIBOR 6 MO	42520.12	0	3/8/2004	8/1/2004	358	6250
0	0	STANDARD	LIBOR 6 MO	0	0	3/8/2004	9/1/2004	358	10662.31
0	0	STANDARD		535.62	0	3/10/2004	9/1/2004	355	5368.43
0	0	STANDARD		1238.13	0	3/3/2004	8/1/2004	356	5766.68
0	0	STANDARD		28086.1	0	4/9/2004	9/1/2004	356	972.93
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	355	3061.96
0	0	STANDARD	LIBOR 6 MO	30524.38	0	2/20/2004	9/1/2004	355	2955.71
0	77	STANDARD		4531.35	0	3/18/2004	8/1/2004	356	3167.02
0	13	STANDARD	LIBOR 6 MO	9417.55	0	3/14/2004	8/1/2004	356	4671.25
0	0	STANDARD	LIBOR 6 MO	2656.16	0	3/11/2004	8/1/2004	355	3796.06
0	25	STANDARD		0	0	2/27/2004	9/1/2004	356	1736.79
0	0	STANDARD	LIBOR 6 MO	13483.29	0	3/6/2004	8/1/2004	356	6123.33
12	0	STANDARD	LIBOR 6 MO	18710.41	0	3/15/2004	9/1/2004	356	3042.28
0	0	RURAL	LIBOR 6 MO	6542.69	0	3/9/2004	9/1/2004	355	2177.13
0	0	STANDARD		39479.12	0	3/9/2004	8/1/2004	355	3991.5
0	33	RURAL		22640.6	0	3/15/2004	8/1/2004	358	1868.95
0	55	STANDARD		11837.12	0	3/5/2004	9/1/2004	355	1590.57
0	0	STANDARD		10936.25	0	2/12/2004	8/1/2004	355	3483.03
0	48	STANDARD		4327.92	0	3/16/2004	8/1/2004	355	1476.87
0	0	STANDARD		11192.63	0	3/9/2004	9/1/2004	355	9000
0	88	STANDARD		38924.02	0	3/15/2004	8/1/2004	355	4300
0	0	STANDARD	LIBOR 6 MO	223.51	0	4/23/2004	9/1/2004	357	2656
0	0	STANDARD	LIBOR 6 MO	1882.42	0	3/3/2004	9/1/2004	357	4525.16
0	0	RURAL		5650.78	0	1/28/2004	8/1/2004	355	3594.5
0	0	STANDARD	LIBOR 6 MO	6706.42	0	3/23/2004	8/1/2004	356	3499.99
0	0	STANDARD		0	0	3/24/2004	9/1/2004	356	7049.88
0	0	STANDARD		34445.58	0	3/19/2004	8/1/2004	355	9295.15
0	0	STANDARD	LIBOR 6 MO	139809.06	0	3/19/2004	8/1/2004	356	4600
0	0	STANDARD	LIBOR 6 MO	72050.21	0	2/24/2004	8/1/2004	358	11273.98
0	0	STANDARD	LIBOR 6 MO	136688.3	0	2/25/2004	9/1/2004	358	6901
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	356	3281.91
0	0	STANDARD	LIBOR 6 MO	10115.04	0	4/6/2004	9/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	9/1/2004	355	3918.88
0	0	STANDARD		3814.37	0	3/12/2004	8/1/2004	356	5913.21
0	0	STANDARD		16309.99	0	3/8/2004	8/1/2004	176	6011.67
0	0	STANDARD		0	0	11/25/2003	9/1/2004	355	8085.57
0	0	STANDARD		673.07	0	11/24/2003	8/1/2004	356	5000

0	0	STANDARD	LIBOR 6 MO	0	0	2/4/2004	8/1/2004	355	4008.29
0	0	STANDARD		12740.01	0	1/21/2004	9/1/2004	355	2110.65
0	0	STANDARD	LIBOR 6 MO	3082.09	0	11/26/2003	9/1/2004	356	5224.19
0	0	STANDARD	LIBOR 6 MO	0	0	3/23/2004	8/1/2004	356	6787.92
0	0	STANDARD	LIBOR 6 MO	30015.95	0	3/12/2004	9/1/2004	356	1849.98
0	0	STANDARD	LIBOR 6 MO	47031.26	0	2/24/2004	9/1/2004	356	5750
0	78	STANDARD	LIBOR 6 MO	4206.84	0	3/24/2004	8/1/2004	356	2791.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	9/1/2004	357	2694.67
0	0	STANDARD		14556.36	0	3/1/2004	9/1/2004	175	2590
0	0	STANDARD		26135.27	0	2/19/2004	8/1/2004	355	9505.6
0	0	RURAL		78.52	0	3/11/2004	9/1/2004	355	2342.54
0	0	STANDARD		2437.44	0	1/29/2004	9/1/2004	355	6650.38
0	0	STANDARD		834.85	0	3/3/2004	9/1/2004	355	2973.72
0	0	STANDARD		19801.63	0	2/28/2004	8/1/2004	355	3552.71
0	0	STANDARD	LIBOR 6 MO	0	0	1/20/2004	8/1/2004	357	5750
0	8	STANDARD	LIBOR 6 MO	42088.96	0	3/8/2004	8/1/2004	356	3500
0	0	STANDARD		4802.38	0	3/2/2004	8/1/2004	356	5500
0	0	STANDARD		196338.33	0	2/11/2004	9/1/2004	357	77980.42
0	0	STANDARD		14.98	0	2/14/2004	8/1/2004	356	3500
0	0	STANDARD	LIBOR 6 MO	1399.57	0	3/15/2004	9/1/2004	356	2179.53
0	0	STANDARD	LIBOR 6 MO	38543.79	0	12/15/2003	9/1/2004	356	4900
0	0	STANDARD	LIBOR 6 MO	9573.31	0	3/4/2004	9/1/2004	356	3010.83
0	0	STANDARD	LIBOR 6 MO	1118.06	0	3/5/2004	8/1/2004	355	1444.43
0	12	STANDARD	LIBOR 6 MO	1788.74	0	3/12/2004	9/1/2004	355	2945.86
0	0	STANDARD		5204.93	0	2/18/2004	9/1/2004	355	5336.67
0	0	STANDARD		1812.96	0	3/16/2004	10/1/2004	355	2464.62
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	8/1/2004	357	9954.84
0	6	STANDARD		23113.19	0	3/5/2004	9/1/2004	175	2853
0	0	STANDARD	LIBOR 6 MO	18669.29	0	3/4/2004	8/1/2004	355	4889
0	0	STANDARD	LIBOR 6 MO	1592.52	0	3/8/2004	8/1/2004	356	3453.77
0	0	STANDARD	LIBOR 6 MO	971.97	0	6/25/2004	9/1/2004	359	8278.87
28	0	STANDARD	LIBOR 6 MO	10819.35	0	1/16/2004	8/1/2004	357	4621.48
0	0	STANDARD		0	0	3/3/2004	9/1/2004	175	5000
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	8/1/2004	355	1347.59
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	9/1/2004	355	14052
0	0	STANDARD	LIBOR 6 MO	401827.74	0	4/1/2004	8/1/2004	357	73328.91
0	0	STANDARD	LIBOR 6 MO	0	0	2/17/2004	9/1/2004	355	7219.55
0	0	STANDARD	LIBOR 6 MO	40526.15	0	3/2/2004	8/1/2004	355	9000
0	33	STANDARD	LIBOR 6 MO	68142.8	0	3/3/2004	9/1/2004	358	2259
0	0	RURAL		2217.53	0	3/5/2004	8/1/2004	175	3824.15
0	0	STANDARD		0	0	3/18/2004	8/1/2004	356	1839.4
0	0	STANDARD		278.52	0	3/18/2004	8/1/2004	235	5288.61
0	0	STANDARD	LIBOR 6 MO	0	0	11/28/2003	9/1/2004	355	8000
0	39	STANDARD		19668.57	0	4/8/2004	8/1/2004	356	8160.34
0	62	STANDARD		40148.84	0	3/5/2004	9/1/2004	355	1086.78
0	0	STANDARD		10437.05	0	3/9/2004	8/1/2004	355	7400.59
0	0	STANDARD		27975.25	0	3/19/2004	9/1/2004	355	7189.23
0	0	STANDARD	LIBOR 6 MO	0	0	3/12/2004	8/1/2004	356	2251.16
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	355	7698
0	0	STANDARD		150268.02	0	3/16/2004	9/1/2004	356	6000
0	0	STANDARD	LIBOR 6 MO	55.41	0	4/13/2004	8/1/2004	357	2437.53
0	0	STANDARD	LIBOR 6 MO	10883.95	0	3/9/2004	8/1/2004	355	5000
0	0	STANDARD	LIBOR 6 MO	20477.92	0	2/28/2004	8/1/2004	356	4719.15
0	12	STANDARD		1080.34	0	3/23/2004	9/1/2004	355	1531.36
0	0	STANDARD	LIBOR 6 MO	0	0	2/27/2004	9/1/2004	355	6849
0	0	STANDARD	LIBOR 6 MO	141033.6	0	1/12/2004	9/1/2004	356	4060.9
0	0	STANDARD		12188.15	0	3/11/2004	9/1/2004	355	4897.34
0	0	STANDARD		31113.78	0	3/12/2004	8/1/2004	356	4067.75
0	0	STANDARD		36208.32	0	3/8/2004	9/1/2004	356	3020.46
0	10	STANDARD	LIBOR 6 MO	7789.71	0	2/27/2004	9/1/2004	356	5674.2
0	0	STANDARD		23694.7	0	3/22/2004	8/1/2004	356	3696
0	6	STANDARD	LIBOR 6 MO	28.2	0	3/16/2004	8/1/2004	356	2823.23
0	0	STANDARD		21032.29	0	3/16/2004	8/1/2004	356	4667.84
0	48	STANDARD		12691.29	0	3/11/2004	9/1/2004	356	4460.68
0	0	STANDARD	LIBOR 6 MO	0	0	1/12/2004	8/1/2004	356	6000
0	0	STANDARD	LIBOR 6 MO	0	0	2/19/2004	8/1/2004	355	6450
0	0	STANDARD	LIBOR 6 MO	0	0	3/2/2004	8/1/2004	356	1695.33
0	0	STANDARD	LIBOR 6 MO	0	0	2/20/2004	8/1/2004	356	2216.79
0	0	STANDARD		34033.14	0	2/18/2004	9/1/2004	356	5346.97
0	0	STANDARD	LIBOR 6 MO	2014.28	0	2/28/2004	8/1/2004	356	8969.93
0	0	STANDARD		0	0	3/9/2004	9/1/2004	356	11982.11
0	42	RURAL	LIBOR 6 MO	19233.08	0	3/11/2004	9/1/2004	355	4071.75
0	0	STANDARD		950.48	0	3/18/2004	8/1/2004	356	8860.01
0	0	STANDARD	LIBOR 6 MO	31354.64	0	2/27/2004	9/1/2004	356	4931.31
0	12	STANDARD	LIBOR 6 MO	50523.45	0	3/12/2004	8/1/2004	356	3428.45
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	355	2939.73
1	0	STANDARD	LIBOR 6 MO	394.17	0	3/16/2004	8/1/2004	356	5948.07

0	0	STANDARD	0	0	2/22/2004	8/1/2004	356	6000
0	0	STANDARD	875.35	0	2/10/2004	9/1/2004	355	2106.02
0	17	STANDARD	6892.77	0	3/8/2004	9/1/2004	356	2175.63
0	52	STANDARD LIBOR 6 MO	2198.05	0	3/8/2004	9/1/2004	355	7200
0	91	STANDARD LIBOR 6 MO	554.18	0	3/16/2004	9/1/2004	355	4572.56
0	0	STANDARD LIBOR 6 MO	0	0	3/26/2004	8/1/2004	355	9110.65
0	0	STANDARD	2063.97	0	2/9/2004	8/1/2004	355	3553.33
0	0	STANDARD LIBOR 6 MO	15801.36	0	3/3/2004	8/1/2004	355	7936.47
0	0	STANDARD LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	1381.65
0	0	STANDARD	11408.52	0	3/13/2004	8/1/2004	355	1769.97
0	0	STANDARD LIBOR 6 MO	0	0	12/12/2003	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	0	0	11/19/2003	8/1/2004	356	2540.54
0	0	STANDARD	52873.9	0	3/16/2004	9/1/2004	355	10352
0	0	STANDARD	46559.67	0	3/1/2004	9/1/2004	355	3500
0	0	STANDARD LIBOR 6 MO	0	0	2/16/2004	9/1/2004	355	5226
0	0	STANDARD	3561.64	0	1/30/2004	8/1/2004	355	4873.27
0	0	STANDARD LIBOR 6 MO	56954.3	0	5/27/2004	9/1/2004	358	14812.99
0	0	STANDARD	0	0	2/23/2004	9/1/2004	356	7681.57
0	0	STANDARD LIBOR 6 MO	0	0	2/8/2004	8/1/2004	355	2650.14
0	0	STANDARD LIBOR 6 MO	0	0	3/3/2004	8/1/2004	356	6527.66
0	48	STANDARD LIBOR 6 MO	0	0	2/11/2004	8/1/2004	355	3002.25
0	0	STANDARD LIBOR 6 MO	3067.83	0	2/5/2004	8/1/2004	356	2264.41
0	0	STANDARD	0	0	3/1/2004	8/1/2004	355	3208.07
0	0	STANDARD	69598.13	0	3/3/2004	9/1/2004	355	28500
0	0	STANDARD LIBOR 6 MO	24809.96	0	2/19/2004	8/1/2004	356	33136
0	0	STANDARD	11212.29	0	3/16/2004	9/1/2004	356	3914.31
0	0	STANDARD LIBOR 6 MO	16782.24	0	2/25/2004	8/1/2004	356	1680.59
0	0	STANDARD LIBOR 6 MO	0	0	1/24/2004	9/1/2004	358	16000
0	0	STANDARD LIBOR 6 MO	12529.66	0	12/11/2003	8/1/2004	355	6964
0	0	STANDARD	24060.27	0	1/30/2004	9/1/2004	355	9924
0	0	STANDARD LIBOR 6 MO	52966.85	0	2/23/2004	8/1/2004	355	5774.81
0	0	STANDARD	0	0	2/19/2004	8/1/2004	355	3740.37
0	45	STANDARD	1806.68	0	3/23/2004	8/1/2004	355	4299.46
0	0	STANDARD LIBOR 6 MO	0	0	2/27/2004	8/1/2004	355	10000
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	8/1/2004	355	17006.17
0	0	STANDARD LIBOR 6 MO	0	0	1/4/2004	8/1/2004	355	5072.36
0	0	STANDARD	16525.42	0	3/22/2004	8/1/2004	356	2918
0	0	STANDARD LIBOR 6 MO	0	0	3/25/2004	8/1/2004	358	5850
0	0	STANDARD	30599.88	0	2/26/2004	8/1/2004	355	6539.07
34	34	STANDARD LIBOR 6 MO	2565.92	0	3/4/2004	8/1/2004	355	3418.98
0	0	STANDARD	2634.71	0	3/10/2004	9/1/2004	355	1647.92
0	0	STANDARD	27998.5	0	2/21/2004	9/1/2004	355	7371.52
0	0	STANDARD	61286.26	0	3/1/2004	8/1/2004	175	2703.73
0	75	STANDARD LIBOR 6 MO	3959.13	0	3/11/2004	8/1/2004	355	2522
0	0	RURAL	5498.78	0	3/9/2004	8/1/2004	176	3998.24
0	0	STANDARD	2089.26	0	3/8/2004	8/1/2004	356	1066.29
0	0	STANDARD	2004.72	0	3/4/2004	9/1/2004	355	3748.49
0	16	STANDARD	19484.44	0	3/4/2004	8/1/2004	355	2105.99
0	0	STANDARD	0	0	3/8/2004	8/1/2004	356	4603.34
0	0	STANDARD	2321.29	0	3/24/2004	8/1/2004	358	4500
0	0	STANDARD	28568.47	0	2/4/2004	8/1/2004	355	4269.6
0	0	STANDARD	1706.76	0	12/30/2003	9/1/2004	355	7321
0	0	STANDARD LIBOR 6 MO	6657.95	0	2/24/2004	9/1/2004	356	996
0	44	STANDARD	0	0	3/11/2004	9/1/2004	356	4333.33
0	0	STANDARD	14450.07	0	3/15/2004	9/1/2004	176	2400
0	0	STANDARD LIBOR 6 MO	16447.33	0	3/9/2004	8/1/2004	355	4226.63
0	8	STANDARD LIBOR 6 MO	4716.87	0	3/23/2004	8/1/2004	356	1692.83
0	0	STANDARD LIBOR 6 MO	54778.64	0	3/13/2004	8/1/2004	355	4036.94
0	0	STANDARD LIBOR 6 MO	0	0	3/2/2004	8/1/2004	356	2529.24
0	0	STANDARD LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	5024.09
0	0	STANDARD LIBOR 6 MO	10879.51	0	3/5/2004	8/1/2004	355	3500
0	0	STANDARD	12663.72	0	3/15/2004	8/1/2004	355	4000
0	0	STANDARD	3831.76	0	2/14/2004	8/1/2004	356	14759.28
0	0	RURAL	13177.08	0	3/12/2004	9/1/2004	175	4140.82
0	19	STANDARD	0	0	3/3/2004	8/1/2004	355	2013.68
0	0	STANDARD	0	0	3/4/2004	9/1/2004	355	5532.67
0	0	STANDARD	62054.96	0	2/27/2004	9/1/2004	356	5750
0	0	STANDARD	31039.74	0	3/15/2004	9/1/2004	356	4583
0	71	STANDARD LIBOR 6 MO	20698.31	0	3/2/2004	8/1/2004	358	5005.68
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	9/1/2004	358	19320.39
0	0	STANDARD	5430.82	0	3/8/2004	8/1/2004	355	2748.49
0	0	STANDARD LIBOR 6 MO	12218.12	0	3/2/2004	9/1/2004	355	3680
0	0	STANDARD LIBOR 6 MO	46284.2	0	3/5/2004	8/1/2004	355	5290.25
0	0	STANDARD	1553.4	0	1/9/2004	9/1/2004	177	1728.48
0	79	STANDARD	18959.69	0	3/5/2004	9/1/2004	355	3000
0	16	STANDARD LIBOR 6 MO	38621.55	0	3/5/2004	8/1/2004	355	6867.24
0	0	STANDARD	0	0	2/16/2004	8/1/2004	355	2814.51

0	0	STANDARD	3018.13	0	2/20/2004	8/1/2004	355	2470.72
0	22	STANDARD LIBOR 6 MO	0	0	12/15/2003	8/1/2004	356	3681.43
0	0	STANDARD	21.18	0	3/1/2004	8/1/2004	355	784.49
52	0	STANDARD	8390.68	0	3/25/2004	8/1/2004	356	2974.38
0	0	STANDARD LIBOR 6 MO	42833.01	0	2/3/2004	8/1/2004	356	3709.12
0	0	STANDARD LIBOR 6 MO	0	0	1/5/2004	8/1/2004	355	14785.38
0	0	STANDARD	21733.45	0	4/13/2004	8/1/2004	356	2988.4
0	0	STANDARD	0	0	3/8/2004	8/1/2004	357	6987.39
0	23	STANDARD	0	0	2/25/2004	8/1/2004	235	3353.02
0	67	RURAL LIBOR 6 MO	252.88	0	2/26/2004	8/1/2004	356	2973.28
0	0	STANDARD LIBOR 6 MO	127.95	0	3/4/2004	8/1/2004	355	4000
0	0	STANDARD	238.25	0	3/15/2004	8/1/2004	355	3132.64
0	0	STANDARD	6750.28	0	3/2/2004	8/1/2004	175	4279.16
0	0	STANDARD	235	0	3/3/2004	8/1/2004	355	1373.25
0	0	STANDARD LIBOR 6 MO	0	0	2/4/2004	8/1/2004	358	3238.59
0	0	STANDARD	6031.7	0	1/30/2004	8/1/2004	355	6341.73
0	0	STANDARD LIBOR 6 MO	0	0	3/19/2004	8/1/2004	355	1976.2
0	0	STANDARD LIBOR 6 MO	0	0	2/25/2004	8/1/2004	357	9044.64
0	0	STANDARD	12979.14	0	3/4/2004	8/1/2004	355	3750
0	0	STANDARD	6372.92	0	2/25/2004	8/1/2004	358	3500
0	84	STANDARD LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	5530.47
0	0	STANDARD	21706.67	0	3/12/2004	8/1/2004	358	6000
0	48	STANDARD	0	0	3/18/2004	8/1/2004	355	2825.62
0	22	STANDARD	24998.39	0	3/16/2004	8/1/2004	358	4600
0	0	STANDARD LIBOR 6 MO	57165.99	0	2/2/2004	8/1/2004	355	15038.47
0	13	STANDARD LIBOR 6 MO	3460.94	0	4/19/2004	8/1/2004	356	4383.33
0	62	STANDARD	1576.69	0	1/31/2004	8/1/2004	236	2248.24
0	0	STANDARD LIBOR 6 MO	12650.5	0	3/8/2004	8/1/2004	355	3472.79
0	0	STANDARD	14087.92	0	3/4/2004	8/1/2004	355	4875
0	0	STANDARD	5100.41	0	1/12/2004	8/1/2004	355	4000
0	0	STANDARD	6582.54	0	2/26/2004	8/1/2004	355	7387.46
0	0	STANDARD	2032.91	0	1/27/2004	8/1/2004	175	2500
0	0	STANDARD LIBOR 6 MO	575.97	0	2/27/2004	8/1/2004	358	2920.66
0	0	STANDARD LIBOR 6 MO	53657.55	0	2/28/2004	8/1/2004	355	6500
0	0	STANDARD LIBOR 6 MO	11157.22	0	2/26/2004	8/1/2004	355	5394.99
0	30	STANDARD LIBOR 6 MO	0	0	2/12/2004	8/1/2004	356	4489.61
0	0	STANDARD LIBOR 6 MO	21117.49	0	2/25/2004	8/1/2004	356	5634.55
0	66	STANDARD LIBOR 6 MO	12281	0	3/15/2004	8/1/2004	356	2842.56
0	0	STANDARD LIBOR 6 MO	0	0	3/27/2004	8/1/2004	355	4500
0	62	STANDARD	14682.78	0	1/31/2004	8/1/2004	355	2187.5
0	0	STANDARD	0	0	2/26/2004	8/1/2004	355	10416.67
0	0	STANDARD	35811.4	0	3/1/2004	8/1/2004	355	4106.15
0	0	STANDARD	0	0	1/28/2004	8/1/2004	355	8116.67
0	0	STANDARD	44003.91	0	12/8/2003	8/1/2004	355	4865.08
0	0	STANDARD LIBOR 6 MO	5902.7	0	3/13/2004	8/1/2004	356	2233.66
0	0	STANDARD	50530.05	0	2/24/2004	8/1/2004	355	4500
0	0	STANDARD	42776.54	0	3/4/2004	8/1/2004	355	6800
0	0	STANDARD LIBOR 6 MO	0	0	3/24/2004	8/1/2004	356	1825.54
0	0	STANDARD	0	0	3/9/2004	8/1/2004	356	9380
0	0	STANDARD	0	0	2/19/2004	8/1/2004	356	4104.2
0	0	STANDARD LIBOR 6 MO	0	0	2/27/2004	8/1/2004	355	7293.58
0	0	STANDARD	0	0	3/7/2004	8/1/2004	355	2423.92
0	0	STANDARD LIBOR 6 MO	70829.95	0	2/7/2004	8/1/2004	355	17804.93
0	0	STANDARD	150.38	0	2/13/2004	8/1/2004	355	8458.78
0	1	STANDARD LIBOR 6 MO	11387.51	0	3/12/2004	8/1/2004	356	3817.79
0	0	STANDARD	870.63	0	3/6/2004	8/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	1402.95	0	3/1/2004	8/1/2004	355	2860
0	0	STANDARD LIBOR 6 MO	856.39	0	3/11/2004	8/1/2004	355	3120
0	0	STANDARD	1272.47	0	3/8/2004	8/1/2004	358	1479.69
0	0	STANDARD	2396.55	0	3/24/2004	8/1/2004	358	4524
0	0	STANDARD LIBOR 6 MO	1715.37	0	3/6/2004	8/1/2004	356	3600
0	29	STANDARD LIBOR 6 MO	0	0	3/4/2004	8/1/2004	357	4812.03
0	0	STANDARD	51827.7	0	2/21/2004	8/1/2004	355	2075.03
0	25	STANDARD	0	0	3/16/2004	8/1/2004	355	3522.36
0	0	STANDARD	0	0	1/24/2004	8/1/2004	355	2894.67
0	0	STANDARD LIBOR 6 MO	675	0	1/27/2004	8/1/2004	355	18901.84
0	0	STANDARD LIBOR 6 MO	0	0	3/8/2004	8/1/2004	355	9520
0	0	STANDARD	0	0	2/17/2004	8/1/2004	358	6110.02
0	0	STANDARD LIBOR 6 MO	0	0	2/13/2004	8/1/2004	355	6723.39
0	0	STANDARD	73963.52	0	3/1/2004	8/1/2004	355	6962.62
0	0	STANDARD	2325.85	0	3/4/2004	8/1/2004	355	2062.5
0	0	STANDARD	2930.41	0	2/19/2004	8/1/2004	355	2900
0	0	STANDARD	10575.92	0	3/9/2004	8/1/2004	355	3228.61
0	0	STANDARD LIBOR 6 MO	673.62	0	4/8/2004	8/1/2004	358	2061.38
0	0	STANDARD	5935.94	0	3/3/2004	8/1/2004	355	8075.43
0	55	STANDARD LIBOR 6 MO	4541.92	0	2/24/2004	8/1/2004	355	1698.59
0	23	STANDARD	127.65	0	3/3/2004	8/1/2004	355	3574

0	0	STANDARD	LIBOR 6 MO	0	0	3/8/2004	8/1/2004	355	3250
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	5925.74
0	79	STANDARD	LIBOR 6 MO	0	0	3/2/2004	8/1/2004	355	3967.64
0	0	STANDARD	LIBOR 6 MO	7569.34	0	2/25/2004	9/1/2004	356	16822.86
0	0	STANDARD	LIBOR 6 MO	1291.63	0	2/23/2004	8/1/2004	355	2192.98
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	356	3529.07
0	0	STANDARD		42911.37	0	3/9/2004	9/1/2004	175	2173.92
0	0	STANDARD		33159.28	0	2/27/2004	8/1/2004	355	3905
0	8	STANDARD		10765.31	0	1/6/2004	9/1/2004	356	3214.58
0	0	STANDARD		3895.59	0	2/26/2004	8/1/2004	355	1438.67
0	0	STANDARD		31405.74	0	2/19/2004	8/1/2004	356	2708.33
0	0	STANDARD		0	0	3/16/2004	8/1/2004	236	5394.99
0	0	STANDARD		151873.93	0	2/17/2004	8/1/2004	355	10892.33
0	5	STANDARD		0	0	10/15/2003	8/1/2004	355	3152.93
0	0	STANDARD		1541	0	2/17/2004	8/1/2004	355	5873.86
0	88	STANDARD		6468.63	0	2/24/2004	8/1/2004	355	5477.33
0	80	STANDARD		1208.85	0	3/12/2004	8/1/2004	355	4186.26
0	0	STANDARD	LIBOR 6 MO	56.18	0	3/18/2004	8/1/2004	355	4589.82
0	0	STANDARD	LIBOR 6 MO	8635.41	0	3/4/2004	9/1/2004	356	4079.16
0	0	STANDARD	LIBOR 6 MO	3295.93	0	3/17/2004	8/1/2004	356	3238.37
0	0	STANDARD	LIBOR 6 MO	0	0	3/3/2004	9/1/2004	355	7000
0	13	STANDARD		37233.45	0	3/8/2004	8/1/2004	355	4843.5
0	0	STANDARD		56154.72	0	3/7/2004	8/1/2004	357	4005.26
0	0	STANDARD		0	0	2/16/2004	8/1/2004	355	9042
0	0	STANDARD		802.85	0	3/11/2004	8/1/2004	355	2148.19
0	0	RURAL	LIBOR 6 MO	5808.41	0	3/10/2004	8/1/2004	356	3918.55
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	8/1/2004	355	6700
0	0	STANDARD	LIBOR 6 MO	28299.79	0	2/27/2004	9/1/2004	355	8000
0	0	STANDARD		0	0	2/24/2004	9/1/2004	356	2435.92
0	0	STANDARD		17833.32	0	2/18/2004	8/1/2004	355	5171.48
0	0	STANDARD		0	0	3/1/2004	8/1/2004	356	3188.75
0	0	STANDARD	LIBOR 6 MO	461.14	0	3/12/2004	8/1/2004	355	6189.3
0	0	STANDARD		11414.67	0	2/11/2004	9/1/2004	355	5190.35
0	0	STANDARD		0	0	2/18/2004	9/1/2004	355	6403.68
0	0	STANDARD		0	0	3/8/2004	9/1/2004	355	1764.61
0	0	STANDARD	LIBOR 6 MO	44170.5	0	2/9/2004	9/1/2004	355	3678.23
0	0	STANDARD		34146.76	0	2/14/2004	9/1/2004	355	3760.87
0	0	STANDARD	LIBOR 6 MO	9561.16	0	3/7/2004	8/1/2004	355	4000
0	0	STANDARD		24121.06	0	3/5/2004	8/1/2004	355	3900
0	0	STANDARD		23672.42	0	3/1/2004	8/1/2004	356	10086.27
0	0	STANDARD		0	0	3/1/2004	8/1/2004	356	3153.26
0	0	STANDARD		1128.95	0	2/21/2004	9/1/2004	355	12254.01
0	64	STANDARD	LIBOR 6 MO	75516.85	0	5/28/2004	9/1/2004	358	6839.98
0	32	STANDARD	LIBOR 6 MO	0	0	2/24/2004	8/1/2004	355	3893.33
0	0	STANDARD	LIBOR 6 MO	15294.58	0	2/24/2004	8/1/2004	355	7500
0	0	STANDARD	LIBOR 6 MO	9223.02	0	3/18/2004	8/1/2004	355	5895.07
0	0	STANDARD	LIBOR 6 MO	19647.89	0	3/5/2004	8/1/2004	355	8184.85
0	0	STANDARD	LIBOR 6 MO	4690.89	0	2/13/2004	8/1/2004	355	3844.54
0	0	STANDARD	LIBOR 6 MO	61789.47	0	3/9/2004	8/1/2004	356	6090
0	0	STANDARD	LIBOR 6 MO	328.84	0	1/30/2004	8/1/2004	355	3761.69
0	0	RURAL		12213.12	0	3/9/2004	8/1/2004	356	14603.57
16	0	STANDARD	LIBOR 6 MO	47033.07	0	2/7/2004	8/1/2004	356	4169.91
0	0	STANDARD		21407.77	0	1/23/2004	9/1/2004	355	4983.26
0	85	STANDARD		1869.51	0	2/28/2004	8/1/2004	355	5650.44
0	0	STANDARD	LIBOR 6 MO	5704.85	0	3/4/2004	9/1/2004	355	2874.41
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	9/1/2004	355	3974.98
0	88	STANDARD	LIBOR 6 MO	12847.48	0	2/26/2004	8/1/2004	355	7152.01
0	69	STANDARD	LIBOR 6 MO	1713.01	0	3/1/2004	8/1/2004	355	8703.41
0	0	STANDARD		7924.07	0	3/2/2004	8/1/2004	355	6412.27
0	0	STANDARD	LIBOR 6 MO	1969.08	0	2/26/2004	8/1/2004	355	3500
0	0	STANDARD		29961.9	0	3/10/2004	8/1/2004	356	6069.37
0	0	STANDARD		17303.8	0	2/12/2004	9/1/2004	355	15772.16
0	0	STANDARD	LIBOR 6 MO	0	0	2/16/2004	8/1/2004	355	1490.18
0	0	STANDARD	LIBOR 6 MO	0	0	2/27/2004	8/1/2004	355	3332.33
0	0	STANDARD	LIBOR 6 MO	68505.6	0	2/15/2004	9/1/2004	355	3830
0	77	STANDARD		0	0	3/1/2004	8/1/2004	355	4561.7
0	0	STANDARD		38230.54	0	3/2/2004	8/1/2004	235	4000
0	0	STANDARD	LIBOR 6 MO	9263.54	0	3/1/2004	8/1/2004	355	2500
0	0	STANDARD	LIBOR 6 MO	39657.82	0	3/8/2004	8/1/2004	355	4620.6
0	0	STANDARD	LIBOR 6 MO	4603.68	0	2/23/2004	8/1/2004	355	3293.33
0	22	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	356	6056.48
0	0	STANDARD	LIBOR 6 MO	7050.14	0	3/11/2004	8/1/2004	355	1977.73
0	0	STANDARD	LIBOR 6 MO	0	0	1/8/2004	8/1/2004	355	5400
0	0	STANDARD		29637.73	0	2/26/2004	10/1/2004	355	1452.4
0	0	STANDARD		3183.89	0	3/11/2004	8/1/2004	175	3581.87
0	0	STANDARD		54326.5	0	2/25/2004	8/1/2004	355	6500
0	28	STANDARD		11957.03	0	3/2/2004	8/1/2004	355	5820.42

0	0	STANDARD	45732.85	0	2/26/2004	8/1/2004	355	2600
0	97	STANDARD LIBOR 6 MO	0	0	2/25/2004	8/1/2004	355	2990
0	0	STANDARD LIBOR 6 MO	0	0	1/10/2004	8/1/2004	354	16750
0	0	STANDARD LIBOR 6 MO	0	0	2/23/2004	8/1/2004	355	6501.99
0	60	STANDARD LIBOR 6 MO	418.79	0	2/17/2004	8/1/2004	355	9039.03
0	0	STANDARD	3404.63	0	2/5/2004	8/1/2004	355	7896.6
0	0	STANDARD	9747.74	0	2/23/2004	8/1/2004	355	3584.9
0	0	STANDARD LIBOR 6 MO	0	0	2/24/2004	8/1/2004	355	4143.16
0	0	STANDARD LIBOR 6 MO	103787.95	0	2/25/2004	8/1/2004	355	6250
0	21	STANDARD	0	0	3/5/2004	8/1/2004	355	4230.18
0	0	STANDARD LIBOR 6 MO	8405.41	0	2/7/2004	8/1/2004	355	3598
0	58	STANDARD	8957.82	0	3/4/2004	10/1/2004	175	3564.59
0	15	STANDARD	2799.82	0	3/3/2004	9/1/2004	355	5337.84
0	0	STANDARD LIBOR 6 MO	147310.81	0	2/9/2004	8/1/2004	355	10652
0	0	STANDARD	42533.09	0	2/12/2004	9/1/2004	355	4368
0	0	STANDARD LIBOR 6 MO	32482.9	0	2/21/2004	8/1/2004	355	8500
0	0	STANDARD LIBOR 6 MO	0	0	3/3/2004	8/1/2004	355	3158.67
0	59	STANDARD LIBOR 6 MO	78.57	0	2/24/2004	8/1/2004	355	7024.13
0	99	STANDARD LIBOR 6 MO	0	0	12/22/2003	8/1/2004	355	3902.75
0	0	STANDARD LIBOR 6 MO	0	0	3/4/2004	8/1/2004	355	2647.27
0	78	STANDARD	0	0	1/20/2004	8/1/2004	355	1733.75
0	53	STANDARD	48824.83	0	3/18/2004	9/1/2004	356	3800.3
0	0	STANDARD LIBOR 6 MO	4833.68	0	2/6/2004	9/1/2004	356	2168.67
0	0	STANDARD LIBOR 6 MO	11242.88	0	1/30/2004	8/1/2004	355	3608.98
0	0	STANDARD LIBOR 6 MO	0	0	2/26/2004	8/1/2004	356	4965
0	77	STANDARD LIBOR 6 MO	7918.35	0	10/8/2003	8/1/2004	355	2652.65
0	0	STANDARD LIBOR 6 MO	14888.73	0	2/24/2004	8/1/2004	355	1783.17
0	0	STANDARD	5738.21	0	3/10/2004	8/1/2004	355	2708.33
0	0	STANDARD LIBOR 6 MO	43.9	0	3/3/2004	8/1/2004	355	4412.92
0	0	STANDARD LIBOR 6 MO	0.67	0	1/20/2004	8/1/2004	355	8880.44
0	0	STANDARD	3198.04	0	3/12/2004	9/1/2004	235	2180.87
0	0	STANDARD LIBOR 6 MO	9121.89	0	3/7/2004	9/1/2004	356	3576.87
0	0	STANDARD LIBOR 6 MO	850.87	0	2/20/2004	8/1/2004	355	3358.79
0	0	STANDARD	14848.25	0	3/8/2004	10/1/2004	355	1125.56
0	0	STANDARD LIBOR 6 MO	38262.46	0	2/13/2004	8/1/2004	355	5688.68
0	0	STANDARD LIBOR 6 MO	91307.01	0	2/22/2004	8/1/2004	355	13500
0	0	STANDARD LIBOR 6 MO	0	0	3/8/2004	9/1/2004	356	3575.72
0	0	STANDARD	9837.13	0	2/26/2004	9/1/2004	176	3502.84
0	0	STANDARD	0	0	2/8/2004	9/1/2004	175	8111.63
0	0	STANDARD	7577.84	0	3/9/2004	8/1/2004	356	4243.99
0	0	STANDARD	20748.33	0	1/21/2004	8/1/2004	355	1786.06
0	0	STANDARD LIBOR 6 MO	44941.06	0	2/12/2004	8/1/2004	355	40700
0	0	STANDARD	0	0	3/5/2004	9/1/2004	356	3356.98
0	0	STANDARD LIBOR 6 MO	64450.1	0	2/23/2004	8/1/2004	356	3520.98
0	0	STANDARD LIBOR 6 MO	4102.9	0	2/11/2004	9/1/2004	355	5126.26
0	0	STANDARD LIBOR 6 MO	35740.62	0	3/2/2004	8/1/2004	355	7301.67
0	13	STANDARD LIBOR 6 MO	4308.49	0	12/4/2003	8/1/2004	355	2537.89
0	0	STANDARD	72277.52	0	1/19/2004	8/1/2004	355	7729.24
0	0	STANDARD LIBOR 6 MO	0	0	2/12/2004	8/1/2004	355	2427.87
0	0	STANDARD	8587.03	0	2/29/2004	8/1/2004	355	6506.71
0	0	STANDARD	3515.34	0	3/16/2004	9/1/2004	356	2261.76
0	0	STANDARD	15577.76	0	2/9/2004	8/1/2004	355	5000
0	0	STANDARD LIBOR 6 MO	36949.35	0	12/26/2003	8/1/2004	355	4225.31
0	0	STANDARD	35600.02	0	3/9/2004	8/1/2004	356	6250.4
0	88	STANDARD	0	0	3/17/2004	8/1/2004	356	8600
0	0	STANDARD LIBOR 6 MO	1742.98	0	1/20/2004	8/1/2004	355	7024.67
0	0	STANDARD LIBOR 6 MO	0	0	3/10/2004	8/1/2004	356	3433.04
0	0	STANDARD	9135.77	0	3/10/2004	8/1/2004	355	1837.5
0	0	STANDARD	2307.06	0	2/14/2004	9/1/2004	355	3500
0	0	RURAL	0	0	2/22/2004	9/1/2004	355	1546.13
0	53	STANDARD LIBOR 6 MO	0	0	3/15/2004	9/1/2004	355	5875
0	0	RURAL	3865.95	0	2/18/2004	9/1/2004	355	2116.67
0	0	STANDARD	120875.65	0	2/17/2004	9/1/2004	355	12000
0	0	STANDARD LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	3715.19
0	0	STANDARD LIBOR 6 MO	0	0	2/19/2004	9/1/2004	355	3772.99
0	0	STANDARD LIBOR 6 MO	25141.63	0	2/24/2004	8/1/2004	355	14186.41
0	28	STANDARD	20734.67	0	2/6/2004	8/1/2004	356	4000
0	0	STANDARD LIBOR 6 MO	0	0	3/2/2004	8/1/2004	355	12066.67
0	0	STANDARD LIBOR 6 MO	0	0	2/20/2004	9/1/2004	355	2154.53
0	5	STANDARD LIBOR 6 MO	6037.35	0	3/3/2004	8/1/2004	356	4400
0	0	STANDARD LIBOR 6 MO	11406.37	0	2/19/2004	9/1/2004	355	5100
0	0	STANDARD LIBOR 6 MO	4049.35	0	2/20/2004	8/1/2004	355	10700
0	0	STANDARD	1675.45	0	3/10/2004	8/1/2004	355	1738.47
0	0	STANDARD	11444.1	0	2/27/2004	8/1/2004	355	2473.28
0	0	STANDARD LIBOR 6 MO	29194.94	0	2/27/2004	8/1/2004	355	6273
0	0	STANDARD	0.01	0	2/16/2004	8/1/2004	355	3235.98
0	10	STANDARD LIBOR 6 MO	4394.88	0	3/11/2004	8/1/2004	355	2260.28

0	0	STANDARD	LIBOR 6 MO	7155.42	0	10/8/2003	9/1/2004	356	4148.49
0	0	STANDARD		15267.86	0	2/20/2004	9/1/2004	356	6000
0	0	STANDARD		0	0	2/10/2004	8/1/2004	355	4896.67
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	355	5028
0	91	STANDARD	LIBOR 6 MO	18879.94	0	2/22/2004	8/1/2004	355	5671.46
0	0	STANDARD	LIBOR 6 MO	0	0	2/24/2004	9/1/2004	355	7500
0	0	RURAL		3883.32	0	2/24/2004	9/1/2004	175	1473.33
0	0	STANDARD		3013.52	0	12/1/2003	8/1/2004	355	4381.2
0	0	STANDARD	LIBOR 6 MO	0	0	3/11/2004	8/1/2004	355	4351.76
0	0	STANDARD		5856.04	0	2/12/2004	8/1/2004	355	4822.22
0	0	STANDARD	LIBOR 6 MO	33430.79	0	2/5/2004	8/1/2004	355	9500
0	0	STANDARD		0	0	2/27/2004	9/1/2004	355	3462.46
0	0	RURAL		9678.91	0	2/2/2004	8/1/2004	355	2126.88
0	26	STANDARD		1271.56	0	3/9/2004	9/1/2004	355	4293.41
0	0	STANDARD		728.14	0	3/4/2004	8/1/2004	355	8300
0	0	STANDARD	LIBOR 6 MO	0	0	3/8/2004	9/1/2004	355	2166.95
0	0	STANDARD		17358.07	0	1/16/2004	8/1/2004	355	3600
0	0	STANDARD	LIBOR 6 MO	5130.42	0	2/27/2004	9/1/2004	355	2797.77
0	0	STANDARD	LIBOR 6 MO	5259.22	0	1/29/2004	9/1/2004	355	5341.21
0	0	STANDARD		0	0	2/15/2004	9/1/2004	358	8000
0	30	STANDARD	LIBOR 6 MO	19539.79	0	2/20/2004	8/1/2004	355	5231.65
0	73	STANDARD	LIBOR 6 MO	0	0	2/5/2004	8/1/2004	355	3329.07
0	0	STANDARD	LIBOR 6 MO	0	0	2/11/2004	8/1/2004	355	12000
0	0	STANDARD		0	0	12/12/2003	8/1/2004	356	4402.09
0	0	STANDARD		22695.5	0	3/2/2004	9/1/2004	356	5900
0	0	STANDARD		14503.67	0	2/20/2004	8/1/2004	355	7464.86
0	0	STANDARD	LIBOR 6 MO	0	0	3/28/2004	8/1/2004	358	6360.45
0	0	STANDARD	LIBOR 6 MO	1462.45	0	11/24/2003	8/1/2004	355	2839.74
0	0	STANDARD		35391.02	0	2/20/2004	9/1/2004	355	1370
0	0	STANDARD	LIBOR 6 MO	159830.28	0	1/29/2004	8/1/2004	358	9109.04
0	0	STANDARD	LIBOR 6 MO	0	0	3/21/2004	8/1/2004	356	4115.62
0	0	STANDARD	LIBOR 6 MO	4522.79	0	2/10/2004	9/1/2004	355	5500
0	0	STANDARD		38308.01	0	10/13/2003	8/1/2004	355	17978.24
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	356	6360.45
0	65	STANDARD	LIBOR 6 MO	1182.12	0	3/1/2004	8/1/2004	355	4583.34
0	0	STANDARD	LIBOR 6 MO	0	0	3/21/2004	8/1/2004	356	4115.62
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	7000
0	0	STANDARD	LIBOR 6 MO	0	0	1/3/2004	8/1/2004	355	3745.78
0	0	STANDARD		0	0	2/18/2004	9/1/2004	355	10944.75
0	11	STANDARD		25.16	0	3/8/2004	10/1/2004	355	3256.08
0	61	STANDARD		21.02	0	2/18/2004	8/1/2004	355	4049.2
0	0	STANDARD	LIBOR 6 MO	0	0	3/4/2004	8/1/2004	358	2145
0	0	STANDARD	LIBOR 6 MO	0	0	2/5/2004	9/1/2004	355	2000.74
0	0	STANDARD		0	0	3/4/2004	8/1/2004	355	4975.18
0	0	STANDARD		133791.94	0	2/17/2004	8/1/2004	356	10238.99
0	0	STANDARD	LIBOR 6 MO	17439.25	0	2/26/2004	9/1/2004	355	7000
0	0	STANDARD	LIBOR 6 MO	0	0	2/24/2004	8/1/2004	356	3226.47
0	0	STANDARD		288709.56	0	3/7/2004	9/1/2004	355	13574.02
0	0	STANDARD		89.13	0	3/11/2004	9/1/2004	357	2260
0	0	STANDARD		0	0	2/27/2004	8/1/2004	355	2273.03
0	0	STANDARD		3237.34	0	12/27/2003	8/1/2004	355	2665
0	0	STANDARD	LIBOR 6 MO	38442.01	0	3/4/2004	8/1/2004	355	9000
0	0	STANDARD	LIBOR 6 MO	6992.28	0	3/1/2004	9/1/2004	358	830.05
0	0	STANDARD		24356.29	0	4/13/2004	9/1/2004	357	7265.95
0	0	STANDARD		143410.67	0	3/8/2004	8/1/2004	356	10000
0	0	STANDARD		9856.41	0	2/28/2004	8/1/2004	355	1738.97
0	45	STANDARD	LIBOR 6 MO	15865.91	0	3/31/2004	9/1/2004	358	1557.57
0	0	STANDARD	LIBOR 6 MO	23200.4	0	1/13/2004	9/1/2004	355	2104.13
0	11	STANDARD		743.16	0	2/20/2004	8/1/2004	355	2325.01
0	9	STANDARD	LIBOR 6 MO	20077.43	0	12/10/2003	9/1/2004	355	5003.87
0	27	STANDARD		46584.53	0	3/8/2004	9/1/2004	355	5001.82
22	0	STANDARD		22452.21	0	3/5/2004	8/1/2004	355	2364.07
0	0	STANDARD	LIBOR 6 MO	1829.18	0	2/23/2004	9/1/2004	355	2018.66
0	0	STANDARD	LIBOR 6 MO	607.73	0	2/25/2004	8/1/2004	355	6203.43
0	0	STANDARD	LIBOR 6 MO	11.75	0	1/22/2004	8/1/2004	356	1911.91
0	0	STANDARD	LIBOR 6 MO	5932.74	0	2/6/2004	8/1/2004	355	3933.05
0	0	STANDARD		2428.97	0	2/27/2004	9/1/2004	355	8500
0	0	STANDARD		11960.71	0	2/26/2004	8/1/2004	355	3798
0	0	STANDARD	LIBOR 6 MO	4115.14	0	3/8/2004	9/1/2004	355	3324.49
0	0	STANDARD	LIBOR 6 MO	0	0	3/3/2004	8/1/2004	355	8000
0	0	STANDARD	LIBOR 6 MO	10663.44	0	1/26/2004	8/1/2004	355	1170
0	0	STANDARD		3120.62	0	3/3/2004	8/1/2004	355	4318.32
0	0	STANDARD		4534.02	0	3/3/2004	8/1/2004	355	4695.21
0	0	STANDARD		43103.63	0	3/11/2004	8/1/2004	358	10190
0	0	STANDARD	LIBOR 6 MO	31202.87	0	10/1/2003	8/1/2004	355	1358.1
10	0	STANDARD	LIBOR 6 MO	14671.44	0	2/20/2004	8/1/2004	355	7402.78
0	0	STANDARD		13188.37	0	2/23/2004	9/1/2004	355	5150.02

0	0	STANDARD	6639.01	0	3/10/2004	9/1/2004	355	947.3
0	0	STANDARD	0	0	12/27/2003	8/1/2004	355	1865.96
0	85	STANDARD LIBOR 6 MO	6058.95	0	3/11/2004	8/1/2004	175	32828.67
0	0	STANDARD	0	0	3/3/2004	8/1/2004	235	2150
0	13	STANDARD	1184.19	0	1/16/2004	8/1/2004	355	2260.34
0	0	STANDARD	7360.33	0	1/19/2004	8/1/2004	355	6870
0	0	STANDARD	155.42	0	1/22/2004	8/1/2004	355	6920
0	0	STANDARD LIBOR 6 MO	56808.38	0	1/28/2004	9/1/2004	355	5585.6
0	0	STANDARD	103.51	0	3/3/2004	8/1/2004	356	5355.67
0	0	STANDARD	22635.47	0	3/9/2004	8/1/2004	355	8310.04
0	77	STANDARD LIBOR 6 MO	0	0	3/1/2004	8/1/2004	355	3377.58
0	0	STANDARD LIBOR 6 MO	8824.88	0	2/21/2004	8/1/2004	356	7342.45
0	0	STANDARD	13226.54	0	2/18/2004	8/1/2004	355	3962.55
0	0	STANDARD LIBOR 6 MO	1822.49	0	12/18/2003	8/1/2004	355	1895.11
0	36	STANDARD LIBOR 6 MO	4070.65	0	3/2/2004	8/1/2004	356	6827.83
0	0	STANDARD	3453.9	0	2/18/2004	9/1/2004	355	4284.29
0	0	STANDARD LIBOR 6 MO	47779.11	0	11/28/2003	8/1/2004	355	4614.56
0	0	STANDARD LIBOR 6 MO	10310.36	0	2/20/2004	8/1/2004	355	3900
0	34	STANDARD	22115.4	0	2/20/2004	11/1/2004	355	4150.55
25	0	STANDARD	79907.16	0	2/25/2004	8/1/2004	355	6336.79
0	0	STANDARD LIBOR 6 MO	4755.89	0	3/5/2004	8/1/2004	356	1468.7
0	73	STANDARD	102540.73	0	2/21/2004	9/1/2004	355	9200
0	0	STANDARD LIBOR 6 MO	0	0	1/29/2004	9/1/2004	355	4212.12
0	0	STANDARD	47937.58	0	2/26/2004	9/1/2004	355	4668
0	68	STANDARD LIBOR 6 MO	12.14	0	2/23/2004	9/1/2004	355	2568.24
0	0	STANDARD	23536.98	0	2/25/2004	9/1/2004	235	4800
0	0	STANDARD	9576.92	0	2/18/2004	8/1/2004	355	2687.66
0	0	STANDARD LIBOR 6 MO	27534.4	0	1/8/2004	8/1/2004	355	6292.1
0	0	STANDARD	383.4	0	3/4/2004	9/1/2004	355	5062.84
0	0	STANDARD LIBOR 6 MO	0	0	2/19/2004	8/1/2004	356	7851.49
0	0	STANDARD LIBOR 6 MO	6193.93	0	1/22/2004	8/1/2004	355	3733.77
0	60	STANDARD LIBOR 6 MO	9336.3	0	2/20/2004	8/1/2004	355	4324.66
0	0	STANDARD	0	0	3/4/2004	8/1/2004	355	2500
0	0	STANDARD LIBOR 6 MO	0	0	3/3/2004	8/1/2004	355	1630.04
0	0	STANDARD LIBOR 6 MO	50390.81	0	11/12/2003	8/1/2004	355	2785.24
0	0	STANDARD LIBOR 6 MO	14301.58	0	1/29/2004	8/1/2004	355	6000
0	0	STANDARD LIBOR 6 MO	3573.53	0	2/23/2004	9/1/2004	355	3293.33
0	0	STANDARD LIBOR 6 MO	33354.58	0	10/16/2003	8/1/2004	355	3808.1
0	0	STANDARD LIBOR 6 MO	45034.41	0	2/23/2004	8/1/2004	355	25042.08
0	0	STANDARD	10840.58	0	2/19/2004	9/1/2004	355	1258.75
0	6	STANDARD	0	0	2/28/2004	8/1/2004	355	1982.04
0	52	STANDARD LIBOR 6 MO	3181.28	0	12/4/2003	8/1/2004	355	3050.87
0	0	STANDARD LIBOR 6 MO	14112.78	0	2/26/2004	8/1/2004	355	4864.69
0	0	STANDARD	0	0	2/17/2004	9/1/2004	355	3598.11
0	0	STANDARD LIBOR 6 MO	1138.02	0	2/27/2004	9/1/2004	355	5059.19
0	0	STANDARD LIBOR 6 MO	120077.53	0	3/15/2004	8/1/2004	175	5348.42
0	11	RURAL LIBOR 6 MO	16227.4	0	3/2/2004	8/1/2004	355	3267.97
0	59	STANDARD LIBOR 6 MO	0	0	2/28/2004	8/1/2004	356	3158.84
0	0	STANDARD	10815.18	0	3/10/2004	8/1/2004	355	1192
0	18	STANDARD	3779.5	0	2/3/2004	8/1/2004	355	5561.63
0	0	STANDARD LIBOR 6 MO	47041.57	0	2/10/2004	8/1/2004	355	28744.7
0	0	STANDARD LIBOR 6 MO	6961.8	0	2/1/2004	8/1/2004	355	5800
0	0	STANDARD	1.13	0	3/24/2004	9/1/2004	358	3570.94
0	0	STANDARD LIBOR 6 MO	22171.23	0	3/5/2004	8/1/2004	355	3625
0	83	STANDARD LIBOR 6 MO	7541.13	0	2/21/2004	8/1/2004	355	5680.17
0	0	STANDARD	0	0	11/20/2003	9/1/2004	355	1771.39
0	0	STANDARD	12068.73	0	2/23/2004	8/1/2004	355	3973.04
0	0	STANDARD LIBOR 6 MO	42695.92	0	3/1/2004	8/1/2004	355	1824.51
0	0	STANDARD LIBOR 6 MO	0	0	1/14/2004	8/1/2004	355	5541
0	0	STANDARD	16846.32	0	12/3/2003	8/1/2004	355	2040.47
0	0	STANDARD LIBOR 6 MO	0	0	3/25/2004	8/1/2004	356	3075.37
0	0	STANDARD	0	0	9/25/2003	8/1/2004	355	4223.76
0	0	STANDARD LIBOR 6 MO	45309.34	0	2/23/2004	8/1/2004	355	6000
0	0	STANDARD LIBOR 6 MO	0	0	2/11/2004	8/1/2004	355	1438.07
0	0	STANDARD LIBOR 6 MO	0	0	1/26/2004	9/1/2004	356	3595.81
0	0	STANDARD	0	0	2/10/2004	8/1/2004	355	8000
0	12	STANDARD	40344.65	0	3/2/2004	8/1/2004	356	4799.02
0	9	STANDARD LIBOR 6 MO	2499.49	0	3/1/2004	9/1/2004	355	6373.22
0	0	STANDARD	894.86	0	2/11/2004	8/1/2004	355	6118.74
0	0	STANDARD	11936.87	0	3/1/2004	9/1/2004	355	2892.3
0	25	STANDARD	160380.71	0	2/25/2004	9/1/2004	355	5208
0	75	STANDARD	1912.68	0	3/5/2004	8/1/2004	355	4064.91
0	0	STANDARD LIBOR 6 MO	0	0	3/18/2004	9/1/2004	356	11510
0	0	STANDARD	24239.35	0	2/12/2004	8/1/2004	358	8075.46
0	82	STANDARD LIBOR 6 MO	15.29	0	3/1/2004	8/1/2004	355	3168.86
0	0	STANDARD	42915.85	0	2/12/2004	9/1/2004	355	14936
0	0	STANDARD	2519.24	0	2/2/2004	9/1/2004	355	5678.62

0	0	STANDARD	LIBOR 6 MO	19761.31	0	3/3/2004	8/1/2004	355	2868.67
0	0	STANDARD		3376.3	0	3/8/2004	8/1/2004	176	4435.58
0	0	STANDARD		9182.26	0	2/25/2004	9/1/2004	355	4347.57
0	0	STANDARD		2582.67	0	2/17/2004	8/1/2004	355	4122.78
0	0	STANDARD		69180.15	0	2/16/2004	8/1/2004	355	12619.46
0	0	STANDARD	LIBOR 6 MO	0	0	1/20/2004	9/1/2004	355	2836.26
0	0	STANDARD	LIBOR 6 MO	33395.86	0	2/19/2004	8/1/2004	355	10888.52
0	0	STANDARD		911.23	0	2/13/2004	9/1/2004	355	3758.7
0	0	STANDARD		6316.48	0	3/23/2004	9/1/2004	357	3714.44
0	31	STANDARD	LIBOR 6 MO	48855.26	0	2/20/2004	8/1/2004	355	9000
0	0	STANDARD	LIBOR 6 MO	0	0	1/26/2004	9/1/2004	355	7491.24
0	0	STANDARD		0	0	2/18/2004	8/1/2004	355	2624.43
0	38	STANDARD	LIBOR 6 MO	0	0	2/16/2004	8/1/2004	355	3698
0	0	STANDARD		11174.53	0	2/11/2004	9/1/2004	235	5100.6
0	0	STANDARD	LIBOR 6 MO	2690.99	0	2/13/2004	9/1/2004	355	1879
0	0	STANDARD	LIBOR 6 MO	4505.11	0	3/12/2004	9/1/2004	355	1089.96
0	0	STANDARD		11210.59	0	2/10/2004	8/1/2004	355	3066.1
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	355	4062.5
0	0	STANDARD		2129.9	0	3/3/2004	8/1/2004	356	5377.4
0	0	STANDARD		2533.73	0	1/23/2004	9/1/2004	235	1981.74
0	0	STANDARD		36288.24	0	1/22/2004	8/1/2004	175	6785.42
0	0	STANDARD		2930.26	0	1/12/2004	9/1/2004	355	1654.81
0	0	STANDARD	LIBOR 6 MO	12654.12	0	2/5/2004	9/1/2004	355	2920.13
0	0	STANDARD		0	0	2/19/2004	8/1/2004	175	3100
0	17	STANDARD		0	0	1/28/2004	9/1/2004	355	5453.65
0	13	STANDARD	LIBOR 6 MO	9579.5	0	3/4/2004	9/1/2004	355	5765.5
0	0	STANDARD	LIBOR 6 MO	20203.79	0	2/18/2004	8/1/2004	355	8000
0	0	STANDARD	LIBOR 6 MO	1258.2	0	2/25/2004	8/1/2004	355	2998.65
0	0	STANDARD	LIBOR 6 MO	0	0	2/17/2004	9/1/2004	355	29500
0	0	STANDARD		18714.41	0	2/25/2004	9/1/2004	355	7365.4
0	24	STANDARD	LIBOR 6 MO	41005.09	0	2/14/2004	8/1/2004	355	4837.66
0	0	STANDARD		627.43	0	1/29/2004	9/1/2004	355	3302.35
0	0	STANDARD	LIBOR 6 MO	54653.78	0	2/4/2004	8/1/2004	355	7200
0	0	STANDARD		0	0	2/5/2004	8/1/2004	356	2546.72
0	0	STANDARD	LIBOR 6 MO	0	0	3/19/2004	8/1/2004	356	6873.26
0	0	STANDARD		0	0	2/19/2004	8/1/2004	355	3500
0	0	STANDARD		0	0	12/31/2003	8/1/2004	355	1430
0	84	STANDARD	LIBOR 6 MO	0	0	1/28/2004	8/1/2004	354	12500
0	0	STANDARD		31650.13	0	2/25/2004	8/1/2004	355	15500
0	0	STANDARD		75.64	0	2/19/2004	8/1/2004	355	2141.35
0	0	STANDARD	LIBOR 6 MO	9141.13	0	1/16/2004	8/1/2004	355	6943.03
0	0	STANDARD		17909.58	0	1/9/2004	9/1/2004	355	2800
0	52	STANDARD	LIBOR 6 MO	3227.91	0	2/19/2004	9/1/2004	355	5549.76
0	0	STANDARD	LIBOR 6 MO	0	0	2/11/2004	8/1/2004	355	25275.65
0	0	STANDARD		0.58	0	11/7/2003	8/1/2004	355	1432.95
0	0	STANDARD		72772.56	0	2/11/2004	8/1/2004	355	7750
0	0	STANDARD		1879.23	0	1/27/2004	8/1/2004	356	4437.33
0	0	STANDARD		5047.42	0	3/4/2004	8/1/2004	355	12230.37
0	0	STANDARD		91581.84	0	2/19/2004	9/1/2004	355	3787.84
0	66	STANDARD	LIBOR 6 MO	12331.87	0	2/18/2004	8/1/2004	355	9780.94
0	0	STANDARD		3309.26	0	3/5/2004	8/1/2004	235	3000
0	0	STANDARD		0	0	2/18/2004	9/1/2004	235	3600
0	0	STANDARD		0	0	2/11/2004	8/1/2004	355	3520.37
0	0	STANDARD		0	0	2/28/2004	8/1/2004	175	3726.72
0	0	STANDARD		4327.98	0	1/15/2004	9/1/2004	356	3501.98
0	0	STANDARD		27932.34	0	2/25/2004	9/1/2004	355	2213.35
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	355	1846.69
0	0	STANDARD		6401.02	0	2/3/2004	9/1/2004	355	6201.32
0	0	STANDARD	LIBOR 6 MO	16423.66	0	2/21/2004	8/1/2004	355	4313.16
0	0	STANDARD		532.99	0	2/13/2004	8/1/2004	355	1969.47
0	0	STANDARD		815.25	0	12/10/2003	8/1/2004	355	10595.08
0	0	STANDARD		9086.91	0	12/26/2003	8/1/2004	175	6250
0	0	STANDARD		12147.66	0	3/17/2004	8/1/2004	356	3750
0	18	STANDARD		3556.62	0	1/23/2004	9/1/2004	355	2844.4
0	0	STANDARD		42345.67	0	2/21/2004	8/1/2004	355	6443.93
0	0	STANDARD		38838.43	0	2/3/2004	8/1/2004	355	5900
0	0	STANDARD		16999.53	0	2/19/2004	9/1/2004	355	8400
0	0	STANDARD		0	0	2/24/2004	9/1/2004	355	9280.71
0	0	STANDARD	LIBOR 6 MO	48309.41	0	3/17/2004	9/1/2004	356	3333.33
0	0	RURAL		31.62	0	1/8/2004	9/1/2004	355	8019.7
0	0	RURAL		19213.31	0	2/10/2004	9/1/2004	355	5736.49
0	62	STANDARD	LIBOR 6 MO	32263.22	0	1/1/2004	8/1/2004	355	2504.48
0	0	STANDARD		4681.81	0	3/2/2004	8/1/2004	355	2588.05
0	14	STANDARD	LIBOR 6 MO	6161.42	0	12/12/2003	9/1/2004	355	5097.54
0	0	STANDARD		15610.7	0	1/17/2004	8/1/2004	355	9911.47
0	0	STANDARD		0	0	2/26/2004	9/1/2004	355	5200
0	60	STANDARD		10402.63	0	3/11/2004	8/1/2004	355	4000

0	0	STANDARD	27550.35	0	2/18/2004	8/1/2004	355	1301.34
0	59	STANDARD	LIBOR 6 MO	856.86	0	2/12/2004	9/1/2004	355	2578.33
0	0	STANDARD	LIBOR 6 MO	3295.79	0	2/25/2004	8/1/2004	355	3018
0	0	STANDARD	LIBOR 6 MO	45297.11	0	3/3/2004	9/1/2004	355	15000
0	0	STANDARD	LIBOR 6 MO	0	0	1/16/2004	8/1/2004	356	4326.28
0	98	STANDARD		41857.19	0	2/4/2004	9/1/2004	355	4868.37
0	71	STANDARD		30415.69	0	2/13/2004	9/1/2004	235	4500
0	0	STANDARD		1504.11	0	2/7/2004	8/1/2004	356	5650.59
0	0	STANDARD		14503.11	0	12/1/2003	8/1/2004	355	14000
0	0	STANDARD		17465.37	0	2/18/2004	8/1/2004	355	7741
0	0	STANDARD	LIBOR 6 MO	140.48	0	12/16/2003	9/1/2004	355	3056.45
0	0	STANDARD		16256.92	0	2/13/2004	8/1/2004	355	3832.74
0	0	STANDARD		11690.5	0	4/2/2004	8/1/2004	356	5810
0	0	STANDARD		0	0	2/6/2004	8/1/2004	354	5422.35
0	0	STANDARD	LIBOR 6 MO	5099.91	0	2/13/2004	8/1/2004	355	4500
0	0	STANDARD	LIBOR 6 MO	16920.94	0	2/23/2004	8/1/2004	355	6957.3
0	0	STANDARD		14828.74	0	1/31/2004	9/1/2004	355	3344.68
0	0	STANDARD		16857.18	0	2/19/2004	8/1/2004	355	3700.97
0	0	STANDARD		0	0	2/25/2004	8/1/2004	355	5000
0	0	STANDARD	LIBOR 6 MO	10717.9	0	10/16/2003	8/1/2004	356	2631.99
0	0	STANDARD		30079.08	0	1/9/2004	9/1/2004	355	1734
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	355	8248.51
0	0	STANDARD		4123.68	0	2/18/2004	8/1/2004	355	1569
0	69	STANDARD		11167.68	0	2/2/2004	9/1/2004	355	5404
0	17	STANDARD	LIBOR 6 MO	42914.49	0	2/18/2004	9/1/2004	355	4000
0	0	STANDARD		9188.61	0	2/28/2004	9/1/2004	355	6182.45
0	0	STANDARD	LIBOR 6 MO	22154.69	0	2/10/2004	8/1/2004	355	6511.18
0	0	STANDARD	LIBOR 6 MO	2826.45	0	1/6/2004	8/1/2004	355	3878.7
0	0	STANDARD		25568.7	0	10/13/2003	9/1/2004	178	4908.94
0	0	STANDARD	LIBOR 6 MO	44834.23	0	2/13/2004	8/1/2004	355	13755.02
0	0	STANDARD		0	0	2/21/2004	9/1/2004	355	3279.37
0	0	STANDARD		491.4	0	1/23/2004	8/1/2004	235	5870.92
0	0	STANDARD		0	0	3/11/2004	8/1/2004	356	1953.2
0	50	STANDARD		5677.89	0	2/2/2004	8/1/2004	355	3095.67
0	52	STANDARD	LIBOR 6 MO	0	0	3/13/2004	9/1/2004	355	2773.33
0	82	STANDARD	LIBOR 6 MO	9409.53	0	2/19/2004	9/1/2004	355	4791.14
0	0	STANDARD	LIBOR 6 MO	4515.78	0	8/18/2003	8/1/2004	356	8600.59
0	0	STANDARD		699.5	0	2/12/2004	8/1/2004	355	6334.97
0	0	STANDARD		0	0	2/23/2004	9/1/2004	355	7400
0	0	STANDARD	LIBOR 6 MO	9973.56	0	2/18/2004	8/1/2004	355	6128.56
0	0	STANDARD	LIBOR 6 MO	2039.56	0	2/12/2004	8/1/2004	355	2149.98
0	0	STANDARD	LIBOR 6 MO	17134.91	0	3/10/2004	8/1/2004	355	4500
0	0	STANDARD		7200.28	0	2/18/2004	8/1/2004	355	6200
0	0	STANDARD	LIBOR 6 MO	4131.41	0	2/18/2004	8/1/2004	355	4576.72
0	0	STANDARD	LIBOR 6 MO	53618.48	0	2/27/2004	9/1/2004	356	11000
0	0	STANDARD		18397.35	0	2/24/2004	9/1/2004	355	7500
0	36	STANDARD	LIBOR 6 MO	0	0	2/24/2004	8/1/2004	355	3663
0	34	RURAL	LIBOR 6 MO	890.95	0	2/10/2004	8/1/2004	355	4347.2
0	22	STANDARD		18838.48	0	2/28/2004	8/1/2004	175	5975.15
0	0	STANDARD		7801.67	0	2/12/2004	9/1/2004	356	4705.48
0	0	STANDARD	LIBOR 6 MO	0	0	2/7/2004	8/1/2004	355	1958.04
0	0	STANDARD	LIBOR 6 MO	4383.9	0	2/19/2004	9/1/2004	355	2311.33
0	0	STANDARD		48415.88	0	1/15/2004	9/1/2004	235	2325
0	0	STANDARD		29.12	0	1/22/2004	9/1/2004	355	3000
0	0	STANDARD	LIBOR 6 MO	0	0	12/11/2003	8/1/2004	355	10059.33
0	0	STANDARD	LIBOR 6 MO	627.93	0	2/20/2004	8/1/2004	355	4987.18
0	0	STANDARD	LIBOR 6 MO	0	0	1/20/2004	8/1/2004	355	7500
0	0	STANDARD		19683.78	0	2/12/2004	8/1/2004	355	5991.59
0	0	STANDARD	LIBOR 6 MO	6310.25	0	2/2/2004	8/1/2004	355	2795.43
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	9/1/2004	355	5114.68
0	0	STANDARD	LIBOR 6 MO	669.28	0	2/19/2004	8/1/2004	355	1793.89
0	0	STANDARD		28678.41	0	2/13/2004	8/1/2004	355	5095.83
0	0	STANDARD		1609.73	0	2/3/2004	8/1/2004	355	9000
0	0	RURAL		10519.06	0	3/1/2004	8/1/2004	355	1305.37
0	0	STANDARD		0	0	1/17/2004	9/1/2004	355	8458.95
0	0	STANDARD	LIBOR 6 MO	0	0	2/15/2004	8/1/2004	355	5371.95
0	0	STANDARD		20816.13	0	1/13/2004	9/1/2004	355	1415
0	0	STANDARD		13505.7	0	2/26/2004	8/1/2004	356	4036.72
0	0	STANDARD	LIBOR 6 MO	16081.14	0	2/18/2004	8/1/2004	355	4452.5
0	25	STANDARD	LIBOR 6 MO	38584.38	0	2/10/2004	8/1/2004	355	6500
0	0	STANDARD	LIBOR 6 MO	6724.87	0	3/9/2004	9/1/2004	355	5563
0	0	STANDARD	LIBOR 6 MO	76.59	0	2/19/2004	8/1/2004	356	4019.24
0	0	STANDARD	LIBOR 6 MO	24906.47	0	2/23/2004	9/1/2004	355	4173.33
0	63	STANDARD		11107.6	0	3/5/2004	9/1/2004	355	2519.64
0	0	STANDARD		10231.56	0	3/1/2004	8/1/2004	235	4000
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	8/1/2004	355	3250
0	0	STANDARD		0	0	2/20/2004	8/1/2004	355	3353.89

0	68	STANDARD	LIBOR 6 MO	45768.21	0	1/22/2004	8/1/2004	354	26300
0	0	STANDARD	LIBOR 6 MO	5541.81	0	2/10/2004	8/1/2004	355	4582.24
0	0	STANDARD		0	0	2/10/2004	8/1/2004	355	6800
0	0	STANDARD	LIBOR 6 MO	0	0	1/28/2004	8/1/2004	355	3067.85
0	0	STANDARD	LIBOR 6 MO	8034.16	0	2/16/2004	9/1/2004	355	6500
0	0	STANDARD		47763.99	0	2/12/2004	8/1/2004	355	18000
0	0	STANDARD		6614.71	0	2/25/2004	9/1/2004	175	4471.34
0	0	STANDARD	LIBOR 6 MO	26933.27	0	1/22/2004	8/1/2004	358	2711.52
0	0	STANDARD	LIBOR 6 MO	3002.41	0	2/9/2004	8/1/2004	354	2683.81
0	16	RURAL		0	0	2/17/2004	8/1/2004	355	3398.5
0	86	STANDARD		3316.75	0	2/20/2004	9/1/2004	354	1531.35
0	0	STANDARD	LIBOR 6 MO	47091.39	0	1/8/2004	8/1/2004	355	6201.75
0	6	STANDARD	LIBOR 6 MO	1000.19	0	3/1/2004	9/1/2004	355	2867.79
0	0	STANDARD		7999.13	0	1/27/2004	8/1/2004	355	5333.76
0	85	STANDARD		38612.14	0	2/24/2004	9/1/2004	355	2862.32
0	0	STANDARD		5156.48	0	2/11/2004	9/1/2004	355	4886.03
0	0	STANDARD		110134.92	0	3/6/2004	8/1/2004	355	15000
0	0	STANDARD		11521.74	0	2/25/2004	9/1/2004	355	7718.09
0	0	STANDARD	LIBOR 6 MO	14300.85	0	2/13/2004	8/1/2004	355	8428
0	0	STANDARD		12573.25	0	2/11/2004	9/1/2004	355	2141.25
0	0	STANDARD		33582.43	0	1/8/2004	8/1/2004	355	5063.33
0	0	STANDARD	LIBOR 6 MO	1115.58	0	2/10/2004	8/1/2004	354	6323
0	0	STANDARD		14623.82	0	2/13/2004	8/1/2004	355	5491.19
0	0	STANDARD		0	0	3/9/2004	9/1/2004	357	4548.87
0	21	STANDARD		0	0	11/17/2003	9/1/2004	355	3748
0	8	STANDARD		545.32	0	2/3/2004	8/1/2004	355	1628.03
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	355	4173.22
0	0	STANDARD	LIBOR 6 MO	0	0	1/26/2004	8/1/2004	355	5563.19
0	0	STANDARD	LIBOR 6 MO	0	0	1/15/2004	8/1/2004	355	1970.37
0	27	STANDARD	LIBOR 6 MO	91132.31	0	2/4/2004	8/1/2004	355	4965.28
0	0	STANDARD	LIBOR 6 MO	18453.62	0	1/15/2004	9/1/2004	355	2834.67
8	0	STANDARD	LIBOR 6 MO	4421.21	0	2/24/2004	8/1/2004	355	3697.95
0	0	STANDARD		21007.93	0	2/9/2004	8/1/2004	355	3847.14
0	0	STANDARD		63358.73	0	2/17/2004	8/1/2004	354	5909
0	32	STANDARD		3905.97	0	1/13/2004	9/1/2004	355	4170.14
0	0	STANDARD		7323.71	0	2/9/2004	8/1/2004	355	5189.08
0	61	STANDARD		0	0	2/15/2004	9/1/2004	355	2168.67
0	0	STANDARD	LIBOR 6 MO	40770.96	0	2/3/2004	9/1/2004	355	9683
0	0	RURAL		293.93	0	1/26/2004	9/1/2004	175	2243.62
0	8	STANDARD	LIBOR 6 MO	25440.09	0	2/10/2004	8/1/2004	355	7083
0	0	STANDARD		0	0	2/7/2004	9/1/2004	355	8864
0	0	STANDARD		80439.42	0	2/12/2004	10/1/2004	355	12000
0	0	STANDARD	LIBOR 6 MO	10439.11	0	2/16/2004	8/1/2004	356	5400.51
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	8/1/2004	355	6547.53
0	0	STANDARD	LIBOR 6 MO	65887.83	0	2/11/2004	8/1/2004	355	19127.36
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	8/1/2004	355	2980.85
50	44	STANDARD		3000.05	0	2/16/2004	9/1/2004	354	1040.58
0	31	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	355	2834
0	0	STANDARD		15167.81	0	3/24/2004	8/1/2004	356	2532.03
0	0	STANDARD	LIBOR 6 MO	46211.62	0	2/17/2004	9/1/2004	355	3500
0	0	STANDARD	LIBOR 6 MO	1340.12	0	3/22/2004	8/1/2004	356	4246.76
0	13	STANDARD		24107.72	0	1/29/2004	9/1/2004	355	8628.39
0	0	STANDARD	LIBOR 6 MO	56.72	0	1/15/2004	9/1/2004	354	2985
0	0	STANDARD		39508.73	0	3/4/2004	8/1/2004	356	4833
0	0	STANDARD		6023.58	0	11/7/2003	9/1/2004	356	11968.5
0	0	STANDARD	LIBOR 6 MO	10570.81	0	1/22/2004	8/1/2004	355	8461.79
0	0	STANDARD		35540.3	0	2/8/2004	8/1/2004	355	5945.22
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	8/1/2004	354	3639.75
0	0	STANDARD	LIBOR 6 MO	24149.83	0	2/23/2004	8/1/2004	355	4000
0	0	STANDARD		7678.04	0	2/9/2004	9/1/2004	355	4943.18
0	0	STANDARD		4352.23	0	2/23/2004	9/1/2004	355	2684.33
0	76	STANDARD		0	0	2/15/2004	8/1/2004	355	3594.5
0	8	STANDARD		0	0	1/28/2004	8/1/2004	355	4489.33
0	0	STANDARD		16750.9	0	3/3/2004	9/1/2004	356	4198.5
0	0	STANDARD	LIBOR 6 MO	0	0	2/3/2004	9/1/2004	357	4500
0	0	STANDARD		24082.89	0	10/20/2003	9/1/2004	355	3820.31
0	0	STANDARD	LIBOR 6 MO	17058.19	0	2/9/2004	8/1/2004	355	2666.65
0	0	STANDARD		1892.73	0	11/21/2003	9/1/2004	356	2208.78
0	0	STANDARD	LIBOR 6 MO	1367.33	0	2/21/2004	8/1/2004	355	5957.6
0	0	STANDARD		16164.22	0	2/25/2004	8/1/2004	355	1142.67
0	36	STANDARD	LIBOR 6 MO	10749.59	0	2/1/2004	8/1/2004	355	7200
0	19	STANDARD	LIBOR 6 MO	0	0	2/13/2004	9/1/2004	355	3900
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	8/1/2004	354	5482.6
0	32	STANDARD	LIBOR 6 MO	650.95	0	1/5/2004	8/1/2004	355	4884.29
0	25	RURAL	LIBOR 6 MO	0	0	1/28/2004	9/1/2004	355	2463.99
0	0	STANDARD	LIBOR 6 MO	353.01	0	1/6/2004	9/1/2004	355	5164.3
0	81	STANDARD	LIBOR 6 MO	280.42	0	2/7/2004	8/1/2004	355	6914.13

0	0	STANDARD		0	0	2/3/2004	8/1/2004	356	1975
0	41	STANDARD	LIBOR 6 MO	0	0	2/15/2004	8/1/2004	355	6372.37
0	0	STANDARD	LIBOR 6 MO	92068.51	0	2/5/2004	8/1/2004	354	7791.43
0	14	STANDARD	LIBOR 6 MO	52546.22	0	1/28/2004	9/1/2004	354	12352.91
0	0	STANDARD		9229.03	0	2/2/2004	9/1/2004	355	3858.99
0	69	STANDARD		2929.09	0	2/10/2004	9/1/2004	355	5169.21
0	0	STANDARD	LIBOR 6 MO	3642.1	0	2/11/2004	9/1/2004	355	4806.96
0	20	STANDARD		2454.65	0	2/4/2004	9/1/2004	175	2422.75
0	0	STANDARD		23371.41	0	2/28/2004	9/1/2004	356	8638.39
0	0	STANDARD	LIBOR 6 MO	45290.16	0	1/6/2004	9/1/2004	355	19450
0	0	STANDARD	LIBOR 6 MO	1097.72	0	3/15/2004	8/1/2004	356	8078.83
0	0	STANDARD	LIBOR 6 MO	0	0	3/12/2004	8/1/2004	356	3890.02
0	0	STANDARD	LIBOR 6 MO	6851.39	0	1/19/2004	8/1/2004	354	6118.55
0	48	STANDARD		15051.33	0	2/9/2004	8/1/2004	175	1086.25
0	0	STANDARD	LIBOR 6 MO	79714.85	0	2/17/2004	8/1/2004	355	10500
0	0	STANDARD	LIBOR 6 MO	0	0	2/16/2004	8/1/2004	355	1623.5
0	40	STANDARD		0	0	2/11/2004	8/1/2004	355	2109.75
0	0	STANDARD		0	0	2/3/2004	8/1/2004	355	4300.48
0	0	STANDARD		5317.42	0	11/24/2003	8/1/2004	356	9552.99
0	0	STANDARD	LIBOR 6 MO	0	0	2/19/2004	8/1/2004	355	11450.06
0	0	STANDARD	LIBOR 6 MO	0	0	2/17/2004	8/1/2004	355	16600
0	52	STANDARD		8397.99	0	1/10/2004	8/1/2004	355	1367.56
0	19	STANDARD		0	0	2/23/2004	8/1/2004	355	1761.9
0	0	STANDARD	LIBOR 6 MO	16383.85	0	3/4/2004	9/1/2004	355	3400
0	0	STANDARD		144336.44	0	2/14/2004	8/1/2004	354	23543
0	0	STANDARD		0	0	1/16/2004	8/1/2004	355	5974.26
0	59	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	355	3506.54
0	0	STANDARD		5657.37	0	2/9/2004	8/1/2004	354	9200
0	0	STANDARD	LIBOR 6 MO	26210.07	0	2/13/2004	8/1/2004	355	5114.49
0	0	STANDARD	LIBOR 6 MO	12866.58	0	2/10/2004	8/1/2004	358	4619.17
0	0	STANDARD	LIBOR 6 MO	9227.87	0	2/25/2004	8/1/2004	355	3791
0	0	STANDARD	LIBOR 6 MO	0	0	2/11/2004	9/1/2004	355	5575
0	0	STANDARD	LIBOR 6 MO	0	0	2/17/2004	9/1/2004	354	13925.71
0	0	STANDARD		11067.53	0	2/13/2004	9/1/2004	355	5500
0	0	STANDARD	LIBOR 6 MO	24693.25	0	2/2/2004	8/1/2004	355	2385
0	0	STANDARD	LIBOR 6 MO	1054.82	0	2/7/2004	8/1/2004	355	7475.22
0	75	STANDARD		4805.53	0	2/5/2004	9/1/2004	355	7148.14
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	8/1/2004	356	2650.04
0	92	RURAL		0	0	2/11/2004	8/1/2004	355	2209
0	0	STANDARD	LIBOR 6 MO	7105.24	0	2/13/2004	8/1/2004	358	5169.42
0	0	STANDARD		0	0	2/2/2004	8/1/2004	355	4365.01
0	0	STANDARD	LIBOR 6 MO	16467.24	0	11/14/2003	9/1/2004	358	3610.65
0	0	STANDARD		42177.34	0	2/15/2004	9/1/2004	355	1345.17
0	0	STANDARD	LIBOR 6 MO	99396.51	0	11/29/2003	8/1/2004	355	4066.98
0	0	STANDARD	LIBOR 6 MO	0	0	2/10/2004	10/1/2004	355	6423.98
0	0	STANDARD	LIBOR 6 MO	0	0	2/11/2004	8/1/2004	355	6500
0	62	STANDARD	LIBOR 6 MO	7815.77	0	1/21/2004	9/1/2004	355	2004.85
0	0	STANDARD		56.06	0	2/18/2004	9/1/2004	355	1330.21
0	0	STANDARD	LIBOR 6 MO	0	0	2/10/2004	8/1/2004	356	3883.8
0	0	STANDARD	LIBOR 6 MO	7405.45	0	1/9/2004	8/1/2004	355	9080
0	0	STANDARD		22466.92	0	2/2/2004	8/1/2004	355	3683.33
0	0	STANDARD	LIBOR 6 MO	12.98	0	2/11/2004	9/1/2004	355	2111.23
0	0	STANDARD		0	0	2/10/2004	8/1/2004	174	21401.46
0	0	STANDARD	LIBOR 6 MO	0	0	11/4/2003	8/1/2004	355	9318.38
0	0	STANDARD	LIBOR 6 MO	2867.9	0	1/27/2004	9/1/2004	355	7342.48
0	0	STANDARD		11825.82	0	2/28/2004	8/1/2004	355	2555.75
0	0	STANDARD	LIBOR 6 MO	18996.34	0	3/2/2004	8/1/2004	355	9098.13
0	1	STANDARD	LIBOR 6 MO	4540.9	0	2/18/2004	8/1/2004	355	5120.32
0	0	STANDARD		7787.44	0	12/15/2003	9/1/2004	354	2298.27
0	0	STANDARD		2296.52	0	2/2/2004	8/1/2004	355	8421.11
0	0	RURAL	LIBOR 6 MO	411.85	0	12/20/2003	9/1/2004	355	5902.42
0	0	STANDARD		34694.84	0	1/21/2004	8/1/2004	175	10073.98
0	0	STANDARD		0	0	2/19/2004	8/1/2004	355	2599.27
0	99	STANDARD	LIBOR 6 MO	0	0	12/12/2003	8/1/2004	355	3871.35
0	0	STANDARD		49772.22	0	2/25/2004	9/1/2004	355	5000
0	0	STANDARD		131.35	0	2/3/2004	9/1/2004	355	5312.37
0	0	STANDARD	LIBOR 6 MO	50418.03	0	1/27/2004	8/1/2004	355	7200
0	0	STANDARD	LIBOR 6 MO	5395.68	0	11/4/2003	8/1/2004	355	5142.17
0	0	STANDARD		4051.46	0	11/21/2003	8/1/2004	355	12387.62
0	0	STANDARD	LIBOR 6 MO	0	0	2/4/2004	8/1/2004	355	6200
0	0	STANDARD		32509.23	0	2/2/2004	9/1/2004	178	2200
0	0	STANDARD		8944.22	0	2/12/2004	8/1/2004	355	4636.97
0	0	STANDARD		11027.46	0	2/22/2004	9/1/2004	355	4869.45
0	0	STANDARD		1783.03	0	3/1/2004	9/1/2004	355	3585.78
0	23	STANDARD	LIBOR 6 MO	0	0	2/15/2004	8/1/2004	355	2471.32
0	0	STANDARD		123458.95	0	2/5/2004	9/1/2004	356	12916.66
0	38	STANDARD	LIBOR 6 MO	9200	0	2/4/2004	8/1/2004	355	9126.17

0	0	STANDARD	36.29	0	1/13/2004	9/1/2004	355	6500
0	0	STANDARD LIBOR 6 MO	1314.82	0	1/2/2004	9/1/2004	356	1601.17
0	0	STANDARD	4282.62	0	2/9/2004	8/1/2004	354	2741.68
0	0	STANDARD LIBOR 6 MO	0	0	2/21/2004	8/1/2004	354	8487.41
0	0	STANDARD LIBOR 6 MO	62.14	0	2/17/2004	9/1/2004	356	5757
0	19	STANDARD LIBOR 6 MO	0	0	2/25/2004	8/1/2004	355	2463.69
0	0	STANDARD	17070.95	0	2/6/2004	8/1/2004	174	5664.99
0	0	STANDARD	0	0	2/12/2004	9/1/2004	355	5657.4
0	0	STANDARD LIBOR 6 MO	0	0	12/18/2003	8/1/2004	354	6647.17
0	0	STANDARD	0	0	1/23/2004	8/1/2004	355	3862.46
0	0	STANDARD	33770.93	0	2/23/2004	9/1/2004	355	4228.04
0	18	STANDARD	10606.51	0	2/7/2004	9/1/2004	355	2875.42
0	68	STANDARD LIBOR 6 MO	0	0	2/20/2004	8/1/2004	355	1223.6
0	0	STANDARD	16465.81	0	3/3/2004	8/1/2004	175	2079.04
0	0	STANDARD	2031.35	0	2/6/2004	8/1/2004	354	6715.79
0	90	STANDARD LIBOR 6 MO	57531.2	0	2/4/2004	8/1/2004	355	7457.96
80	65	STANDARD LIBOR 6 MO	45135.84	0	2/2/2004	8/1/2004	355	3474.32
0	28	STANDARD	746.37	0	2/17/2004	9/1/2004	355	4425.72
0	0	STANDARD	12439.56	0	2/17/2004	8/1/2004	355	2600
0	0	STANDARD LIBOR 6 MO	0	0	2/6/2004	8/1/2004	355	1893.72
0	0	STANDARD LIBOR 6 MO	6245.33	0	2/17/2004	8/1/2004	355	1483.65
0	0	STANDARD LIBOR 6 MO	0	0	2/24/2004	8/1/2004	355	2361.73
0	0	STANDARD	53755.06	0	2/7/2004	8/1/2004	355	5700
0	0	STANDARD LIBOR 6 MO	85.3	0	2/6/2004	9/1/2004	355	6097.79
0	0	STANDARD	0	0	2/1/2004	8/1/2004	355	3067.53
0	14	STANDARD	6816.43	0	1/29/2004	8/1/2004	355	4717.15
0	0	STANDARD	10015.09	0	2/15/2004	8/1/2004	355	2063.12
0	0	STANDARD LIBOR 6 MO	0	0	11/4/2003	8/1/2004	355	2500.01
0	0	STANDARD	10054.73	0	1/30/2004	8/1/2004	355	1526.86
0	0	STANDARD	8490.34	0	2/7/2004	9/1/2004	354	6316
0	33	STANDARD LIBOR 6 MO	651.13	0	2/16/2004	8/1/2004	355	3149
0	0	STANDARD	4412.75	0	2/5/2004	8/1/2004	354	5304.69
0	0	STANDARD	0	0	3/4/2004	8/1/2004	355	2100.68
0	31	STANDARD LIBOR 6 MO	0	0	9/23/2003	8/1/2004	354	4660.5
0	0	STANDARD LIBOR 6 MO	0	0	11/24/2003	9/1/2004	355	2946.4
0	0	STANDARD	35208.89	0	2/17/2004	9/1/2004	354	5162.68
0	0	STANDARD	301.51	0	2/9/2004	8/1/2004	355	1007
0	28	STANDARD LIBOR 6 MO	3684	0	2/7/2004	8/1/2004	354	3005.75
0	0	STANDARD	4856.11	0	2/13/2004	8/1/2004	354	5000
0	0	STANDARD	9530.6	0	2/19/2004	8/1/2004	355	3000
0	0	STANDARD LIBOR 6 MO	0	0	2/10/2004	8/1/2004	354	2793.62
0	0	STANDARD	1428.76	0	2/13/2004	8/1/2004	354	12000
0	0	STANDARD	107598.49	0	10/15/2003	8/1/2004	355	12000
0	28	STANDARD LIBOR 6 MO	0	0	2/15/2004	8/1/2004	355	3892.82
0	0	STANDARD LIBOR 6 MO	0	0	2/5/2004	8/1/2004	356	9133.06
0	0	STANDARD	79791.98	0	2/20/2004	8/1/2004	355	3530.89
0	0	STANDARD	40504.67	0	1/26/2004	10/1/2004	355	6201.65
46	0	STANDARD	46082.27	0	2/11/2004	9/1/2004	354	17500
0	0	STANDARD	163511.06	0	2/18/2004	9/1/2004	355	42425.72
0	0	STANDARD LIBOR 6 MO	0	0	2/4/2004	9/1/2004	354	3330
0	0	STANDARD LIBOR 6 MO	4553.66	0	2/17/2004	8/1/2004	356	11393.64
0	0	STANDARD	4275.96	0	4/13/2004	9/1/2004	358	6500
0	0	STANDARD	14690.84	0	2/18/2004	8/1/2004	355	2703.53
0	0	STANDARD LIBOR 6 MO	16840.59	0	1/23/2004	8/1/2004	355	5500
0	0	STANDARD LIBOR 6 MO	42082.06	0	2/17/2004	8/1/2004	355	3138.26
0	15	STANDARD LIBOR 6 MO	1004.57	0	2/11/2004	8/1/2004	354	5076.21
0	0	STANDARD LIBOR 6 MO	23037.44	0	3/2/2004	8/1/2004	355	6707.18
0	0	STANDARD LIBOR 6 MO	4977.7	0	2/27/2004	9/1/2004	355	5595.77
0	0	STANDARD LIBOR 6 MO	3206.24	0	12/11/2003	8/1/2004	355	2633.31
0	0	STANDARD	32757	0	2/19/2004	8/1/2004	355	6313.79
0	0	STANDARD	9918.77	0	2/20/2004	8/1/2004	354	5500
0	0	STANDARD LIBOR 6 MO	0	0	2/6/2004	8/1/2004	355	2005.81
0	19	STANDARD LIBOR 6 MO	21682.93	0	2/17/2004	8/1/2004	354	5303.35
0	0	STANDARD	34146.49	0	2/10/2004	9/1/2004	355	4000
0	0	STANDARD	25490.54	0	2/12/2004	8/1/2004	355	5400
0	45	STANDARD LIBOR 6 MO	1591.03	0	2/16/2004	9/1/2004	354	3828.67
0	0	STANDARD LIBOR 6 MO	14645.98	0	3/4/2004	8/1/2004	355	6255.65
0	13	STANDARD LIBOR 6 MO	0	0	2/6/2004	8/1/2004	355	4255
0	37	STANDARD	25256.81	0	1/27/2004	9/1/2004	355	2718
0	0	STANDARD LIBOR 6 MO	76445.13	0	2/16/2004	8/1/2004	355	17025
0	20	STANDARD	5856.97	0	1/17/2004	9/1/2004	354	2107
0	0	STANDARD LIBOR 6 MO	2976.06	0	1/30/2004	8/1/2004	355	3834
0	0	STANDARD LIBOR 6 MO	15251.24	0	2/11/2004	8/1/2004	354	4102
0	0	STANDARD LIBOR 6 MO	0	0	11/12/2003	8/1/2004	355	3851
0	0	STANDARD LIBOR 6 MO	0	0	12/29/2003	8/1/2004	354	9667.1
0	0	STANDARD	371.47	0	2/6/2004	8/1/2004	175	1873.19
0	0	STANDARD LIBOR 6 MO	4870.15	0	1/13/2004	8/1/2004	355	7661.91

0	0	STANDARD	72664.53	0	2/15/2004	9/1/2004	355	9000
0	6	STANDARD LIBOR 6 MO	50864.77	0	12/18/2003	8/1/2004	354	5000
0	0	STANDARD	7703.89	0	2/17/2004	9/1/2004	355	6774.02
0	0	RURAL	4438.26	0	2/2/2004	10/1/2004	354	1742.81
0	0	RURAL LIBOR 6 MO	929.44	0	1/28/2004	9/1/2004	355	2753.17
0	49	STANDARD LIBOR 6 MO	5357.92	0	2/12/2004	8/1/2004	354	2514.3
0	0	STANDARD LIBOR 6 MO	2281.06	0	2/19/2004	8/1/2004	355	5210.02
0	0	STANDARD	47.64	0	12/4/2003	9/1/2004	354	2841.15
0	0	STANDARD	88.13	0	2/5/2004	8/1/2004	355	4522.46
0	0	RURAL	16811.94	0	9/30/2003	8/1/2004	355	2338.92
0	0	STANDARD LIBOR 6 MO	14905.67	0	2/12/2004	8/1/2004	355	3102.5
0	0	STANDARD LIBOR 6 MO	0	0	1/31/2004	9/1/2004	234	6600
0	0	STANDARD LIBOR 6 MO	31529.89	0	2/6/2004	9/1/2004	355	2967.88
0	0	STANDARD LIBOR 6 MO	12533.86	0	1/30/2004	9/1/2004	354	3595.78
0	0	STANDARD	18331.13	0	2/11/2004	9/1/2004	354	7200
0	0	STANDARD LIBOR 6 MO	0	0	2/5/2004	9/1/2004	354	1839.75
0	0	RURAL	3753.97	0	12/24/2003	11/1/2004	355	9644.12
0	0	STANDARD	5316.01	0	2/6/2004	8/1/2004	355	1996.08
0	0	STANDARD	805.1	0	2/18/2004	8/1/2004	355	3961.54
0	0	STANDARD	44407.82	0	2/8/2004	9/1/2004	355	8300
0	0	STANDARD	0	0	2/28/2004	8/1/2004	355	7959.98
0	0	STANDARD	2064.11	0	2/20/2004	9/1/2004	355	693.72
0	0	STANDARD LIBOR 6 MO	65.52	0	2/6/2004	8/1/2004	354	3956.41
0	0	STANDARD LIBOR 6 MO	0	0	1/27/2004	8/1/2004	355	4458.42
0	0	STANDARD LIBOR 6 MO	19089.72	0	1/30/2004	9/1/2004	355	2617.21
0	0	STANDARD LIBOR 6 MO	0	0	1/21/2004	8/1/2004	354	10972.88
0	0	STANDARD	4121.79	0	2/6/2004	8/1/2004	355	11287.43
0	0	STANDARD	437.16	0	2/10/2004	8/1/2004	354	4842.41
0	7	STANDARD LIBOR 6 MO	24899.28	0	2/2/2004	8/1/2004	354	1989.96
0	0	STANDARD	634.87	0	2/3/2004	9/1/2004	174	5638.28
0	0	STANDARD	0	0	2/19/2004	8/1/2004	355	4607.58
0	0	STANDARD LIBOR 6 MO	46762.84	0	1/16/2004	8/1/2004	354	2681.92
0	0	STANDARD	58344.39	0	2/20/2004	8/1/2004	355	2500
0	28	STANDARD LIBOR 6 MO	95018.14	0	2/6/2004	8/1/2004	354	1968
0	0	STANDARD LIBOR 6 MO	44192.92	0	2/4/2004	8/1/2004	355	8336.5
0	0	STANDARD LIBOR 6 MO	2514.52	0	2/5/2004	9/1/2004	355	7520.78
0	0	STANDARD LIBOR 6 MO	14457.78	0	2/3/2004	8/1/2004	354	10000
0	0	RURAL	0	0	2/7/2004	8/1/2004	355	8639.01
0	0	STANDARD	671.96	0	2/24/2004	8/1/2004	355	2121.58
0	0	STANDARD	0	0	1/10/2004	8/1/2004	356	3054.31
0	0	STANDARD LIBOR 6 MO	0	0	1/20/2004	8/1/2004	354	7158.93
0	0	STANDARD	62472.75	0	11/26/2003	9/1/2004	354	4624.06
0	0	STANDARD LIBOR 6 MO	6081.15	0	2/4/2004	8/1/2004	354	3500
0	0	STANDARD	2116.98	0	2/27/2004	8/1/2004	355	1659.27
0	0	STANDARD LIBOR 6 MO	0	0	1/9/2004	8/1/2004	354	4350
0	0	STANDARD LIBOR 6 MO	0	0	2/21/2004	8/1/2004	354	2396.8
0	0	STANDARD LIBOR 6 MO	0	0	11/3/2003	8/1/2004	355	6124.88
0	0	STANDARD LIBOR 6 MO	0	0	12/9/2003	8/1/2004	355	6625
8	0	STANDARD	503.87	0	9/25/2003	8/1/2004	355	21999.46
0	0	RURAL	81167.21	0	2/12/2004	8/1/2004	355	15143.89
0	0	STANDARD LIBOR 6 MO	30495.14	0	1/20/2004	8/1/2004	355	5441.53
0	75	STANDARD	0	0	1/13/2004	8/1/2004	355	3311.44
0	0	STANDARD LIBOR 6 MO	14055.5	0	2/9/2004	8/1/2004	354	3101.36
0	0	STANDARD LIBOR 6 MO	2110.78	0	2/6/2004	8/1/2004	354	3179.74
0	28	STANDARD	9242.99	0	2/16/2004	8/1/2004	354	3130.08
0	0	STANDARD	0	0	10/21/2003	9/1/2004	354	4339.87
0	0	STANDARD	7982.97	0	1/27/2004	8/1/2004	174	3545
0	0	STANDARD	33262.85	0	1/30/2004	8/1/2004	355	4850
0	53	STANDARD LIBOR 6 MO	38333.37	0	12/5/2003	9/1/2004	354	3036.62
0	0	STANDARD	0	0	2/14/2004	8/1/2004	355	4289.85
0	0	STANDARD LIBOR 6 MO	0	0	1/19/2004	8/1/2004	354	5097.99
0	0	STANDARD LIBOR 6 MO	37012.4	0	2/4/2004	8/1/2004	354	7500
0	0	STANDARD LIBOR 6 MO	0	0	1/15/2004	8/1/2004	354	43574.8
0	0	STANDARD LIBOR 6 MO	5006	0	2/6/2004	8/1/2004	355	6871.59
0	0	STANDARD	1939.88	0	1/13/2004	8/1/2004	354	3668.64
0	0	STANDARD LIBOR 6 MO	5049.06	0	2/3/2004	8/1/2004	355	2454.4
0	0	STANDARD	0	0	11/7/2003	8/1/2004	355	5507.31
0	0	STANDARD	0	0	3/1/2004	8/1/2004	358	1932.87
0	0	STANDARD	24583.95	0	11/17/2003	8/1/2004	358	3434.83
0	14	STANDARD LIBOR 6 MO	16960.62	0	1/27/2004	8/1/2004	354	6077.62
0	0	STANDARD LIBOR 6 MO	0	0	2/20/2004	8/1/2004	355	1766.97
0	0	RURAL	6805.21	0	2/25/2004	9/1/2004	235	1284.61
0	10	STANDARD LIBOR 6 MO	41506.65	0	2/12/2004	9/1/2004	354	5954.41
0	37	STANDARD	142.91	0	11/18/2003	9/1/2004	355	1628.44
0	0	STANDARD LIBOR 6 MO	78366.07	0	2/8/2004	8/1/2004	354	5203.87
0	0	STANDARD LIBOR 6 MO	0	0	11/25/2003	8/1/2004	354	1561.65
0	0	STANDARD LIBOR 6 MO	0	0	1/17/2004	9/1/2004	355	5000

0	0	STANDARD	81967.22	0	3/15/2004	8/1/2004	356	6311.27
0	0	STANDARD	470.11	0	2/20/2004	9/1/2004	355	932.28
0	0	STANDARD	0	0	11/26/2003	9/1/2004	355	2389.84
0	0	STANDARD LIBOR 6 MO	171.73	0	12/15/2003	8/1/2004	354	4997.01
0	0	STANDARD LIBOR 6 MO	926.68	0	1/28/2004	8/1/2004	355	3519.47
0	0	STANDARD	0	0	12/8/2003	8/1/2004	355	3730.99
0	0	STANDARD	22050.37	0	2/10/2004	9/1/2004	354	4561.99
0	61	STANDARD LIBOR 6 MO	9112.11	0	2/5/2004	9/1/2004	355	3025.78
0	0	STANDARD	46761.43	0	1/22/2004	9/1/2004	354	14431.34
0	0	RURAL	0	0	2/4/2004	9/1/2004	355	12350.93
0	94	RURAL	13130.93	0	2/5/2004	8/1/2004	355	5523.21
0	0	STANDARD LIBOR 6 MO	1289.7	0	1/20/2004	8/1/2004	354	8149.8
0	0	STANDARD LIBOR 6 MO	41352.46	0	1/12/2004	10/1/2004	354	2950
0	0	STANDARD	26706.79	0	1/28/2004	8/1/2004	354	5500
0	0	STANDARD	0	0	2/2/2004	8/1/2004	355	7147.14
0	81	STANDARD	12533.05	0	12/9/2003	8/1/2004	355	2535.65
0	79	STANDARD	12129.52	0	2/17/2004	9/1/2004	355	2089.08
0	0	STANDARD LIBOR 6 MO	2289.33	0	1/30/2004	8/1/2004	354	5041.92
0	0	STANDARD LIBOR 6 MO	79029.12	0	1/2/2004	8/1/2004	354	7800
0	0	STANDARD LIBOR 6 MO	14547.97	0	2/10/2004	8/1/2004	355	5081.83
0	0	STANDARD LIBOR 6 MO	2268.56	0	1/9/2004	8/1/2004	355	4341.24
0	0	STANDARD	64336.33	0	1/10/2004	9/1/2004	174	4778.05
0	49	STANDARD LIBOR 6 MO	0	0	2/26/2004	9/1/2004	355	3940.07
0	0	STANDARD LIBOR 6 MO	29112.75	0	1/20/2004	8/1/2004	355	3825.09
0	0	STANDARD	437.48	0	3/4/2004	9/1/2004	175	1621.26
0	52	STANDARD	23798.88	0	1/31/2004	8/1/2004	234	8155.87
0	68	STANDARD LIBOR 6 MO	20538.68	0	2/12/2004	8/1/2004	354	2658.93
0	0	STANDARD	19781.7	0	1/6/2004	8/1/2004	354	6852.46
0	0	STANDARD LIBOR 6 MO	0	0	2/17/2004	8/1/2004	354	4064.46
0	0	STANDARD LIBOR 6 MO	200580.85	0	1/21/2004	9/1/2004	354	6500
0	0	STANDARD LIBOR 6 MO	0	0	1/27/2004	9/1/2004	354	4450
0	0	STANDARD	42553.42	0	2/17/2004	9/1/2004	355	9235.9
0	0	STANDARD LIBOR 6 MO	7193.01	0	2/5/2004	8/1/2004	354	4706.31
0	0	STANDARD LIBOR 6 MO	0	0	1/19/2004	9/1/2004	355	3954.41
0	0	STANDARD LIBOR 6 MO	0	0	9/28/2003	9/1/2004	355	3411.13
0	0	STANDARD	26014.92	0	3/11/2004	8/1/2004	356	4966.93
0	78	STANDARD LIBOR 6 MO	57.81	0	1/29/2004	8/1/2004	354	2377.17
0	0	STANDARD LIBOR 6 MO	858.72	0	1/21/2004	8/1/2004	355	3500
0	0	STANDARD	2669.96	0	2/12/2004	8/1/2004	355	3377.5
0	0	STANDARD LIBOR 6 MO	10852.87	0	1/21/2004	8/1/2004	355	3826.82
0	0	STANDARD	7371.52	0	2/10/2004	8/1/2004	355	2796.48
0	0	STANDARD LIBOR 6 MO	29754.52	0	2/11/2004	8/1/2004	355	6700
0	0	STANDARD	37379.31	0	2/20/2004	8/1/2004	356	1049.19
0	0	STANDARD LIBOR 6 MO	0	0	2/11/2004	9/1/2004	354	1411
0	0	STANDARD LIBOR 6 MO	10031.03	0	2/20/2004	8/1/2004	355	3982.97
0	0	STANDARD	0	0	2/6/2004	8/1/2004	354	11956.53
0	0	STANDARD LIBOR 6 MO	0	0	12/29/2003	9/1/2004	354	6617.56
0	68	STANDARD LIBOR 6 MO	29094.2	0	1/9/2004	9/1/2004	355	4086.67
0	0	STANDARD	7793.72	0	1/29/2004	9/1/2004	354	3195.6
0	0	STANDARD LIBOR 6 MO	10557.97	0	1/23/2004	8/1/2004	355	5500
0	13	STANDARD LIBOR 6 MO	8433.36	0	1/27/2004	8/1/2004	355	3515.07
0	0	STANDARD LIBOR 6 MO	20067.71	0	2/4/2004	8/1/2004	354	3449.03
0	0	STANDARD LIBOR 6 MO	0	0	1/30/2004	8/1/2004	355	4495.73
0	0	STANDARD LIBOR 6 MO	70850.27	0	2/3/2004	8/1/2004	355	7500
0	0	STANDARD	5501.1	0	2/9/2004	9/1/2004	355	3296.5
0	11	STANDARD	10211.43	0	2/11/2004	8/1/2004	355	8029.01
0	0	STANDARD	8490.24	0	10/15/2003	8/1/2004	355	6222.81
0	0	STANDARD LIBOR 6 MO	33066.11	0	1/24/2004	8/1/2004	355	1560.79
0	0	STANDARD LIBOR 6 MO	3890.08	0	1/20/2004	8/1/2004	354	6900
0	0	STANDARD	37351.67	0	2/12/2004	9/1/2004	354	7948.55
0	13	STANDARD	464.27	0	1/22/2004	9/1/2004	355	4030.77
0	0	STANDARD	0	0	2/10/2004	9/1/2004	357	16061.75
0	0	STANDARD	0	0	2/23/2004	9/1/2004	356	1803.16
0	0	STANDARD LIBOR 6 MO	0	0	1/10/2004	8/1/2004	355	15434.72
0	0	STANDARD	0	0	2/12/2004	9/1/2004	354	4789.19
0	0	STANDARD LIBOR 6 MO	0	0	2/16/2004	8/1/2004	354	1306.5
0	0	STANDARD LIBOR 6 MO	0	0	1/29/2004	8/1/2004	355	2459.93
0	43	STANDARD	11314.67	0	1/28/2004	8/1/2004	354	6601.83
0	0	STANDARD	17225.58	0	2/3/2004	8/1/2004	174	58952.63
0	0	STANDARD LIBOR 6 MO	35213.8	0	2/17/2004	9/1/2004	355	10000
0	0	STANDARD	88459.08	0	3/2/2004	9/1/2004	358	5110.67
0	0	STANDARD LIBOR 6 MO	0	0	2/29/2004	8/1/2004	355	2253.33
0	0	STANDARD LIBOR 6 MO	77175.61	0	10/4/2003	8/1/2004	354	12750.85
0	0	STANDARD LIBOR 6 MO	0	0	2/3/2004	8/1/2004	354	6549.98
0	77	STANDARD LIBOR 6 MO	4257.89	0	1/28/2004	8/1/2004	354	6858.02
0	0	STANDARD LIBOR 6 MO	0	0	1/29/2004	8/1/2004	354	6308.98
0	0	STANDARD	0	0	2/27/2004	9/1/2004	358	2779.31

0	0	STANDARD	LIBOR 6 MO	6337.39	0	12/4/2003	8/1/2004	354	2444.69
0	0	STANDARD		98173.83	0	2/29/2004	8/1/2004	355	14050
0	73	STANDARD	LIBOR 6 MO	14171.44	0	1/9/2004	9/1/2004	354	5245.48
0	0	STANDARD	LIBOR 6 MO	9658.49	0	2/9/2004	9/1/2004	355	4809.45
0	57	STANDARD	LIBOR 6 MO	21802.09	0	1/22/2004	9/1/2004	354	5250
0	14	STANDARD	LIBOR 6 MO	4749.01	0	12/16/2003	8/1/2004	354	6339.35
0	0	STANDARD		0	0	1/15/2004	8/1/2004	354	4063.78
0	0	STANDARD		222.25	0	1/6/2004	9/1/2004	355	6875.18
0	0	STANDARD	LIBOR 6 MO	899.72	0	2/9/2004	8/1/2004	354	2490.63
0	0	STANDARD	LIBOR 6 MO	40272.33	0	2/23/2004	8/1/2004	355	2747.43
0	0	STANDARD	LIBOR 6 MO	0	0	11/25/2003	8/1/2004	354	6681.04
0	0	STANDARD		35949.89	0	2/4/2004	8/1/2004	234	5434.08
0	0	STANDARD	LIBOR 6 MO	519.29	0	1/21/2004	8/1/2004	354	2523.74
0	0	STANDARD		15.08	0	12/31/2003	8/1/2004	354	2825.04
0	0	STANDARD	LIBOR 6 MO	0	0	10/27/2003	9/1/2004	355	2403.28
0	0	STANDARD		0	0	1/29/2004	8/1/2004	354	1676.18
0	0	STANDARD		15469.71	0	2/7/2004	9/1/2004	177	7823.84
0	0	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	354	1455.77
0	0	STANDARD	LIBOR 6 MO	1341.82	0	2/19/2004	9/1/2004	354	3407.21
0	0	STANDARD	LIBOR 6 MO	2228.43	0	12/19/2003	8/1/2004	354	3128
0	16	STANDARD		24878.05	0	2/5/2004	8/1/2004	355	7000
0	0	STANDARD	LIBOR 6 MO	0	0	2/6/2004	8/1/2004	355	13338.04
0	0	STANDARD	LIBOR 6 MO	0	0	1/13/2004	8/1/2004	354	3338.51
0	0	STANDARD		5926.85	0	2/10/2004	8/1/2004	355	4796.93
0	0	STANDARD	LIBOR 6 MO	0	0	1/16/2004	8/1/2004	354	3776.22
0	0	STANDARD	LIBOR 6 MO	373.23	0	2/4/2004	8/1/2004	354	9166.07
0	0	RURAL		4961.72	0	2/3/2004	8/1/2004	354	8528.58
0	0	STANDARD	LIBOR 6 MO	7642.39	0	1/17/2004	8/1/2004	354	3958.27
0	41	STANDARD		682.97	0	2/12/2004	9/1/2004	174	2851.28
13	0	STANDARD	LIBOR 6 MO	956.83	0	1/27/2004	8/1/2004	355	2686.67
0	0	STANDARD	LIBOR 6 MO	25115.25	0	1/23/2004	8/1/2004	354	6500
0	0	STANDARD	LIBOR 6 MO	3917.82	0	2/19/2004	8/1/2004	355	10884.13
0	0	STANDARD		0	0	8/22/2003	8/1/2004	354	6500
0	0	STANDARD	LIBOR 6 MO	18348.95	0	1/28/2004	8/1/2004	354	4168
0	0	STANDARD		12504.38	0	1/24/2004	8/1/2004	355	6430.17
0	0	RURAL		0	0	2/1/2004	8/1/2004	354	5483.93
0	0	STANDARD	LIBOR 6 MO	0	0	1/9/2004	8/1/2004	354	2764.01
0	0	STANDARD	LIBOR 6 MO	5425.77	0	2/7/2004	8/1/2004	354	6000
0	0	STANDARD	LIBOR 6 MO	5779.75	0	1/29/2004	8/1/2004	354	3500
0	0	STANDARD	LIBOR 6 MO	0	0	1/5/2004	8/1/2004	354	8500
0	0	STANDARD		0	0	2/23/2004	8/1/2004	355	4626.58
0	0	STANDARD	LIBOR 6 MO	0	0	1/15/2004	9/1/2004	354	4397.95
0	0	STANDARD	LIBOR 6 MO	14292.77	0	1/23/2004	9/1/2004	355	3457.96
0	0	STANDARD		15003.2	0	2/3/2004	8/1/2004	354	3422
0	0	RURAL		13803.4	0	3/8/2004	9/1/2004	355	3196.93
0	0	STANDARD		52284.45	0	1/17/2004	8/1/2004	355	4490.53
0	26	STANDARD		7878.46	0	2/15/2004	9/1/2004	355	2772.17
0	0	STANDARD	LIBOR 6 MO	0	0	1/31/2004	8/1/2004	354	5676.68
0	0	RURAL		52705.53	0	3/8/2004	9/1/2004	355	4323.75
0	0	STANDARD	LIBOR 6 MO	147.06	0	2/7/2004	8/1/2004	354	9600.05
0	49	STANDARD	LIBOR 6 MO	5823.64	0	1/7/2004	8/1/2004	354	3669.47
0	92	STANDARD		10519.85	0	2/18/2004	9/1/2004	355	2426.67
0	14	STANDARD		52220.16	0	2/11/2004	8/1/2004	354	6500
0	0	STANDARD		10863.93	0	1/23/2004	9/1/2004	356	3829
0	0	STANDARD	LIBOR 6 MO	34303.2	0	2/26/2004	9/1/2004	355	1280.75
0	79	STANDARD		5133.69	0	2/18/2004	8/1/2004	355	3076.26
0	59	STANDARD	LIBOR 6 MO	2681.31	0	12/8/2003	8/1/2004	355	4537.5
0	64	STANDARD		9696.73	0	1/25/2004	9/1/2004	354	4068.91
0	0	STANDARD		72388.1	0	2/10/2004	8/1/2004	355	5677.39
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	8/1/2004	354	2932.97
0	0	STANDARD	LIBOR 6 MO	3751.62	0	2/14/2004	8/1/2004	354	2173.17
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	355	4043.94
0	0	STANDARD		13626.05	0	2/15/2004	8/1/2004	355	2511.54
0	0	STANDARD		35223.7	0	1/22/2004	8/1/2004	354	16594.66
0	0	STANDARD	LIBOR 6 MO	16097.03	0	1/28/2004	8/1/2004	354	6938
0	0	STANDARD	LIBOR 6 MO	0	0	1/8/2004	9/1/2004	354	5800
0	0	STANDARD	LIBOR 6 MO	34483.88	0	12/19/2003	9/1/2004	354	5624
0	0	STANDARD		7378.47	0	1/19/2004	8/1/2004	354	2297.1
0	0	RURAL		39549.29	0	1/15/2004	9/1/2004	355	3311.98
0	0	STANDARD		36326.99	0	10/29/2003	8/1/2004	355	5000
0	0	STANDARD	LIBOR 6 MO	0	0	12/17/2003	8/1/2004	355	2738
0	0	RURAL		2863.63	0	2/25/2004	9/1/2004	356	4204.48
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	8/1/2004	355	23850.93
0	0	STANDARD		19224.19	0	1/27/2004	9/1/2004	355	2248
0	0	STANDARD	LIBOR 6 MO	18030.88	0	1/17/2004	9/1/2004	354	4545.27
0	0	STANDARD		263.7	0	2/5/2004	9/1/2004	354	5314.33
0	0	STANDARD	LIBOR 6 MO	11077.51	0	2/11/2004	8/1/2004	355	4555.15

0	0	STANDARD	0	0	1/24/2004	8/1/2004	234	7269.71
0	0	STANDARD LIBOR 6 MO	0	0	12/20/2003	9/1/2004	354	13130
0	0	STANDARD	260.96	0	2/6/2004	8/1/2004	354	5869.54
0	0	STANDARD	6780.35	0	1/22/2004	9/1/2004	354	2505.98
0	0	STANDARD	0	0	12/3/2003	8/1/2004	354	2409.45
0	0	STANDARD LIBOR 6 MO	38423.59	0	1/15/2004	8/1/2004	354	3500
0	24	STANDARD LIBOR 6 MO	1714.9	0	1/22/2004	8/1/2004	354	5765.8
0	0	STANDARD	0	0	1/26/2004	8/1/2004	354	5507.75
0	13	STANDARD LIBOR 6 MO	0.77	0	1/26/2004	9/1/2004	354	1935
0	0	STANDARD LIBOR 6 MO	0	0	9/4/2003	9/1/2004	355	1868.27
0	0	STANDARD LIBOR 6 MO	23.74	0	1/12/2004	9/1/2004	354	2708.11
0	0	STANDARD	7890.71	0	2/18/2004	8/1/2004	355	3337.26
0	0	STANDARD LIBOR 6 MO	11770.11	0	1/24/2004	8/1/2004	354	3649.78
34	0	STANDARD LIBOR 6 MO	7401.27	0	12/29/2003	8/1/2004	354	2804.72
0	53	STANDARD	0	0	11/5/2003	8/1/2004	355	3111.49
0	0	STANDARD	0	0	1/29/2004	9/1/2004	354	5351
0	0	STANDARD LIBOR 6 MO	3897.03	0	11/1/2003	9/1/2004	354	2250
0	0	STANDARD LIBOR 6 MO	6269.43	0	1/24/2004	9/1/2004	354	2709.27
0	0	STANDARD	2914.88	0	1/23/2004	8/1/2004	354	2783.96
0	0	STANDARD LIBOR 6 MO	50885.07	0	2/18/2004	9/1/2004	354	5501.22
0	0	RURAL LIBOR 6 MO	49.29	0	1/20/2004	8/1/2004	354	1937.17
0	0	STANDARD	0	0	1/22/2004	9/1/2004	355	8438.82
0	80	STANDARD LIBOR 6 MO	0	0	1/26/2004	9/1/2004	354	3160.63
0	0	STANDARD LIBOR 6 MO	96434.5	0	1/21/2004	8/1/2004	354	9598.04
0	0	STANDARD LIBOR 6 MO	2196.52	0	2/3/2004	8/1/2004	354	4152.21
0	0	STANDARD LIBOR 6 MO	983	0	1/29/2004	9/1/2004	354	2913.7
0	65	STANDARD LIBOR 6 MO	533.21	0	2/25/2004	9/1/2004	355	3514.9
0	0	STANDARD	18065.46	0	1/17/2004	9/1/2004	354	8724.7
0	0	STANDARD LIBOR 6 MO	2142.79	0	1/15/2004	8/1/2004	355	9948.7
0	0	STANDARD LIBOR 6 MO	0	0	12/17/2003	8/1/2004	354	1614.04
0	14	STANDARD LIBOR 6 MO	0	0	11/20/2003	8/1/2004	354	5878.55
0	0	STANDARD LIBOR 6 MO	0	0	11/28/2003	8/1/2004	354	6549.98
0	0	STANDARD	1867.83	0	12/13/2003	8/1/2004	354	2742.62
0	48	STANDARD LIBOR 6 MO	57120.41	0	1/21/2004	9/1/2004	355	2301
0	0	STANDARD LIBOR 6 MO	4000	0	1/19/2004	9/1/2004	354	3746.06
0	0	STANDARD	0	0	2/2/2004	8/1/2004	354	4241.51
0	0	STANDARD LIBOR 6 MO	0	0	1/11/2004	8/1/2004	354	4824.75
0	0	STANDARD	0	0	1/16/2004	9/1/2004	355	3868.73
0	73	STANDARD	1000.32	0	2/10/2004	9/1/2004	235	9870.24
0	0	STANDARD	39957.08	0	11/4/2003	8/1/2004	174	13714.87
0	0	STANDARD	98365.18	0	1/19/2004	9/1/2004	354	3135.95
0	0	STANDARD LIBOR 6 MO	0	0	12/19/2003	8/1/2004	354	5673.53
0	0	STANDARD LIBOR 6 MO	0	0	2/17/2004	8/1/2004	355	5179.97
0	13	STANDARD	2849.72	0	1/16/2004	9/1/2004	175	4557.33
0	78	STANDARD	12067.85	0	11/14/2003	8/1/2004	354	2340
0	0	STANDARD LIBOR 6 MO	0	0	3/12/2004	8/1/2004	356	2583.21
0	0	STANDARD LIBOR 6 MO	983.76	0	2/2/2004	8/1/2004	355	2786.83
0	0	STANDARD	0	0	12/31/2003	8/1/2004	354	1907.53
0	0	STANDARD	0	0	2/19/2004	8/1/2004	354	2907.54
0	0	STANDARD	9383.22	0	2/4/2004	9/1/2004	355	3188.42
0	0	STANDARD LIBOR 6 MO	0	0	1/8/2004	9/1/2004	354	7500
0	0	STANDARD	0	0	1/17/2004	8/1/2004	354	7691.67
0	0	STANDARD	7515.98	0	1/30/2004	9/1/2004	354	2785.99
0	0	STANDARD	38036.68	0	1/16/2004	8/1/2004	355	5000
0	0	STANDARD	2662.92	0	1/7/2004	9/1/2004	355	2867.25
0	0	STANDARD	120.2	0	1/28/2004	8/1/2004	354	16234
0	0	RURAL	2237.72	0	1/23/2004	9/1/2004	235	4820.94
0	0	STANDARD LIBOR 6 MO	20258.74	0	1/29/2004	8/1/2004	354	2800
0	0	STANDARD	1993.14	0	2/6/2004	8/1/2004	175	6260.03
0	0	STANDARD LIBOR 6 MO	13211.26	0	2/12/2004	8/1/2004	354	2680
0	0	STANDARD LIBOR 6 MO	0	0	2/2/2004	9/1/2004	355	8846.63
0	0	STANDARD LIBOR 6 MO	0	0	1/29/2004	8/1/2004	354	13150
0	0	STANDARD LIBOR 6 MO	5121.52	0	2/10/2004	9/1/2004	355	4937.57
0	60	STANDARD LIBOR 6 MO	8721.59	0	1/31/2004	8/1/2004	354	4440.4
0	0	STANDARD	34762.31	0	1/28/2004	8/1/2004	235	3418.58
0	0	STANDARD	0	0	1/20/2004	9/1/2004	354	11328.42
0	0	STANDARD	227.76	0	2/11/2004	8/1/2004	355	4895
0	0	STANDARD	5172.6	0	12/23/2003	9/1/2004	234	3800
0	73	STANDARD LIBOR 6 MO	0	0	1/27/2004	8/1/2004	355	6662.98
0	0	STANDARD	4734.31	0	2/17/2004	8/1/2004	175	20187.95
0	0	STANDARD	0	0	2/25/2004	8/1/2004	355	8423.02
0	0	STANDARD	2160.93	0	2/25/2004	8/1/2004	355	4601.48
2	0	STANDARD LIBOR 6 MO	6302.48	0	10/3/2003	8/1/2004	355	3258.3
0	0	RURAL	0	0	1/30/2004	9/1/2004	357	5931.27
0	32	STANDARD	12498.02	0	1/19/2004	8/1/2004	354	5773.35
0	0	STANDARD LIBOR 6 MO	939.49	0	2/2/2004	8/1/2004	354	5564.88
0	0	STANDARD LIBOR 6 MO	20199.98	0	1/20/2004	9/1/2004	354	4200

0	0	STANDARD	7429.19	0	1/26/2004	9/1/2004	234	2221.45
0	35	STANDARD LIBOR 6 MO	0	0	12/16/2003	9/1/2004	354	2094.21
0	0	STANDARD	0	0	10/8/2003	8/1/2004	354	97265.71
0	0	STANDARD LIBOR 6 MO	570.86	0	1/16/2004	8/1/2004	354	5841.3
0	0	STANDARD LIBOR 6 MO	23839.77	0	2/6/2004	9/1/2004	355	2391.03
0	0	STANDARD LIBOR 6 MO	0	0	1/15/2004	8/1/2004	354	5172.44
0	66	STANDARD LIBOR 6 MO	0	0	9/23/2003	8/1/2004	355	4941.43
0	0	STANDARD LIBOR 6 MO	4592.84	0	1/20/2004	8/1/2004	354	3703.21
0	0	STANDARD	20210.05	0	1/16/2004	9/1/2004	354	2933.23
0	0	STANDARD LIBOR 6 MO	14141.75	0	1/21/2004	8/1/2004	353	8478.33
0	0	STANDARD	243730.35	0	9/11/2003	9/1/2004	354	827829
0	0	STANDARD LIBOR 6 MO	0	0	1/2/2004	8/1/2004	355	4412.34
0	0	STANDARD LIBOR 6 MO	7931.36	0	1/28/2004	8/1/2004	354	16144.42
0	0	STANDARD LIBOR 6 MO	1597.83	0	1/9/2004	8/1/2004	354	4882.13
0	14	STANDARD LIBOR 6 MO	18643.36	0	1/27/2004	8/1/2004	354	9600
0	0	STANDARD LIBOR 6 MO	35888.96	0	2/3/2004	8/1/2004	355	4350
0	0	STANDARD LIBOR 6 MO	19855.97	0	1/29/2004	8/1/2004	354	8113.71
0	0	STANDARD LIBOR 6 MO	2421.45	0	1/31/2004	8/1/2004	354	5071.43
0	0	STANDARD LIBOR 6 MO	25486.79	0	1/29/2004	9/1/2004	355	4056.92
0	0	STANDARD	17081.02	0	2/3/2004	8/1/2004	354	3204.53
0	28	STANDARD LIBOR 6 MO	10551.11	0	1/19/2004	8/1/2004	354	4571.14
0	0	STANDARD LIBOR 6 MO	0	0	12/10/2003	8/1/2004	355	3110.12
0	0	STANDARD	7022.78	0	12/16/2003	8/1/2004	358	9332.25
0	0	STANDARD	6382.49	0	1/23/2004	8/1/2004	354	5120.59
0	0	STANDARD LIBOR 6 MO	0	0	1/22/2004	9/1/2004	354	1300
0	0	STANDARD LIBOR 6 MO	14439.19	0	1/15/2004	9/1/2004	354	1223.36
0	75	STANDARD	0	0	9/30/2003	8/1/2004	354	4785.61
0	0	STANDARD LIBOR 6 MO	120.25	0	1/17/2004	9/1/2004	354	7336.5
0	0	STANDARD LIBOR 6 MO	5364.27	0	1/26/2004	8/1/2004	353	4550
0	57	STANDARD LIBOR 6 MO	3768.68	0	1/22/2004	9/1/2004	354	3744.68
0	0	STANDARD	31419.9	0	1/18/2004	8/1/2004	355	3150
0	0	STANDARD LIBOR 6 MO	30758.02	0	1/21/2004	8/1/2004	354	5481.25
0	47	STANDARD LIBOR 6 MO	0	0	12/2/2003	9/1/2004	354	2351.94
0	0	STANDARD	1199.97	0	1/23/2004	8/1/2004	354	4132.59
0	0	STANDARD	32517.71	0	1/28/2004	8/1/2004	354	2786.62
0	0	STANDARD LIBOR 6 MO	33.87	0	1/20/2004	9/1/2004	354	7400
0	46	STANDARD	621.81	0	1/22/2004	8/1/2004	354	2388.21
0	0	STANDARD	1138.62	0	1/23/2004	8/1/2004	735	6000
0	0	STANDARD LIBOR 6 MO	42471.32	0	9/22/2003	8/1/2004	354	3100
0	0	STANDARD LIBOR 6 MO	429308.97	0	12/29/2003	8/1/2004	354	29714.14
0	0	STANDARD	0	0	2/20/2004	8/1/2004	355	2489.95
0	0	STANDARD	5791.57	0	1/9/2004	8/1/2004	354	5366.33
0	57	RURAL	0	0	9/18/2003	8/1/2004	354	1800
0	0	STANDARD	2176.06	0	2/2/2004	9/1/2004	355	2543.03
0	59	STANDARD LIBOR 6 MO	18382.54	0	1/4/2004	8/1/2004	354	11021.19
0	0	STANDARD	5504.31	0	12/8/2003	8/1/2004	354	1608.25
0	0	RURAL	8197.18	0	1/30/2004	9/1/2004	354	8000
0	65	STANDARD LIBOR 6 MO	7656.84	0	1/13/2004	8/1/2004	354	2100.84
0	0	STANDARD LIBOR 6 MO	8523.57	0	9/26/2003	8/1/2004	355	2601.87
0	0	STANDARD LIBOR 6 MO	0	0	12/30/2003	8/1/2004	354	62648.29
0	0	STANDARD	0	0	12/12/2003	8/1/2004	354	5068.75
0	0	STANDARD LIBOR 6 MO	16156.37	0	1/9/2004	8/1/2004	354	7033.88
0	0	STANDARD LIBOR 6 MO	0	0	9/17/2003	8/1/2004	353	4506.67
0	57	STANDARD LIBOR 6 MO	0	0	1/14/2004	8/1/2004	355	1954.54
0	0	STANDARD	3791.42	0	1/31/2004	8/1/2004	354	12848.68
0	0	STANDARD LIBOR 6 MO	0	0	2/20/2004	8/1/2004	355	3094.28
0	0	STANDARD LIBOR 6 MO	0	0	1/21/2004	8/1/2004	354	37782.13
0	0	STANDARD	0	0	1/28/2004	8/1/2004	353	5350
0	0	STANDARD LIBOR 6 MO	383.76	0	12/23/2003	8/1/2004	354	21906.7
0	0	STANDARD	24012.7	0	1/19/2004	8/1/2004	174	12873.22
0	22	STANDARD	23296.31	0	1/13/2004	9/1/2004	354	4680
0	0	STANDARD LIBOR 6 MO	32442.72	0	1/24/2004	8/1/2004	354	17847.17
0	0	STANDARD	0	0	2/19/2004	8/1/2004	355	6785.97
0	0	STANDARD	0	0	1/8/2004	8/1/2004	354	6353
0	0	RURAL	14452.19	0	1/5/2004	8/1/2004	355	4722.06
0	0	STANDARD LIBOR 6 MO	0	0	1/15/2004	8/1/2004	354	2748.22
0	0	STANDARD LIBOR 6 MO	0	0	11/7/2003	8/1/2004	353	6074.11
0	70	STANDARD	4271.28	0	1/14/2004	8/1/2004	354	7556
0	0	STANDARD	0	0	1/21/2004	9/1/2004	354	2882.89
0	70	STANDARD	30659.41	0	1/29/2004	9/1/2004	354	9604.05
0	0	STANDARD LIBOR 6 MO	0	0	12/12/2003	9/1/2004	354	3325.42
0	0	STANDARD	0	0	1/7/2004	8/1/2004	234	7623.82
0	0	STANDARD	0	0	1/26/2004	9/1/2004	354	8432.64
0	0	STANDARD	0	0	12/26/2003	8/1/2004	353	1677.29
0	0	STANDARD	0	0	2/9/2004	8/1/2004	354	4229.91
0	0	STANDARD LIBOR 6 MO	0	0	11/12/2003	9/1/2004	354	6363.62
0	62	STANDARD LIBOR 6 MO	10743.92	0	1/19/2004	8/1/2004	354	5833.33

0	0	STANDARD	LIBOR 6 MO	18906.84	0	12/1/2003	9/1/2004	354	6564.49
0	0	STANDARD		46751.26	0	1/26/2004	8/1/2004	174	5500
0	0	STANDARD	LIBOR 6 MO	0	0	12/29/2003	8/1/2004	354	7163.98
0	39	STANDARD		24292.69	0	1/10/2004	8/1/2004	354	5000
0	0	STANDARD	LIBOR 6 MO	9612.97	0	1/12/2004	8/1/2004	353	3505.05
0	0	STANDARD		0	0	11/20/2003	8/1/2004	353	3500
0	0	STANDARD		1725.35	0	2/16/2004	9/1/2004	355	1344.74
0	0	STANDARD		38815	0	1/21/2004	8/1/2004	354	5765.96
0	0	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	354	10774
0	0	STANDARD	LIBOR 6 MO	2436.81	0	1/19/2004	8/1/2004	354	3200
0	0	STANDARD	LIBOR 6 MO	0	0	1/14/2004	8/1/2004	354	4250
0	0	STANDARD		1660.6	0	1/21/2004	9/1/2004	353	5650.11
0	0	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	353	3937.33
0	0	STANDARD	LIBOR 6 MO	5390.3	0	8/29/2003	8/1/2004	354	2182.5
0	0	STANDARD		2902.11	0	1/9/2004	8/1/2004	354	4369.13
0	54	STANDARD		2041.41	0	1/14/2004	8/1/2004	354	3541.75
0	16	STANDARD	LIBOR 6 MO	31541.39	0	1/27/2004	8/1/2004	354	6041.67
0	0	STANDARD		284.73	0	1/23/2004	9/1/2004	354	2251.17
0	0	STANDARD	LIBOR 6 MO	14862.07	0	1/28/2004	9/1/2004	354	4810.41
0	0	STANDARD	LIBOR 6 MO	0	0	1/17/2004	8/1/2004	354	6671.37
0	0	STANDARD		9083.6	0	1/24/2004	9/1/2004	354	4297.62
0	0	STANDARD	LIBOR 6 MO	0	0	1/22/2004	8/1/2004	354	3878.97
0	0	STANDARD		28142.55	0	1/5/2004	9/1/2004	355	1153.78
0	0	STANDARD	LIBOR 6 MO	0	0	1/26/2004	8/1/2004	354	3996.2
0	0	STANDARD	LIBOR 6 MO	1586.76	0	12/12/2003	8/1/2004	354	3165.3
0	0	STANDARD	LIBOR 6 MO	4174.61	0	2/13/2004	9/1/2004	355	4151.75
0	0	STANDARD	LIBOR 6 MO	0	0	2/12/2004	8/1/2004	354	15075
0	54	STANDARD		64719.05	0	1/19/2004	9/1/2004	354	5267.6
0	56	STANDARD	LIBOR 6 MO	0	0	1/18/2004	9/1/2004	354	2238.1
70	0	STANDARD	LIBOR 6 MO	0	0	12/14/2003	8/1/2004	355	5251.92
0	0	STANDARD		0	0	12/2/2003	9/1/2004	353	6552.77
0	0	STANDARD	LIBOR 6 MO	11462.4	0	12/29/2003	8/1/2004	354	3682.09
0	0	STANDARD		30566.19	0	1/15/2004	8/1/2004	355	1394.85
0	47	STANDARD		78722.97	0	12/22/2003	9/1/2004	354	3677.41
0	0	STANDARD	LIBOR 6 MO	2302.01	0	1/14/2004	8/1/2004	354	1300
0	0	STANDARD	LIBOR 6 MO	20273.51	0	1/23/2004	8/1/2004	354	13643.3
0	0	STANDARD	LIBOR 6 MO	21209.17	0	1/20/2004	8/1/2004	353	6626.19
0	0	STANDARD		0	0	1/14/2004	8/1/2004	353	1266.04
0	0	STANDARD	LIBOR 6 MO	16105	0	1/10/2004	9/1/2004	354	3687
0	0	STANDARD		13550.61	0	2/19/2004	8/1/2004	355	9819.45
0	40	STANDARD	LIBOR 6 MO	0	0	1/6/2004	8/1/2004	354	5205.81
0	0	STANDARD	LIBOR 6 MO	20334.53	0	1/12/2004	8/1/2004	354	11057.84
0	0	STANDARD		20172.16	0	1/25/2004	9/1/2004	354	4066.46
0	0	STANDARD	LIBOR 6 MO	52171.24	0	1/28/2004	9/1/2004	354	12775
0	0	STANDARD		584.54	0	2/3/2004	8/1/2004	355	1061.9
0	0	STANDARD		31435.62	0	1/28/2004	8/1/2004	174	3234.99
0	0	STANDARD	LIBOR 6 MO	0	0	1/15/2004	8/1/2004	353	3336.52
0	0	STANDARD	LIBOR 6 MO	3173.53	0	1/13/2004	8/1/2004	354	9102.37
18	0	STANDARD	LIBOR 6 MO	14777.03	0	1/14/2004	8/1/2004	354	4150
0	0	STANDARD		0	0	2/13/2004	9/1/2004	355	4834.27
0	0	STANDARD	LIBOR 6 MO	0	0	12/12/2003	9/1/2004	354	3800
0	0	STANDARD		281.26	0	2/13/2004	8/1/2004	356	2665.87
0	0	STANDARD	LIBOR 6 MO	7683.85	0	1/16/2004	9/1/2004	354	4381.17
0	3	STANDARD		14133.47	0	2/20/2004	10/1/2004	175	14016.65
0	0	STANDARD	LIBOR 6 MO	0	0	1/16/2004	8/1/2004	354	3028.13
17	63	STANDARD	LIBOR 6 MO	11862.87	0	12/8/2003	9/1/2004	355	4430.25
0	0	STANDARD	LIBOR 6 MO	63570.03	0	1/21/2004	8/1/2004	354	8256
0	0	STANDARD	LIBOR 6 MO	38040.1	0	1/23/2004	8/1/2004	354	5520
0	0	STANDARD	LIBOR 6 MO	0	0	1/9/2004	9/1/2004	354	4224.89
0	0	STANDARD	LIBOR 6 MO	0	0	10/10/2003	8/1/2004	354	5863.31
0	10	STANDARD		0	0	2/11/2004	9/1/2004	354	5273.81
0	0	STANDARD	LIBOR 6 MO	0	0	1/20/2004	9/1/2004	353	2459.06
0	0	STANDARD	LIBOR 6 MO	3813.64	0	2/4/2004	8/1/2004	354	2762.95
0	0	STANDARD	LIBOR 6 MO	12228.2	0	12/30/2003	8/1/2004	354	6308.46
0	71	STANDARD	LIBOR 6 MO	101.85	0	1/12/2004	8/1/2004	354	2421.27
0	0	STANDARD	LIBOR 6 MO	49411.93	0	2/5/2004	8/1/2004	354	2690.19
0	0	STANDARD		13308.28	0	12/21/2003	9/1/2004	354	6239.99
0	0	STANDARD		0	0	12/18/2003	8/1/2004	353	2530.81
0	0	STANDARD		0	0	12/30/2003	8/1/2004	354	2416.36
0	0	STANDARD	LIBOR 6 MO	3749.61	0	2/2/2004	8/1/2004	354	6157.15
0	0	STANDARD		2686.91	0	1/13/2004	9/1/2004	174	3098.03
0	0	STANDARD		0	0	10/16/2003	8/1/2004	354	3850.96
0	0	STANDARD	LIBOR 6 MO	8908.82	0	12/15/2003	8/1/2004	354	5304.68
0	0	STANDARD	LIBOR 6 MO	47.34	0	1/26/2004	8/1/2004	354	5901
0	0	STANDARD		17855.21	0	1/23/2004	8/1/2004	354	2535.34
0	61	STANDARD	LIBOR 6 MO	0	0	12/5/2003	8/1/2004	354	4752.3
0	0	STANDARD		89738.11	0	1/14/2004	8/1/2004	354	11229.95

0	0	STANDARD	LIBOR 6 MO	200339.29	0	9/8/2003	9/1/2004	353	5293.75
0	0	STANDARD	LIBOR 6 MO	0	0	8/6/2003	10/1/2004	354	7000
0	0	STANDARD	LIBOR 6 MO	2863.04	0	1/5/2004	8/1/2004	354	2764.06
0	0	STANDARD		2165.3	0	12/3/2003	9/1/2004	354	4427
0	0	STANDARD	LIBOR 6 MO	5198.17	0	1/7/2004	8/1/2004	354	1597.92
0	90	STANDARD	LIBOR 6 MO	4128.54	0	1/23/2004	9/1/2004	354	6425.45
0	0	STANDARD	LIBOR 6 MO	3265.47	0	2/6/2004	8/1/2004	354	4171.39
0	0	STANDARD		814.92	0	1/13/2004	9/1/2004	353	5046.94
0	0	STANDARD		20657.41	0	1/16/2004	9/1/2004	354	3972.13
0	0	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	354	2052.18
0	0	STANDARD		39.72	0	1/2/2004	8/1/2004	234	2431.15
0	0	STANDARD	LIBOR 6 MO	50431.94	0	10/13/2003	8/1/2004	354	5000
0	0	STANDARD		11523.4	0	1/17/2004	8/1/2004	354	4187.46
0	0	STANDARD		38.99	0	9/29/2003	8/1/2004	353	3177.64
0	57	RURAL		20.35	0	1/8/2004	8/1/2004	355	1993.33
0	0	STANDARD	LIBOR 6 MO	104603.66	0	1/2/2004	8/1/2004	354	2793.72
0	0	STANDARD		6810.33	0	12/19/2003	8/1/2004	354	2755.05
0	0	STANDARD	LIBOR 6 MO	1189.76	0	12/15/2003	8/1/2004	354	4967.44
0	0	STANDARD		27834.13	0	1/18/2004	9/1/2004	354	6042.33
0	0	STANDARD		38260.18	0	2/3/2004	9/1/2004	175	4600
0	39	STANDARD		5848.8	0	12/18/2003	9/1/2004	355	3243
0	0	STANDARD		0	0	1/28/2004	9/1/2004	354	5325
0	0	STANDARD		18061.02	0	1/19/2004	9/1/2004	354	15000
0	0	STANDARD	LIBOR 6 MO	9197.57	0	9/10/2003	8/1/2004	354	6732
0	48	STANDARD		3317.17	0	1/9/2004	8/1/2004	353	2204
0	0	STANDARD		0	0	12/2/2003	8/1/2004	354	5144.53
0	64	STANDARD	LIBOR 6 MO	6128.65	0	12/16/2003	9/1/2004	353	6289.18
0	0	STANDARD	LIBOR 6 MO	4471.51	0	1/21/2004	8/1/2004	353	3262.81
0	80	STANDARD		7562.69	0	12/13/2003	8/1/2004	354	2500
0	47	STANDARD	LIBOR 6 MO	7760.59	0	1/22/2004	9/1/2004	354	6161.31
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2003	8/1/2004	354	4190.65
0	0	STANDARD		5312.18	0	12/31/2003	8/1/2004	354	5564
0	14	STANDARD	LIBOR 6 MO	6788.49	0	12/18/2003	8/1/2004	354	3228.19
0	0	STANDARD	LIBOR 6 MO	1518.66	0	1/26/2004	8/1/2004	354	5573.66
0	0	STANDARD	LIBOR 6 MO	32112.2	0	1/7/2004	8/1/2004	354	6000
0	0	STANDARD	LIBOR 6 MO	1501.83	0	1/23/2004	8/1/2004	354	4342.67
0	0	STANDARD		0	0	2/27/2004	8/1/2004	355	3433.67
0	0	STANDARD	LIBOR 6 MO	0	0	1/26/2004	8/1/2004	353	3869.67
0	0	STANDARD	LIBOR 6 MO	24848.41	0	1/3/2004	9/1/2004	353	7000
14	0	STANDARD	LIBOR 6 MO	2820.55	0	1/13/2004	8/1/2004	353	2917
0	0	STANDARD	LIBOR 6 MO	1526.59	0	1/14/2004	8/1/2004	353	4333
0	63	STANDARD		51714.07	0	11/6/2003	8/1/2004	353	6513.08
0	0	STANDARD	LIBOR 6 MO	234323.67	0	1/12/2004	9/1/2004	354	17157.31
0	0	STANDARD		51301.52	0	10/20/2003	9/1/2004	355	6961.47
0	0	STANDARD	LIBOR 6 MO	275204.83	0	9/15/2003	8/1/2004	354	26523.78
0	0	STANDARD		11025.98	0	1/15/2004	8/1/2004	354	2138.86
0	0	STANDARD	LIBOR 6 MO	25693.62	0	2/13/2004	8/1/2004	354	6780.21
0	0	STANDARD		12031.31	0	1/14/2004	8/1/2004	354	1115.61
0	0	STANDARD	LIBOR 6 MO	0	0	1/7/2004	8/1/2004	354	3979.41
0	0	STANDARD	LIBOR 6 MO	0	0	12/17/2003	8/1/2004	353	6636
0	0	STANDARD	LIBOR 6 MO	73197.77	0	1/2/2004	9/1/2004	353	4116.67
0	0	STANDARD	LIBOR 6 MO	27732.72	0	1/21/2004	9/1/2004	354	4401.65
0	0	STANDARD		0	0	1/20/2004	8/1/2004	354	4068.83
0	0	STANDARD		6969.62	0	12/23/2003	8/1/2004	354	3000
0	0	STANDARD	LIBOR 6 MO	602.5	0	1/14/2004	8/1/2004	355	6789.61
0	0	STANDARD		1594.73	0	1/10/2004	8/1/2004	353	1800
0	29	STANDARD		0.01	0	1/15/2004	8/1/2004	354	3260.86
0	0	STANDARD	LIBOR 6 MO	9567.33	0	1/27/2004	8/1/2004	354	4635.75
0	0	STANDARD	LIBOR 6 MO	6903.48	0	2/12/2004	8/1/2004	355	2648.4
0	54	STANDARD	LIBOR 6 MO	1337.27	0	1/30/2004	8/1/2004	354	3693.25
0	0	STANDARD	LIBOR 6 MO	1532.95	0	1/5/2004	8/1/2004	353	9636.59
0	0	STANDARD		1517.17	0	1/16/2004	8/1/2004	354	7568.4
0	0	STANDARD	LIBOR 6 MO	0	0	12/15/2003	8/1/2004	354	3049.47
0	68	STANDARD		6948.88	0	1/12/2004	8/1/2004	353	3671.82
0	0	STANDARD	LIBOR 6 MO	0	0	12/17/2003	8/1/2004	355	4602
0	0	STANDARD	LIBOR 6 MO	1497.05	0	1/22/2004	8/1/2004	354	4307.54
0	0	STANDARD	LIBOR 6 MO	371.94	0	12/29/2003	9/1/2004	353	15000
0	0	STANDARD	LIBOR 6 MO	7686.3	0	1/20/2004	8/1/2004	354	6264.43
0	0	STANDARD		27201.51	0	1/8/2004	8/1/2004	353	4530.99
0	0	STANDARD		29828.07	0	1/12/2004	8/1/2004	353	3850
0	2	STANDARD		15089.39	0	12/13/2003	8/1/2004	234	3498.62
0	0	STANDARD	LIBOR 6 MO	0	0	12/28/2003	9/1/2004	353	6356.28
0	0	STANDARD		0	0	2/3/2004	9/1/2004	355	8660.27
0	0	STANDARD		678.02	0	1/20/2004	8/1/2004	235	8000
0	0	STANDARD	LIBOR 6 MO	0	0	1/16/2004	8/1/2004	354	3470.31
52	83	STANDARD	LIBOR 6 MO	20192.88	0	11/4/2003	9/1/2004	353	7600
0	8	STANDARD	LIBOR 6 MO	13142.57	0	12/11/2003	9/1/2004	354	3468.67

0	0	STANDARD	LIBOR 6 MO	53977.37	0	12/17/2003	8/1/2004	354	19737.9
0	0	STANDARD		5746.35	0	12/21/2003	9/1/2004	353	5677.35
0	0	STANDARD		0	0	8/8/2003	8/1/2004	353	2678.82
0	0	STANDARD		1236.4	0	12/3/2003	9/1/2004	355	4049.49
0	0	STANDARD	LIBOR 6 MO	0	0	1/20/2004	8/1/2004	354	5059.43
0	32	STANDARD		39648.06	0	8/10/2003	8/1/2004	353	5337.58
0	0	STANDARD	LIBOR 6 MO	0	0	1/9/2004	9/1/2004	353	10352
0	0	STANDARD		1333.45	0	11/11/2003	8/1/2004	353	2094.69
0	0	STANDARD	LIBOR 6 MO	14433.12	0	12/1/2003	8/1/2004	354	5500
0	0	STANDARD		10438.24	0	1/18/2004	8/1/2004	174	3103.19
0	0	STANDARD	LIBOR 6 MO	0	0	11/17/2003	8/1/2004	354	4500
0	0	STANDARD	LIBOR 6 MO	0	0	1/14/2004	9/1/2004	354	5000
0	0	STANDARD	LIBOR 6 MO	0	0	11/19/2003	8/1/2004	353	2972.73
0	0	STANDARD	LIBOR 6 MO	0	0	10/27/2003	8/1/2004	353	3601.33
0	0	STANDARD	LIBOR 6 MO	0	0	9/4/2003	8/1/2004	353	6819.3
0	0	STANDARD		22282.25	0	12/31/2003	9/1/2004	354	7179.5
0	0	STANDARD	LIBOR 6 MO	0	0	12/22/2003	8/1/2004	354	2850
0	0	STANDARD		0	0	2/16/2004	9/1/2004	355	3500
0	0	STANDARD		9662.96	0	12/20/2003	8/1/2004	353	3717.13
0	0	STANDARD	LIBOR 6 MO	10.7	0	12/3/2003	8/1/2004	353	2500
0	78	STANDARD	LIBOR 6 MO	0	0	12/29/2003	8/1/2004	353	1880.18
0	0	STANDARD	LIBOR 6 MO	0	0	1/27/2004	9/1/2004	354	4086.5
0	0	STANDARD		0	0	8/12/2003	8/1/2004	355	21714.83
0	0	STANDARD		366.7	0	1/19/2004	8/1/2004	353	9527.14
0	0	STANDARD	LIBOR 6 MO	0	0	11/13/2003	9/1/2004	354	9741.66
0	0	STANDARD	LIBOR 6 MO	0	0	2/17/2004	8/1/2004	355	2245.9
0	0	STANDARD		3115.9	0	1/8/2004	8/1/2004	355	22045.26
0	0	STANDARD		106196.48	0	11/15/2003	8/1/2004	353	13131.7
0	57	STANDARD	LIBOR 6 MO	0	0	12/27/2003	9/1/2004	355	2242.21
0	0	STANDARD		37908.09	0	1/7/2004	8/1/2004	353	5281.74
0	0	STANDARD	LIBOR 6 MO	0	0	12/22/2003	8/1/2004	355	7320
0	27	STANDARD	LIBOR 6 MO	0	0	1/6/2004	8/1/2004	354	12995.1
0	0	STANDARD		844.25	0	12/22/2003	9/1/2004	353	1327.5
0	0	STANDARD	LIBOR 6 MO	45923.98	0	10/17/2003	8/1/2004	354	6313
0	0	STANDARD		0	0	8/18/2003	8/1/2004	355	22015.27
0	0	STANDARD	LIBOR 6 MO	1218.39	0	12/18/2003	9/1/2004	353	8041.86
0	13	STANDARD	LIBOR 6 MO	7679.44	0	12/20/2003	8/1/2004	354	6938.16
0	57	STANDARD	LIBOR 6 MO	985.37	0	1/12/2004	8/1/2004	354	3285.01
0	0	STANDARD	LIBOR 6 MO	0	0	1/9/2004	8/1/2004	353	1901.47
0	0	STANDARD		29457.39	0	1/21/2004	8/1/2004	354	5998.64
0	0	STANDARD		0	0	1/14/2004	9/1/2004	355	2280.58
0	0	STANDARD		1489.78	0	1/15/2004	9/1/2004	354	5870
0	22	STANDARD		6463.3	0	1/5/2004	9/1/2004	173	2669.12
0	0	STANDARD	LIBOR 6 MO	0	0	2/3/2004	9/1/2004	354	11366.87
0	0	RURAL		3132.48	0	1/30/2004	8/1/2004	354	3785.6
0	0	STANDARD	LIBOR 6 MO	0	0	9/3/2003	8/1/2004	354	7303
0	40	STANDARD	LIBOR 6 MO	195374.52	0	1/29/2004	8/1/2004	354	6572.94
0	58	STANDARD		24342.67	0	1/28/2004	9/1/2004	354	6168.67
0	0	STANDARD	LIBOR 6 MO	0	0	10/16/2003	8/1/2004	353	8241.5
0	0	STANDARD		6039.43	0	1/17/2004	9/1/2004	354	6254.25
0	0	STANDARD	LIBOR 6 MO	8989.2	0	1/21/2004	8/1/2004	353	4055.93
0	9	STANDARD		2134.87	0	12/2/2003	8/1/2004	354	1379.7
0	0	STANDARD		18140.91	0	11/7/2003	8/1/2004	354	9405.11
0	0	STANDARD		25.96	0	1/22/2004	8/1/2004	235	6839.97
0	57	STANDARD		0	0	1/6/2004	8/1/2004	353	10281.95
0	0	STANDARD		4009.12	0	1/6/2004	8/1/2004	235	5051.59
0	0	STANDARD	LIBOR 6 MO	0	0	2/2/2004	8/1/2004	354	2785.92
0	0	STANDARD		0	0	1/12/2004	9/1/2004	353	4556.74
0	0	STANDARD	LIBOR 6 MO	0	0	10/2/2003	8/1/2004	354	8265.93
0	0	STANDARD		41.73	0	12/2/2003	8/1/2004	354	4390.79
0	0	STANDARD	LIBOR 6 MO	31962.43	0	11/4/2003	8/1/2004	353	3963.42
0	0	STANDARD		30604.07	0	12/16/2003	8/1/2004	354	8621.98
0	0	STANDARD	LIBOR 6 MO	0	0	11/19/2003	8/1/2004	354	13500
24	0	STANDARD		15337.99	0	1/7/2004	8/1/2004	353	6528.53
0	13	STANDARD	LIBOR 6 MO	11514.65	0	12/11/2003	9/1/2004	353	8773.39
0	0	STANDARD	LIBOR 6 MO	0	0	12/30/2003	10/1/2004	354	4500
0	0	STANDARD	LIBOR 6 MO	3137.63	0	7/28/2003	8/1/2004	354	3800
0	0	STANDARD		0	0	12/12/2003	9/1/2004	354	1242.24
0	44	STANDARD		10040.82	0	1/24/2004	8/1/2004	353	5803.21
0	0	STANDARD	LIBOR 6 MO	0	0	1/14/2004	8/1/2004	354	3200
0	0	STANDARD	LIBOR 6 MO	0	0	1/3/2004	8/1/2004	353	7668.82
0	0	STANDARD	LIBOR 6 MO	48565.16	0	1/4/2004	9/1/2004	354	3275.42
0	47	STANDARD		10056.3	0	1/16/2004	8/1/2004	354	3343.06
0	0	STANDARD		40026.39	0	1/16/2004	8/1/2004	354	6636.05
0	0	STANDARD	LIBOR 6 MO	0	0	1/21/2004	8/1/2004	354	7500
0	0	STANDARD	LIBOR 6 MO	101634.84	0	1/27/2004	10/1/2004	354	15003
0	0	STANDARD		0	0	1/5/2004	8/1/2004	354	5100

0	0	STANDARD	23473.45	0	12/31/2003	8/1/2004	353	2866.4
0	0	STANDARD	1260.97	0	12/12/2003	9/1/2004	353	5429.73
0	88	STANDARD LIBOR 6 MO	0	0	1/9/2004	8/1/2004	353	1698.67
0	0	STANDARD	1309.68	0	12/19/2003	9/1/2004	355	4040.07
0	0	STANDARD	0	0	1/8/2004	8/1/2004	353	3753
0	0	STANDARD LIBOR 6 MO	0	0	12/23/2003	9/1/2004	354	3479.34
0	0	STANDARD LIBOR 6 MO	4601.23	0	12/17/2003	8/1/2004	354	6500
0	12	STANDARD	43272.57	0	1/3/2004	9/1/2004	353	3937.79
0	0	STANDARD LIBOR 6 MO	81.48	0	12/12/2003	9/1/2004	353	12259.74
0	0	STANDARD LIBOR 6 MO	0	0	1/5/2004	8/1/2004	354	5000
0	0	STANDARD	141044.35	0	12/19/2003	9/1/2004	353	12033
0	0	STANDARD LIBOR 6 MO	115064.55	0	1/15/2004	8/1/2004	353	22870.99
0	0	STANDARD	24831.56	0	9/29/2003	9/1/2004	173	10621.02
0	0	STANDARD	179.08	0	11/25/2003	8/1/2004	353	6000
0	0	STANDARD	13924.9	0	2/18/2004	9/1/2004	355	5000
0	0	STANDARD	518.22	0	12/29/2003	8/1/2004	353	3960.33
0	0	STANDARD LIBOR 6 MO	10100.05	0	12/17/2003	8/1/2004	353	10800
0	0	STANDARD	0	0	2/19/2004	8/1/2004	355	3826.81
0	0	STANDARD LIBOR 6 MO	17727.21	0	11/26/2003	8/1/2004	354	5000
0	44	STANDARD	22.75	0	11/11/2003	8/1/2004	353	3290.34
0	0	STANDARD	16174.19	0	1/2/2004	8/1/2004	353	3984.94
0	0	STANDARD LIBOR 6 MO	0	0	12/4/2003	8/1/2004	353	2119.73
0	49	STANDARD	21824.42	0	10/29/2003	8/1/2004	353	9978.04
0	0	STANDARD LIBOR 6 MO	0	0	1/5/2004	8/1/2004	354	26986.54
0	88	STANDARD	13678.43	0	12/2/2003	9/1/2004	353	2843
0	57	STANDARD	430.09	0	12/3/2003	8/1/2004	173	5237.37
0	0	STANDARD LIBOR 6 MO	0	0	12/1/2003	8/1/2004	353	7028.54
0	0	STANDARD	244500.35	0	11/25/2003	9/1/2004	353	91238.01
0	0	STANDARD LIBOR 6 MO	0	0	12/12/2003	8/1/2004	353	4871.27
0	0	STANDARD LIBOR 6 MO	0	0	1/8/2004	9/1/2004	354	4000
0	0	STANDARD	0	0	1/9/2004	8/1/2004	354	2849.55
0	30	STANDARD	1962.82	0	1/22/2004	8/1/2004	175	4836.91
0	0	STANDARD LIBOR 6 MO	5755.49	0	1/12/2004	9/1/2004	354	4715.32
0	0	STANDARD	5000	0	1/5/2004	8/1/2004	353	3777.4
0	0	STANDARD	14387.04	0	1/13/2004	8/1/2004	354	2977.31
0	0	STANDARD	25259.05	0	11/8/2003	9/1/2004	354	7140.23
0	0	STANDARD	4028.94	0	11/14/2003	8/1/2004	354	1739
0	0	STANDARD LIBOR 6 MO	0	0	12/4/2003	9/1/2004	234	15005.99
0	0	STANDARD	166858.42	0	11/30/2003	9/1/2004	353	7200
0	3	STANDARD LIBOR 6 MO	1814.16	0	12/19/2003	9/1/2004	353	4445
0	0	STANDARD LIBOR 6 MO	1826.28	0	1/21/2004	8/1/2004	354	4014.41
0	0	STANDARD	611.05	0	12/11/2003	9/1/2004	233	3000
0	0	STANDARD	26021.91	0	1/11/2004	9/1/2004	173	9246
0	0	STANDARD LIBOR 6 MO	0	0	10/27/2003	8/1/2004	354	8787.81
0	0	STANDARD LIBOR 6 MO	81.36	0	12/20/2003	9/1/2004	353	7317.33
0	0	STANDARD LIBOR 6 MO	883.14	0	12/23/2003	9/1/2004	353	2080.94
0	0	STANDARD	4476.12	0	9/15/2003	9/1/2004	354	6074.25
0	0	STANDARD LIBOR 6 MO	0	0	12/5/2003	8/1/2004	353	6373.67
0	0	STANDARD LIBOR 6 MO	0	0	12/30/2003	8/1/2004	354	3213.36
0	0	STANDARD	61254.56	0	9/22/2003	9/1/2004	354	6198.04
0	0	STANDARD	62027.33	0	11/13/2003	9/1/2004	174	9000
0	0	STANDARD LIBOR 6 MO	13452.28	0	1/30/2004	8/1/2004	354	2776.04
0	0	STANDARD	13851.56	0	12/11/2003	8/1/2004	173	1649.43
0	13	STANDARD	58262.76	0	12/26/2003	8/1/2004	354	5514.39
0	18	STANDARD LIBOR 6 MO	0	0	1/8/2004	8/1/2004	353	6672.63
0	0	STANDARD LIBOR 6 MO	105990.88	0	1/3/2004	8/1/2004	353	8108.02
0	0	STANDARD LIBOR 6 MO	5848.61	0	1/12/2004	8/1/2004	354	6278.57
0	46	STANDARD LIBOR 6 MO	0	0	12/30/2003	8/1/2004	353	3198.33
0	0	STANDARD	10112.57	0	12/30/2003	8/1/2004	234	10640.9
0	8	STANDARD	0	0	12/30/2003	8/1/2004	353	15367.34
0	0	STANDARD LIBOR 6 MO	0	0	1/16/2004	8/1/2004	354	5698.67
0	0	STANDARD	0	0	12/9/2003	8/1/2004	354	4534.21
0	34	STANDARD	1217.46	0	7/21/2003	8/1/2004	353	3009.93
0	0	STANDARD	0	0	1/2/2004	8/1/2004	353	5402.27
0	0	STANDARD LIBOR 6 MO	0	0	12/14/2003	9/1/2004	353	1910.18
0	0	STANDARD LIBOR 6 MO	0	0	12/30/2003	8/1/2004	353	3477.2
0	21	STANDARD	18486.88	0	1/14/2004	9/1/2004	354	7978.26
0	0	STANDARD	14550.45	0	8/18/2003	8/1/2004	234	3056
0	0	STANDARD	970.68	0	12/19/2003	8/1/2004	354	8219.01
0	0	STANDARD	2691.91	0	1/8/2004	9/1/2004	354	3692.98
0	0	STANDARD LIBOR 6 MO	151307.37	0	11/7/2003	8/1/2004	354	10348
0	21	STANDARD LIBOR 6 MO	66871.77	0	1/20/2004	8/1/2004	353	12436.78
0	11	STANDARD	6.18	0	12/31/2003	8/1/2004	354	2908.14
0	0	STANDARD	4244.29	0	1/16/2004	8/1/2004	354	2484.97
0	0	STANDARD LIBOR 6 MO	1500	0	12/31/2003	8/1/2004	355	3428.14
0	0	STANDARD	0	0	1/6/2004	9/1/2004	354	12038.46
0	0	STANDARD LIBOR 6 MO	19665.12	0	1/21/2004	9/1/2004	353	36950.79

0	0	STANDARD	LIBOR 6 MO	20930.24	0	12/9/2003	8/1/2004	353	4959.46
0	0	STANDARD		0	0	11/25/2003	8/1/2004	353	6942.83
0	0	STANDARD	LIBOR 6 MO	114769.08	0	9/3/2003	9/1/2004	353	5088.37
0	0	STANDARD	LIBOR 6 MO	0	0	11/14/2003	8/1/2004	353	4780.97
0	27	STANDARD		1019.29	0	12/11/2003	8/1/2004	353	2950
0	0	STANDARD	LIBOR 6 MO	0	0	12/30/2003	8/1/2004	354	3041.74
0	0	STANDARD	LIBOR 6 MO	14307.76	0	1/7/2004	9/1/2004	354	4263.99
0	0	STANDARD		0	0	12/30/2003	8/1/2004	353	5041.42
0	0	STANDARD	LIBOR 6 MO	0	0	1/6/2004	8/1/2004	353	5110.6
0	0	STANDARD	LIBOR 6 MO	0	0	12/15/2003	9/1/2004	353	5153.84
0	0	STANDARD	LIBOR 6 MO	0	0	12/12/2003	8/1/2004	353	7033.35
0	0	STANDARD	LIBOR 6 MO	0	0	1/5/2004	8/1/2004	355	5100
0	0	STANDARD		1437.55	0	8/8/2003	8/1/2004	353	3993.69
0	81	STANDARD	LIBOR 6 MO	0	0	1/2/2004	9/1/2004	353	3959.47
0	0	STANDARD	LIBOR 6 MO	0	0	12/12/2003	9/1/2004	353	4536.32
0	0	STANDARD		26269.07	0	12/11/2003	8/1/2004	354	8554.77
0	0	STANDARD	LIBOR 6 MO	0	0	11/24/2003	8/1/2004	353	5967.11
0	0	STANDARD	LIBOR 6 MO	314.01	0	11/10/2003	8/1/2004	353	3016.98
0	0	STANDARD	LIBOR 6 MO	0	0	1/19/2004	8/1/2004	353	5251.43
0	0	STANDARD		24307.3	0	12/9/2003	8/1/2004	353	4090.75
0	0	STANDARD	LIBOR 6 MO	43999.62	0	1/9/2004	9/1/2004	354	4472.7
0	0	STANDARD	LIBOR 6 MO	4488.18	0	12/13/2003	8/1/2004	354	4251.48
0	0	STANDARD	LIBOR 6 MO	0	0	8/23/2003	8/1/2004	354	8200
0	0	STANDARD	LIBOR 6 MO	17422.34	0	11/24/2003	8/1/2004	353	16779.4
0	0	STANDARD		12.79	0	1/20/2004	9/1/2004	354	6950.01
0	0	STANDARD		5872.72	0	12/23/2003	8/1/2004	233	6477.47
0	0	STANDARD		9695.77	0	1/8/2004	9/1/2004	233	7733.85
0	0	STANDARD	LIBOR 6 MO	3367.26	0	12/29/2003	8/1/2004	355	3832.97
0	0	STANDARD	LIBOR 6 MO	1097.13	0	12/9/2003	9/1/2004	353	3842.84
0	0	STANDARD		2852.93	0	1/6/2004	9/1/2004	353	5347.18
0	0	STANDARD	LIBOR 6 MO	4423.35	0	1/6/2004	9/1/2004	354	2520.53
0	0	STANDARD		35589.56	0	12/19/2003	8/1/2004	353	4000
0	0	STANDARD	LIBOR 6 MO	10009.12	0	12/22/2003	8/1/2004	353	6596.94
0	0	STANDARD		18843.73	0	12/17/2003	8/1/2004	173	2650
0	0	STANDARD		0	0	12/17/2003	8/1/2004	233	37264.58
0	0	STANDARD	LIBOR 6 MO	0	0	12/11/2003	8/1/2004	354	3175.17
0	0	STANDARD	LIBOR 6 MO	660.88	0	2/12/2004	8/1/2004	355	7530
0	0	STANDARD		30558.92	0	10/31/2003	8/1/2004	353	6000
0	0	STANDARD	LIBOR 6 MO	1245.25	0	12/1/2003	8/1/2004	354	2483.56
0	0	STANDARD		0	0	12/12/2003	9/1/2004	353	132964.3
0	0	STANDARD		368.12	0	1/3/2004	9/1/2004	355	3468.65
0	0	STANDARD		712.32	0	11/28/2003	8/1/2004	173	3124
0	0	STANDARD		4755.89	0	12/16/2003	8/1/2004	353	4666
0	19	STANDARD	LIBOR 6 MO	14029.22	0	11/13/2003	9/1/2004	353	2500
0	0	STANDARD		0	0	12/31/2003	9/1/2004	354	3145
0	0	STANDARD	LIBOR 6 MO	0	0	12/17/2003	8/1/2004	353	12500
0	0	STANDARD	LIBOR 6 MO	14576.67	0	11/18/2003	9/1/2004	353	7445.63
0	0	STANDARD	LIBOR 6 MO	0	0	1/9/2004	8/1/2004	353	3237
0	0	STANDARD		0	0	1/12/2004	9/1/2004	354	7744.75
0	0	STANDARD		1531.71	0	11/19/2003	9/1/2004	173	3436.14
0	0	STANDARD	LIBOR 6 MO	0	0	12/8/2003	9/1/2004	354	1986.18
0	0	STANDARD		0	0	12/10/2003	8/1/2004	354	4800
0	0	STANDARD		14215.27	0	12/19/2003	9/1/2004	353	3214.21
0	0	STANDARD		20456.81	0	1/23/2004	8/1/2004	354	4638.3
0	0	STANDARD		52296.84	0	11/13/2003	10/1/2004	354	3679.56
0	0	STANDARD		0	0	10/28/2003	9/1/2004	353	3076.67
0	35	STANDARD		0	0	1/8/2004	8/1/2004	353	2640.75
0	17	STANDARD	LIBOR 6 MO	285.1	0	12/5/2003	8/1/2004	354	4380.11
0	0	STANDARD		294705.89	0	1/20/2004	9/1/2004	354	39932
0	0	STANDARD	LIBOR 6 MO	0	0	12/19/2003	8/1/2004	353	4537
0	0	STANDARD	LIBOR 6 MO	0	0	12/12/2003	8/1/2004	354	6800
0	0	STANDARD		0	0	12/18/2003	8/1/2004	353	15348.86
0	44	STANDARD	LIBOR 6 MO	19.98	0	12/19/2003	8/1/2004	353	5929.09
0	0	STANDARD	LIBOR 6 MO	51.08	0	12/12/2003	8/1/2004	353	3750.07
0	0	STANDARD	LIBOR 6 MO	48462.91	0	12/15/2003	9/1/2004	353	6339
0	0	STANDARD		17072.3	0	12/12/2003	8/1/2004	353	4782.72
0	0	STANDARD	LIBOR 6 MO	2271.91	0	1/13/2004	8/1/2004	354	2933.63
0	0	STANDARD		0	0	2/11/2004	8/1/2004	175	4236.55
0	0	STANDARD	LIBOR 6 MO	0	0	10/7/2003	8/1/2004	353	7873.79
0	0	STANDARD		0	0	11/7/2003	8/1/2004	353	6113.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2003	8/1/2004	354	4500
0	0	STANDARD	LIBOR 6 MO	0	0	11/17/2003	8/1/2004	354	2373.26
0	0	STANDARD	LIBOR 6 MO	0	0	12/30/2003	9/1/2004	353	2887.13
0	0	STANDARD		0	0	12/18/2003	8/1/2004	353	5024.35
0	0	STANDARD		5289.82	0	12/31/2003	8/1/2004	353	1485.59
0	32	STANDARD	LIBOR 6 MO	0	0	12/16/2003	8/1/2004	354	6094.16
0	15	STANDARD	LIBOR 6 MO	0	0	1/22/2004	9/1/2004	353	4649.87

0	0	STANDARD	27234.19	0	11/18/2003	8/1/2004	353	5378.43
47	0	STANDARD LIBOR 6 MO	34148.3	0	12/3/2003	9/1/2004	352	5670.65
0	0	STANDARD LIBOR 6 MO	333.88	0	12/16/2003	8/1/2004	353	13345.67
0	0	STANDARD LIBOR 6 MO	1062.17	0	12/16/2003	8/1/2004	352	4018.09
0	0	STANDARD	20599.44	0	10/3/2003	9/1/2004	352	4293.67
0	0	STANDARD LIBOR 6 MO	3264.47	0	7/30/2003	9/1/2004	353	4493.43
0	0	STANDARD	4704.5	0	12/18/2003	9/1/2004	354	5333.33
0	68	STANDARD LIBOR 6 MO	0	0	12/11/2003	8/1/2004	352	3599.99
0	0	STANDARD	0	0	11/3/2003	8/1/2004	353	3349.33
0	0	STANDARD	0	0	12/3/2003	9/1/2004	353	8431.92
0	0	STANDARD LIBOR 6 MO	2462.3	0	12/8/2003	8/1/2004	353	1970
0	0	STANDARD LIBOR 6 MO	7497.49	0	12/29/2003	8/1/2004	353	7151.02
0	0	STANDARD	0	0	11/25/2003	8/1/2004	352	6598.18
0	0	STANDARD LIBOR 6 MO	5283.96	0	11/19/2003	8/1/2004	352	7010.33
0	0	STANDARD LIBOR 6 MO	0	0	12/8/2003	8/1/2004	353	2333
0	0	STANDARD LIBOR 6 MO	4284.52	0	12/12/2003	8/1/2004	353	3340.31
0	0	STANDARD LIBOR 6 MO	13054.96	0	12/19/2003	8/1/2004	353	13804.62
0	81	STANDARD	3398.66	0	12/31/2003	8/1/2004	353	4540
0	0	STANDARD LIBOR 6 MO	41319.54	0	9/8/2003	8/1/2004	353	3505
0	20	STANDARD	0	0	11/7/2003	8/1/2004	352	2987.8
0	0	STANDARD LIBOR 6 MO	73783.47	0	12/2/2003	8/1/2004	353	9144
0	0	STANDARD	635.74	0	12/26/2003	8/1/2004	353	3500
0	0	STANDARD LIBOR 6 MO	1251.42	0	12/5/2003	8/1/2004	353	6000
0	0	STANDARD	0	0	12/17/2003	8/1/2004	353	3045
0	0	STANDARD	24949.34	0	12/18/2003	8/1/2004	353	1686.4
0	0	STANDARD LIBOR 6 MO	34079.62	0	12/5/2003	9/1/2004	353	5980.17
0	0	RURAL	0	0	12/8/2003	10/1/2004	352	3011.67
0	0	STANDARD	5312.1	0	12/1/2003	8/1/2004	353	1407.76
0	98	STANDARD LIBOR 6 MO	0	0	12/16/2003	8/1/2004	353	6950
0	0	STANDARD	0	0	1/15/2004	9/1/2004	353	9751.78
0	0	STANDARD	0	0	12/10/2003	9/1/2004	353	2620.88
0	0	STANDARD LIBOR 6 MO	26324.82	0	10/29/2003	9/1/2004	353	6000
0	19	STANDARD LIBOR 6 MO	35286.77	0	12/10/2003	8/1/2004	352	3819
0	0	STANDARD LIBOR 6 MO	0	0	1/23/2004	8/1/2004	354	1733.33
0	0	STANDARD LIBOR 6 MO	0	0	12/15/2003	8/1/2004	352	7748.9
0	98	STANDARD LIBOR 6 MO	136.53	0	10/17/2003	9/1/2004	353	2133.79
0	80	STANDARD LIBOR 6 MO	0	0	11/16/2003	8/1/2004	353	5834.87
0	0	STANDARD LIBOR 6 MO	0	0	10/24/2003	8/1/2004	353	6516.18
0	0	STANDARD	28405.78	0	12/16/2003	8/1/2004	353	5115.99
0	0	STANDARD LIBOR 6 MO	79.04	0	12/23/2003	9/1/2004	353	2227.56
0	0	STANDARD LIBOR 6 MO	0	0	11/24/2003	8/1/2004	353	2048.51
0	0	STANDARD LIBOR 6 MO	20194.45	0	12/5/2003	9/1/2004	353	3769.49
0	0	STANDARD LIBOR 6 MO	0	0	12/17/2003	8/1/2004	353	3916.23
0	0	STANDARD	10663.41	0	12/8/2003	8/1/2004	353	6062.22
0	0	STANDARD LIBOR 6 MO	0	0	1/31/2004	8/1/2004	354	13595.94
0	0	STANDARD LIBOR 6 MO	0	0	11/20/2003	8/1/2004	353	6340.99
0	0	STANDARD LIBOR 6 MO	24486.09	0	11/10/2003	8/1/2004	353	21290.32
0	0	STANDARD LIBOR 6 MO	7460.05	0	12/9/2003	8/1/2004	353	20462.19
0	14	STANDARD LIBOR 6 MO	53386.09	0	11/6/2003	8/1/2004	353	3558.43
0	0	STANDARD LIBOR 6 MO	0	0	1/9/2004	8/1/2004	353	13000
0	72	STANDARD LIBOR 6 MO	19960.13	0	12/11/2003	9/1/2004	353	5132.36
0	0	STANDARD LIBOR 6 MO	0	0	12/17/2003	8/1/2004	353	25724.63
20	23	STANDARD LIBOR 6 MO	22082.47	0	12/18/2003	8/1/2004	353	2107.98
0	0	STANDARD	3576.18	0	12/23/2003	8/1/2004	353	5000
0	0	STANDARD	0	0	1/7/2004	8/1/2004	353	4751.78
0	0	STANDARD	0	0	12/31/2003	8/1/2004	353	4563.82
0	30	STANDARD	15800.4	0	12/10/2003	8/1/2004	353	3066.22
0	0	STANDARD LIBOR 6 MO	0	0	12/11/2003	9/1/2004	353	11543.01
0	0	STANDARD	11739.61	0	1/15/2004	8/1/2004	354	8025.33
0	0	STANDARD	0	0	12/17/2003	8/1/2004	173	2891.93
0	0	STANDARD LIBOR 6 MO	49254.46	0	12/10/2003	8/1/2004	353	8449.17
0	0	STANDARD	45071.28	0	12/16/2003	8/1/2004	353	5406.3
0	0	STANDARD	18932.75	0	12/11/2003	8/1/2004	173	3200
0	0	STANDARD LIBOR 6 MO	0	0	1/6/2004	8/1/2004	353	5662.01
0	12	STANDARD	10562.76	0	12/19/2003	9/1/2004	173	4224.83
0	0	STANDARD LIBOR 6 MO	21495.02	0	11/12/2003	8/1/2004	353	3500
0	0	STANDARD	63300.57	0	11/21/2003	8/1/2004	353	3732.61
0	78	STANDARD	52634.54	0	11/21/2003	9/1/2004	353	6347
0	0	STANDARD	1398.66	0	12/29/2003	9/1/2004	353	3033.33
0	0	STANDARD LIBOR 6 MO	0	0	1/7/2004	8/1/2004	353	3092.93
0	0	STANDARD	0	0	1/8/2004	9/1/2004	353	2110.74
0	0	STANDARD LIBOR 6 MO	0	0	12/21/2003	9/1/2004	354	2846.11
0	0	STANDARD	824.23	0	12/22/2003	9/1/2004	353	2675.67
0	0	STANDARD LIBOR 6 MO	0	0	12/31/2003	8/1/2004	354	8700
0	0	STANDARD LIBOR 6 MO	0	0	1/26/2004	8/1/2004	354	8432.25
0	0	STANDARD	192953.48	0	12/30/2003	9/1/2004	353	29631.74
0	0	STANDARD LIBOR 6 MO	33394.99	0	11/18/2003	8/1/2004	353	3000

0	0	STANDARD	LIBOR 6 M(	46866.26	0	11/11/2003	9/1/2004	352	7747.84
0	0	STANDARD	LIBOR 6 M(	0	0	12/6/2003	8/1/2004	352	4500
0	0	STANDARD	LIBOR 6 M(	0	0	12/15/2003	8/1/2004	353	2162.71
0	0	STANDARD	LIBOR 6 M(	2774.2	0	12/5/2003	8/1/2004	352	7648.39
0	0	STANDARD	LIBOR 6 M(	4231.88	0	1/10/2004	8/1/2004	354	5262.81
0	0	STANDARD		2388.22	0	12/8/2003	8/1/2004	353	1400
0	0	STANDARD	LIBOR 6 M(	12558.09	0	11/18/2003	8/1/2004	352	5833.51
0	0	STANDARD		61362.14	0	12/15/2003	8/1/2004	353	5070.78
0	80	STANDARD		304.9	0	12/9/2003	8/1/2004	352	2747.07
0	0	STANDARD		1520.4	0	10/9/2003	8/1/2004	353	3480.11
0	0	STANDARD		8817.17	0	12/3/2003	9/1/2004	353	4655.32
0	0	STANDARD		2130.38	0	12/8/2003	9/1/2004	353	1407.29
0	0	STANDARD		0	0	12/2/2003	9/1/2004	352	6886.69
0	6	STANDARD		11939.57	0	12/8/2003	9/1/2004	353	2811.67
0	0	STANDARD	LIBOR 6 M(	9697.2	0	12/6/2003	8/1/2004	352	3868.57
0	55	STANDARD	LIBOR 6 M(	1474.63	0	12/9/2003	8/1/2004	352	3754.09
0	0	STANDARD		53843.81	0	12/5/2003	8/1/2004	353	6962.45
0	0	STANDARD	LIBOR 6 M(	2904.55	0	11/24/2003	8/1/2004	352	2350
0	0	STANDARD		0	0	11/29/2003	8/1/2004	353	3447.38
0	0	STANDARD		63159.8	0	11/1/2003	9/1/2004	353	1551.56
0	73	STANDARD		5510.12	0	1/9/2004	8/1/2004	353	2067.87
0	0	STANDARD	LIBOR 6 M(	0	0	12/5/2003	8/1/2004	354	5286.17
0	0	STANDARD	LIBOR 6 M(	3644.42	0	12/15/2003	8/1/2004	352	2125.78
0	0	STANDARD	LIBOR 6 M(	0	0	10/17/2003	9/1/2004	352	4330
0	0	STANDARD	LIBOR 6 M(	1865.59	0	11/21/2003	8/1/2004	352	5500
0	0	STANDARD		0	0	12/18/2003	8/1/2004	353	4377.83
0	0	STANDARD	LIBOR 6 M(	17298.55	0	12/9/2003	8/1/2004	352	6067.9
0	0	STANDARD	LIBOR 6 M(	19362.35	0	11/29/2003	8/1/2004	352	7444
0	0	STANDARD	LIBOR 6 M(	0	0	12/10/2003	8/1/2004	352	115031.6
6	0	STANDARD	LIBOR 6 M(	0	0	12/22/2003	8/1/2004	353	4010.48
0	0	STANDARD	LIBOR 6 M(	0	0	12/11/2003	8/1/2004	352	2239.3
0	84	STANDARD	LIBOR 6 M(	0	0	1/3/2004	8/1/2004	354	18688
0	0	STANDARD		0	0	9/25/2003	8/1/2004	352	5032.61
0	0	STANDARD		2834.72	0	11/23/2003	9/1/2004	352	20991.08
0	41	STANDARD		5214.59	0	12/15/2003	8/1/2004	352	11600
0	0	STANDARD	LIBOR 6 M(	112042.01	0	12/11/2003	9/1/2004	353	8000
0	0	STANDARD		50780.74	0	12/9/2003	9/1/2004	352	5911.45
0	69	STANDARD		2216.64	0	12/29/2003	8/1/2004	353	29337.3
0	85	STANDARD		8436.2	0	12/23/2003	9/1/2004	353	5206.69
0	0	STANDARD	LIBOR 6 M(	0	0	12/10/2003	8/1/2004	353	7778.99
0	59	STANDARD	LIBOR 6 M(	37.32	0	12/12/2003	8/1/2004	352	8351.63
0	0	STANDARD	LIBOR 6 M(	20558.56	0	12/11/2003	8/1/2004	352	3938.42
0	22	STANDARD		13742.13	0	12/11/2003	8/1/2004	352	5534.01
0	0	STANDARD	LIBOR 6 M(	1898.06	0	12/4/2003	9/1/2004	353	2293.2
0	0	STANDARD		803.65	0	12/10/2003	8/1/2004	353	3498.87
0	0	STANDARD	LIBOR 6 M(	6944.99	0	2/9/2004	8/1/2004	354	4756.59
0	0	STANDARD	LIBOR 6 M(	28646.23	0	12/4/2003	9/1/2004	353	5569.39
0	0	STANDARD	LIBOR 6 M(	2268.67	0	12/8/2003	9/1/2004	352	3170
0	0	STANDARD		967.75	0	10/9/2003	8/1/2004	353	1949.16
0	0	STANDARD		0	0	12/11/2003	8/1/2004	352	7798.54
0	0	STANDARD	LIBOR 6 M(	0	0	1/14/2004	8/1/2004	353	3338.6
0	28	STANDARD	LIBOR 6 M(	0	0	12/16/2003	8/1/2004	352	3588.18
0	0	STANDARD	LIBOR 6 M(	3645.31	0	12/19/2003	8/1/2004	353	4075.89
0	0	STANDARD		15876.88	0	12/8/2003	8/1/2004	352	2679.17
0	0	STANDARD		5952.27	0	12/10/2003	8/1/2004	352	5591.92
0	0	STANDARD	LIBOR 6 M(	0	0	12/8/2003	8/1/2004	352	4827.83
0	0	STANDARD	LIBOR 6 M(	0	0	12/12/2003	8/1/2004	352	7611.44
0	14	STANDARD	LIBOR 6 M(	119743.31	0	12/10/2003	8/1/2004	352	7656.03
0	0	STANDARD	LIBOR 6 M(	794.84	0	12/18/2003	8/1/2004	352	4578.05
0	0	STANDARD		0	0	10/15/2003	8/1/2004	353	2280.94
0	0	STANDARD	LIBOR 6 M(	47139.44	0	2/4/2004	8/1/2004	354	4052.37
0	0	STANDARD	LIBOR 6 M(	10501.38	0	11/28/2003	9/1/2004	354	3340.48
0	0	STANDARD	LIBOR 6 M(	15403.9	0	1/16/2004	8/1/2004	354	4712.14
0	0	STANDARD	LIBOR 6 M(	0	0	11/15/2003	8/1/2004	352	8413.07
0	0	STANDARD		215668.41	0	11/1/2003	8/1/2004	353	45712.46
0	0	STANDARD	LIBOR 6 M(	0	0	1/6/2004	8/1/2004	353	2472.43
0	71	STANDARD	LIBOR 6 M(	0	0	12/9/2003	8/1/2004	353	4175.13
0	0	STANDARD		6519.98	0	12/10/2003	8/1/2004	233	2883.21
0	0	STANDARD		4655.43	0	11/7/2003	8/1/2004	352	2299
0	0	STANDARD		49502.16	0	8/25/2003	9/1/2004	352	5519.12
0	0	STANDARD		51.33	0	12/12/2003	9/1/2004	173	1956.93
0	0	RURAL		0	0	12/11/2003	8/1/2004	353	3775.33
0	0	STANDARD		18422.8	0	12/10/2003	8/1/2004	352	121929.17
0	0	STANDARD		16062.34	0	1/7/2004	9/1/2004	353	4835
0	0	STANDARD		121328.74	0	8/25/2003	8/1/2004	354	13538.89
0	0	STANDARD	LIBOR 6 M(	0	0	12/19/2003	8/1/2004	353	5232.95
0	13	STANDARD	LIBOR 6 M(	7171.82	0	12/9/2003	8/1/2004	352	5977.13

0	54	STANDARD	49672.33	0	12/11/2003	8/1/2004	352	6709
0	0	STANDARD LIBOR 6 MO	13147.27	0	12/11/2003	8/1/2004	353	4794.17
0	0	STANDARD	708.27	0	11/1/2003	9/1/2004	352	4177.94
0	70	STANDARD	8152.9	0	11/25/2003	8/1/2004	352	4357.04
0	0	STANDARD LIBOR 6 MO	0	0	12/18/2003	8/1/2004	354	2798.17
0	0	STANDARD LIBOR 6 MO	1497.79	0	11/21/2003	8/1/2004	352	6630.93
0	52	STANDARD	3946.44	0	12/10/2003	9/1/2004	353	3883.21
0	0	STANDARD LIBOR 6 MO	5353.74	0	12/1/2003	8/1/2004	352	7417.78
0	0	STANDARD LIBOR 6 MO	224073.88	0	10/18/2003	8/1/2004	352	7855.84
0	0	STANDARD	55603.23	0	10/9/2003	9/1/2004	352	2446.72
0	0	STANDARD	0	0	12/4/2003	10/1/2004	352	4540.44
0	0	STANDARD LIBOR 6 MO	160776.7	0	11/25/2003	9/1/2004	352	17556.47
0	0	STANDARD LIBOR 6 MO	0	0	12/8/2003	8/1/2004	353	6531.9
0	0	STANDARD LIBOR 6 MO	51180.86	0	11/22/2003	8/1/2004	352	6412.33
0	0	STANDARD LIBOR 6 MO	0	0	12/10/2003	8/1/2004	353	5766
0	49	STANDARD LIBOR 6 MO	19651.3	0	10/28/2003	8/1/2004	352	5287.5
0	0	STANDARD LIBOR 6 MO	0	0	10/16/2003	8/1/2004	353	6415.21
0	0	STANDARD LIBOR 6 MO	11066.03	0	7/30/2003	8/1/2004	353	1552.5
0	51	STANDARD	8124.09	0	11/19/2003	8/1/2004	352	7759.16
0	0	STANDARD	732.93	0	11/17/2003	8/1/2004	173	5008.17
0	0	STANDARD	6685.89	0	11/25/2003	8/1/2004	352	3709.46
0	0	STANDARD LIBOR 6 MO	0	0	9/30/2003	8/1/2004	353	4569.04
0	0	STANDARD LIBOR 6 MO	0	0	1/19/2004	8/1/2004	354	2073.26
0	0	STANDARD LIBOR 6 MO	4527.67	0	12/2/2003	8/1/2004	353	7473.82
0	0	STANDARD	26033.25	0	11/20/2003	9/1/2004	352	11659.27
0	0	STANDARD	1734.15	0	11/28/2003	9/1/2004	353	1852.95
0	0	STANDARD	26291.14	0	10/18/2003	8/1/2004	354	5800
0	0	STANDARD	0	0	12/19/2003	8/1/2004	354	1469.06
0	0	STANDARD LIBOR 6 MO	13018.2	0	8/15/2003	8/1/2004	353	3785.66
0	0	STANDARD LIBOR 6 MO	19208.85	0	12/16/2003	8/1/2004	353	2500.79
0	0	STANDARD	38602.19	0	12/10/2003	9/1/2004	174	11000
0	0	STANDARD	21925.45	0	10/24/2003	9/1/2004	172	35045
0	0	STANDARD LIBOR 6 MO	13884.54	0	12/22/2003	8/1/2004	353	8126
0	0	STANDARD LIBOR 6 MO	0	0	12/22/2003	8/1/2004	353	5412.28
0	15	STANDARD LIBOR 6 MO	10102.59	0	9/16/2003	8/1/2004	352	3855.18
0	0	STANDARD LIBOR 6 MO	15064.26	0	12/8/2003	8/1/2004	353	3256.83
0	0	RURAL	15493.39	0	11/25/2003	8/1/2004	352	3370.01
0	0	STANDARD LIBOR 6 MO	2130.91	0	11/28/2003	8/1/2004	352	2996.07
0	0	STANDARD	405.2	0	12/1/2003	8/1/2004	352	1075.02
0	0	STANDARD	19843.81	0	12/3/2003	8/1/2004	352	6900
0	32	STANDARD LIBOR 6 MO	0	0	12/2/2003	9/1/2004	352	4839.15
0	0	STANDARD LIBOR 6 MO	375.43	0	9/12/2003	8/1/2004	352	3790.48
0	0	STANDARD LIBOR 6 MO	18008.09	0	12/10/2003	8/1/2004	352	8635.74
0	38	STANDARD LIBOR 6 MO	17038.4	0	12/22/2003	8/1/2004	353	3200
0	0	STANDARD LIBOR 6 MO	7394.49	0	12/2/2003	9/1/2004	352	3889.88
0	91	STANDARD	0	0	12/1/2003	8/1/2004	352	1677.72
0	0	STANDARD LIBOR 6 MO	43048.43	0	12/8/2003	9/1/2004	352	10000
0	0	STANDARD LIBOR 6 MO	1310.58	0	12/5/2003	8/1/2004	353	2669.58
32	38	STANDARD LIBOR 6 MO	9370.63	0	12/7/2003	8/1/2004	352	4129.72
0	25	STANDARD LIBOR 6 MO	7514.49	0	12/31/2003	8/1/2004	353	3881.31
0	0	STANDARD	80702.87	0	12/11/2003	9/1/2004	352	11355.46
0	0	STANDARD	0	0	11/24/2003	8/1/2004	353	3524.07
0	0	STANDARD	39955.44	0	12/8/2003	8/1/2004	352	5500
0	0	STANDARD	87416.12	0	12/19/2003	8/1/2004	353	6811.41
0	0	STANDARD LIBOR 6 MO	0	0	11/18/2003	8/1/2004	353	4492.63
0	0	STANDARD	2026.71	0	11/26/2003	8/1/2004	353	5240.07
0	0	STANDARD	64997.38	0	12/12/2003	8/1/2004	353	1700
0	0	STANDARD LIBOR 6 MO	0	0	12/2/2003	8/1/2004	352	8174.57
0	13	STANDARD LIBOR 6 MO	6403.66	0	12/19/2003	9/1/2004	352	4897.25
8	0	STANDARD LIBOR 6 MO	93556.13	0	1/25/2004	9/1/2004	354	4000
0	0	STANDARD LIBOR 6 MO	0	0	12/18/2003	9/1/2004	353	14029.9
0	10	STANDARD	3715.78	0	11/20/2003	8/1/2004	353	8000
0	0	STANDARD	5399.87	0	12/5/2003	8/1/2004	352	2056.51
0	0	STANDARD LIBOR 6 MO	2076.2	0	12/29/2003	8/1/2004	352	1925.34
0	0	STANDARD	9281.16	0	12/15/2003	8/1/2004	172	4534.59
0	0	STANDARD	10212.27	0	12/5/2003	8/1/2004	352	4055.92
0	53	STANDARD	7680.65	0	11/25/2003	8/1/2004	352	5764.08
0	0	STANDARD LIBOR 6 MO	0	0	12/4/2003	8/1/2004	352	6500
0	0	STANDARD LIBOR 6 MO	18340.69	0	11/13/2003	9/1/2004	354	4896.88
0	0	STANDARD LIBOR 6 MO	10371.79	0	12/21/2003	8/1/2004	353	4516.74
0	0	STANDARD LIBOR 6 MO	29006.03	0	9/10/2003	8/1/2004	353	13049.38
0	0	STANDARD	0	0	12/2/2003	9/1/2004	354	14155.17
0	0	STANDARD LIBOR 6 MO	28037.24	0	12/2/2003	8/1/2004	352	56612
0	0	STANDARD	14452.05	0	12/3/2003	8/1/2004	172	5620.95
0	37	STANDARD	0	0	12/1/2003	8/1/2004	352	5037.53
0	0	STANDARD LIBOR 6 MO	41413.88	0	12/1/2003	9/1/2004	354	7472.98
0	0	STANDARD LIBOR 6 MO	0	0	11/25/2003	8/1/2004	352	6168.3

0	0	STANDARD	19082.91	0	11/18/2003	8/1/2004	352	5541.66
0	0	STANDARD LIBOR 6 MO	0	0	11/6/2003	8/1/2004	352	5879.82
0	0	STANDARD	73273.3	0	10/10/2003	8/1/2004	352	6982.94
0	0	STANDARD	5975.52	0	11/15/2003	8/1/2004	352	4622
0	78	STANDARD LIBOR 6 MO	0	0	11/6/2003	8/1/2004	352	6288.85
0	0	STANDARD	1823.86	0	11/25/2003	8/1/2004	352	6600
0	0	STANDARD LIBOR 6 MO	19150.67	0	12/1/2003	8/1/2004	352	2811.37
0	59	STANDARD LIBOR 6 MO	0	0	11/19/2003	8/1/2004	352	3052
0	15	STANDARD LIBOR 6 MO	76.07	0	11/24/2003	8/1/2004	352	1937.33
0	50	STANDARD LIBOR 6 MO	0	0	10/13/2003	8/1/2004	352	5075.37
0	79	STANDARD LIBOR 6 MO	0	0	12/8/2003	8/1/2004	352	6880.11
0	0	STANDARD	6347.48	0	11/13/2003	8/1/2004	352	4724.17
0	0	STANDARD LIBOR 6 MO	0	0	9/21/2003	8/1/2004	353	4287.61
0	0	STANDARD LIBOR 6 MO	0	0	11/25/2003	8/1/2004	352	2243.97
0	0	STANDARD LIBOR 6 MO	0	0	11/19/2003	8/1/2004	352	3245.32
0	4	STANDARD LIBOR 6 MO	0	0	11/22/2003	8/1/2004	352	2060.06
0	0	STANDARD LIBOR 6 MO	12726.27	0	10/15/2003	8/1/2004	352	9629.39
0	25	STANDARD LIBOR 6 MO	0	0	10/22/2003	8/1/2004	352	3333
0	0	STANDARD	3874.21	0	10/31/2003	9/1/2004	352	12823.68
0	16	STANDARD LIBOR 6 MO	30847.71	0	11/18/2003	9/1/2004	352	7142.89
0	0	STANDARD LIBOR 6 MO	2667.25	0	11/3/2003	8/1/2004	352	4874.67
0	0	STANDARD LIBOR 6 MO	0	0	11/13/2003	8/1/2004	352	4108
0	0	STANDARD	15056.36	0	12/15/2003	9/1/2004	353	2400
0	0	STANDARD LIBOR 6 MO	15784.5	0	11/18/2003	8/1/2004	353	4751.1
0	0	STANDARD LIBOR 6 MO	21157.51	0	11/17/2003	8/1/2004	352	2890.15
0	0	STANDARD	19082.27	0	12/2/2003	9/1/2004	352	7711.2
0	19	STANDARD	5672.91	0	11/16/2003	9/1/2004	352	2327.16
0	0	STANDARD LIBOR 6 MO	0	0	11/20/2003	8/1/2004	351	5002.28
0	0	STANDARD LIBOR 6 MO	4254.04	0	12/4/2003	8/1/2004	352	6333.45
0	0	STANDARD LIBOR 6 MO	29116.66	0	12/5/2003	8/1/2004	352	5664.67
0	7	STANDARD	13440.78	0	11/20/2003	8/1/2004	232	12237.9
0	0	RURAL	57612.39	0	8/29/2003	8/1/2004	353	8000
0	0	STANDARD LIBOR 6 MO	61.62	0	11/18/2003	9/1/2004	352	2819.27
0	58	STANDARD LIBOR 6 MO	1014.63	0	11/18/2003	9/1/2004	352	3365.37
0	0	STANDARD	9361.25	0	12/8/2003	8/1/2004	352	10250.74
0	0	STANDARD LIBOR 6 MO	0	0	11/18/2003	8/1/2004	352	4800
0	0	STANDARD LIBOR 6 MO	4675.05	0	11/17/2003	8/1/2004	352	5107.71
0	38	STANDARD LIBOR 6 MO	18917.29	0	12/4/2003	8/1/2004	352	4252
0	0	STANDARD	36822.22	0	11/17/2003	9/1/2004	354	4690.5
0	0	STANDARD LIBOR 6 MO	894.83	0	11/25/2003	8/1/2004	352	7053.31
0	23	STANDARD	63000.56	0	8/18/2003	8/1/2004	352	3176.86
0	0	STANDARD LIBOR 6 MO	11241.34	0	11/13/2003	8/1/2004	352	3825.43
0	0	STANDARD	0	0	10/28/2003	9/1/2004	353	1428.83
0	0	STANDARD LIBOR 6 MO	31.79	0	11/25/2003	8/1/2004	352	3979.73
0	13	STANDARD	10717.37	0	11/22/2003	8/1/2004	232	3801.24
0	0	STANDARD LIBOR 6 MO	47066.11	0	11/25/2003	8/1/2004	352	7000
0	0	STANDARD LIBOR 6 MO	0	0	11/19/2003	8/1/2004	353	5748
0	0	STANDARD LIBOR 6 MO	6282.31	0	12/17/2003	8/1/2004	352	2390.96
0	0	STANDARD	2152.38	0	9/26/2003	8/1/2004	353	4350.73
0	0	STANDARD	125775.47	0	11/22/2003	8/1/2004	352	4619.17
0	0	STANDARD	0	0	10/31/2003	8/1/2004	353	1777.35
0	0	STANDARD	69133.56	0	11/25/2003	9/1/2004	352	10366.66
0	0	STANDARD LIBOR 6 MO	0	0	11/19/2003	9/1/2004	353	11742.64
0	19	STANDARD LIBOR 6 MO	14543.39	0	12/5/2003	9/1/2004	352	2913.64
0	0	STANDARD LIBOR 6 MO	31030.85	0	12/18/2003	8/1/2004	351	8602
0	0	STANDARD	5225.42	0	11/17/2003	8/1/2004	352	5085.94
0	0	STANDARD LIBOR 6 MO	6889.07	0	11/28/2003	8/1/2004	352	1166.09
0	0	STANDARD LIBOR 6 MO	63494.34	0	12/15/2003	9/1/2004	354	7100
0	0	RURAL	5317	0	11/4/2003	9/1/2004	353	1478.08
0	0	STANDARD LIBOR 6 MO	45817.49	0	10/7/2003	8/1/2004	352	11601.19
0	0	STANDARD	39554.48	0	9/22/2003	8/1/2004	352	6689.5
0	0	STANDARD LIBOR 6 MO	28358.88	0	11/24/2003	8/1/2004	352	4200
0	0	STANDARD LIBOR 6 MO	1019.41	0	11/3/2003	9/1/2004	352	4131.12
0	0	STANDARD	0	0	11/17/2003	8/1/2004	352	28212.36
0	0	STANDARD LIBOR 6 MO	0	0	10/1/2003	8/1/2004	352	6577.7
0	0	STANDARD LIBOR 6 MO	10687.72	0	12/11/2003	8/1/2004	353	12764.73
0	0	STANDARD LIBOR 6 MO	19212.5	0	10/20/2003	8/1/2004	353	6000
0	0	STANDARD LIBOR 6 MO	32018.4	0	11/18/2003	8/1/2004	352	5750.92
0	0	STANDARD LIBOR 6 MO	15048.06	0	12/15/2003	8/1/2004	353	1557.32
0	0	STANDARD LIBOR 6 MO	0	0	10/10/2003	8/1/2004	352	8479.93
0	0	STANDARD	14422.59	0	11/15/2003	8/1/2004	352	9495.15
0	0	STANDARD LIBOR 6 MO	0	0	12/9/2003	8/1/2004	353	9500
0	0	STANDARD	50183.83	0	10/13/2003	9/1/2004	172	3596.05
0	0	STANDARD	0	0	12/15/2003	8/1/2004	352	3075.47
0	0	STANDARD	14398.44	0	11/26/2003	8/1/2004	232	4000
0	0	STANDARD LIBOR 6 MO	10450.81	0	11/15/2003	8/1/2004	352	8617.59
0	41	STANDARD LIBOR 6 MO	0	0	11/24/2003	8/1/2004	352	5867.94

0	0	STANDARD	20391.54	0	10/29/2003	9/1/2004	352	3500
0	0	STANDARD LIBOR 6 MO	33929.23	0	11/25/2003	8/1/2004	352	10000
0	94	STANDARD	4933.97	0	11/12/2003	8/1/2004	352	5152.06
0	0	STANDARD LIBOR 6 MO	0	0	10/31/2003	8/1/2004	352	2223.83
0	0	STANDARD	0	0	11/18/2003	8/1/2004	353	6896.72
0	0	STANDARD	10232.22	0	10/29/2003	8/1/2004	352	2100
0	0	STANDARD LIBOR 6 MO	12770.32	0	11/16/2003	8/1/2004	352	3737.85
0	0	STANDARD LIBOR 6 MO	23619.3	0	10/23/2003	9/1/2004	352	3300
0	0	STANDARD LIBOR 6 MO	12895.92	0	10/4/2003	8/1/2004	351	14000
0	0	STANDARD LIBOR 6 MO	20961.95	0	8/28/2003	8/1/2004	352	13404.29
0	63	STANDARD	35902.77	0	11/19/2003	8/1/2004	352	4236.82
0	0	STANDARD LIBOR 6 MO	8757.45	0	11/13/2003	8/1/2004	352	4258.8
0	30	STANDARD LIBOR 6 MO	26355.97	0	10/30/2003	9/1/2004	352	3883
0	0	STANDARD LIBOR 6 MO	47153.12	0	11/24/2003	8/1/2004	352	6200
0	0	STANDARD LIBOR 6 MO	0	0	11/18/2003	8/1/2004	352	2859.19
0	0	STANDARD LIBOR 6 MO	0	0	11/18/2003	9/1/2004	352	2288.49
0	0	STANDARD LIBOR 6 MO	38803.55	0	11/14/2003	8/1/2004	352	3321.5
0	0	STANDARD	80565.38	0	7/7/2003	8/1/2004	352	12418
0	77	STANDARD	1628.26	0	11/23/2003	8/1/2004	172	4776.44
0	0	STANDARD	70246.51	0	11/7/2003	9/1/2004	352	3961.43
0	0	STANDARD	35798.59	0	10/22/2003	9/1/2004	353	5575.96
0	0	STANDARD LIBOR 6 MO	13408.48	0	11/20/2003	8/1/2004	352	5522.83
0	0	STANDARD	55588.35	0	10/24/2003	8/1/2004	352	5675.47
0	19	STANDARD LIBOR 6 MO	0	0	10/20/2003	8/1/2004	352	3246.34
0	0	STANDARD LIBOR 6 MO	2381.47	0	11/5/2003	8/1/2004	352	8775
0	0	STANDARD LIBOR 6 MO	0	0	11/12/2003	9/1/2004	352	2199.66
0	0	STANDARD LIBOR 6 MO	16605.81	0	10/31/2003	9/1/2004	352	11718.38
0	0	STANDARD LIBOR 6 MO	410.36	0	10/28/2003	9/1/2004	352	3688.66
0	0	STANDARD	69914.13	0	10/17/2003	8/1/2004	353	2639.38
0	0	STANDARD LIBOR 6 MO	24594.33	0	10/30/2003	8/1/2004	352	3033.33
0	0	RURAL	0	0	11/8/2003	8/1/2004	234	4599.55
0	0	STANDARD	28277.87	0	11/10/2003	8/1/2004	352	3656
0	0	STANDARD	0	0	12/5/2003	8/1/2004	352	4735.87
0	0	STANDARD	15087.69	0	11/18/2003	9/1/2004	352	4308.9
0	62	STANDARD LIBOR 6 MO	4051.82	0	11/14/2003	8/1/2004	353	3036.16
0	0	STANDARD	1888.25	0	11/6/2003	8/1/2004	172	4500
0	0	STANDARD LIBOR 6 MO	3372.88	0	12/1/2003	8/1/2004	352	1516.54
0	0	STANDARD	36736.58	0	11/19/2003	8/1/2004	172	13000
0	0	STANDARD	62238.89	0	11/14/2003	9/1/2004	352	7826
0	0	STANDARD LIBOR 6 MO	4572.15	0	10/13/2003	8/1/2004	352	3000
0	19	STANDARD LIBOR 6 MO	0	0	11/14/2003	8/1/2004	351	5418
0	0	STANDARD	31220.14	0	11/25/2003	8/1/2004	352	2450
0	6	STANDARD LIBOR 6 MO	6246.41	0	11/10/2003	8/1/2004	352	3481.17
0	70	STANDARD LIBOR 6 MO	140.45	0	12/4/2003	8/1/2004	352	2829.01
0	0	STANDARD LIBOR 6 MO	37186.52	0	11/18/2003	8/1/2004	352	5658.55
0	0	STANDARD LIBOR 6 MO	7975.24	0	11/20/2003	8/1/2004	352	8599.58
0	0	STANDARD LIBOR 6 MO	1426.17	0	11/11/2003	9/1/2004	352	1695.76
0	0	STANDARD LIBOR 6 MO	13127.57	0	11/24/2003	8/1/2004	352	5593.39
0	43	STANDARD	1148.66	0	8/11/2003	9/1/2004	352	5012.99
0	24	STANDARD	29890.06	0	11/26/2003	9/1/2004	352	9682.79
0	13	STANDARD	0	0	11/11/2003	8/1/2004	352	2403.52
0	0	STANDARD	1338.7	0	11/27/2003	9/1/2004	352	4148.15
0	0	STANDARD LIBOR 6 MO	10779.04	0	11/20/2003	9/1/2004	352	8000
0	0	STANDARD LIBOR 6 MO	54.06	0	11/18/2003	9/1/2004	352	5243.83
0	0	STANDARD LIBOR 6 MO	15467.35	0	11/21/2003	9/1/2004	352	8678.92
0	0	STANDARD	7236.2	0	11/14/2003	8/1/2004	352	2117.19
0	0	STANDARD	0	0	11/14/2003	8/1/2004	352	5394.01
0	0	STANDARD LIBOR 6 MO	41626	0	11/21/2003	8/1/2004	352	13185.18
0	57	STANDARD	18175.28	0	10/23/2003	9/1/2004	353	2369.83
0	0	STANDARD LIBOR 6 MO	551.37	0	11/24/2003	8/1/2004	353	4949.98
5	0	STANDARD LIBOR 6 MO	114119.02	0	12/1/2003	9/1/2004	352	4000
0	0	STANDARD	0	0	10/17/2003	8/1/2004	353	2348.5
0	0	STANDARD	0	0	12/18/2003	6/1/2004	354	4500
0	0	STANDARD LIBOR 6 MO	10628.94	0	11/7/2003	10/1/2004	352	16517.62
0	0	RURAL	194.7	0	8/18/2003	8/1/2004	355	3076.66
5	1	STANDARD LIBOR 6 MO	16968.08	0	11/19/2003	8/1/2004	352	6488.3
0	0	STANDARD LIBOR 6 MO	39947.67	0	10/23/2003	8/1/2004	352	5198
0	0	STANDARD LIBOR 6 MO	0	0	11/12/2003	9/1/2004	351	9495.38
0	0	STANDARD LIBOR 6 MO	15347.99	0	7/1/2003	9/1/2004	353	3270.93
0	0	STANDARD	0	0	11/14/2003	8/1/2004	352	3052.84
0	48	STANDARD LIBOR 6 MO	4.29	0	10/22/2003	8/1/2004	352	3691.96
0	0	STANDARD	5434.03	0	10/15/2003	9/1/2004	352	2623.88
0	0	STANDARD	2230.73	0	11/24/2003	8/1/2004	352	3938.28
0	0	STANDARD LIBOR 6 MO	552.2	0	9/29/2003	8/1/2004	352	12716.15
0	14	STANDARD LIBOR 6 MO	29738.7	0	11/24/2003	8/1/2004	352	5945.61
0	0	STANDARD LIBOR 6 MO	3551.7	0	12/9/2003	8/1/2004	352	3130.36
0	0	STANDARD LIBOR 6 MO	2624.33	0	11/21/2003	9/1/2004	352	4675.27

0	0	STANDARD	LIBOR 6 MO	23022.1	0	11/4/2003	8/1/2004	352	3900
0	0	STANDARD	LIBOR 6 MO	9759.09	0	11/28/2003	8/1/2004	352	2691.88
0	0	STANDARD	LIBOR 6 MO	25978.01	0	10/9/2003	9/1/2004	352	5881.54
0	0	STANDARD	LIBOR 6 MO	7369.03	0	10/31/2003	8/1/2004	352	3830.03
0	0	STANDARD		1343.26	0	11/11/2003	8/1/2004	352	10010.82
0	50	STANDARD	LIBOR 6 MO	0	0	10/8/2003	8/1/2004	352	4824.28
0	0	STANDARD		355.72	0	9/25/2003	8/1/2004	352	6200
0	48	STANDARD		69522.61	0	11/1/2003	9/1/2004	352	5146.19
0	0	STANDARD		18522.06	0	9/8/2003	8/1/2004	351	14900
0	0	STANDARD	LIBOR 6 MO	0	0	10/4/2003	8/1/2004	352	10503.5
0	0	STANDARD	LIBOR 6 MO	0	0	10/24/2003	8/1/2004	352	29474.52
0	0	STANDARD	LIBOR 6 MO	142323.1	0	10/14/2003	8/1/2004	352	3299.88
0	0	STANDARD	LIBOR 6 MO	6008.86	0	11/21/2003	9/1/2004	352	4912.14
0	10	STANDARD	LIBOR 6 MO	8702.21	0	10/15/2003	8/1/2004	351	6764
0	0	RURAL	LIBOR 6 MO	6072.98	0	9/22/2003	9/1/2004	353	7528.06
0	0	STANDARD	LIBOR 6 MO	2882.64	0	10/18/2003	9/1/2004	351	5151.48
0	0	STANDARD		4112.54	0	11/14/2003	9/1/2004	352	3101.28
0	48	STANDARD	LIBOR 6 MO	0	0	11/4/2003	9/1/2004	351	4693
0	8	STANDARD	LIBOR 6 MO	232.6	0	11/28/2003	8/1/2004	352	5751.6
0	0	STANDARD		4509.94	0	11/14/2003	8/1/2004	352	3168.59
0	0	STANDARD	LIBOR 6 MO	0	0	11/19/2003	8/1/2004	352	3580.11
0	0	STANDARD	LIBOR 6 MO	12868.87	0	10/28/2003	9/1/2004	352	3306.14
0	0	STANDARD	LIBOR 6 MO	4336.67	0	7/10/2003	8/1/2004	352	2358.09
0	0	STANDARD	LIBOR 6 MO	0	0	9/24/2003	9/1/2004	351	6500
0	0	STANDARD		1945.18	0	11/10/2003	9/1/2004	352	6853.19
0	53	STANDARD		9371.7	0	11/4/2003	8/1/2004	352	3692
0	0	RURAL	LIBOR 6 MO	9008.84	0	10/15/2003	9/1/2004	352	6987.65
0	0	STANDARD	LIBOR 6 MO	117.3	0	11/3/2003	8/1/2004	352	3722.08
0	0	STANDARD		566.29	0	6/14/2003	8/1/2004	353	5058.68
0	84	STANDARD	LIBOR 6 MO	0	0	11/4/2003	8/1/2004	352	3517.27
0	0	STANDARD		635.24	0	11/25/2003	8/1/2004	172	16210.37
0	0	STANDARD	LIBOR 6 MO	224.73	0	11/23/2003	8/1/2004	352	4022.05
0	25	STANDARD	LIBOR 6 MO	33784.93	0	8/28/2003	8/1/2004	352	3524.65
0	0	STANDARD	LIBOR 6 MO	5550.14	0	11/10/2003	8/1/2004	352	5160.53
0	21	STANDARD	LIBOR 6 MO	0	0	11/8/2003	8/1/2004	352	5313.32
0	26	STANDARD		3508.03	0	11/3/2003	8/1/2004	352	2841.04
0	19	RURAL	LIBOR 6 MO	5173.09	0	10/6/2003	8/1/2004	352	30517.52
0	0	STANDARD		0	0	9/17/2003	9/1/2004	353	2834.73
0	0	STANDARD		464.4	0	11/7/2003	8/1/2004	352	159034.03
0	0	STANDARD	LIBOR 6 MO	16583.99	0	10/10/2003	8/1/2004	352	8244.49
0	0	STANDARD		87854.27	0	10/21/2003	8/1/2004	352	37264.55
0	0	STANDARD	LIBOR 6 MO	0	0	8/29/2003	8/1/2004	352	1808.74
0	0	STANDARD	LIBOR 6 MO	13178.56	0	11/11/2003	8/1/2004	352	4600
0	0	STANDARD		0	0	10/20/2003	8/1/2004	352	2872.32
0	0	STANDARD	LIBOR 6 MO	10800.02	0	11/10/2003	9/1/2004	352	10766.33
0	0	STANDARD	LIBOR 6 MO	2562.45	0	11/21/2003	8/1/2004	352	4985.33
0	0	STANDARD		3261.45	0	11/4/2003	8/1/2004	352	2766
0	88	STANDARD	LIBOR 6 MO	2349.86	0	11/26/2003	8/1/2004	352	6463.88
0	0	STANDARD	LIBOR 6 MO	35847.46	0	11/5/2003	9/1/2004	352	6300.67
0	0	STANDARD		26854.03	0	11/3/2003	8/1/2004	352	5200
0	0	STANDARD	LIBOR 6 MO	0	0	11/14/2003	8/1/2004	351	6960
0	0	STANDARD		47154.38	0	10/16/2003	9/1/2004	352	4166.67
0	31	STANDARD	LIBOR 6 MO	12049.56	0	11/12/2003	8/1/2004	352	5114.67
0	0	STANDARD		9808.02	0	5/9/2003	8/1/2004	352	4721.98
0	0	STANDARD	LIBOR 6 MO	0	0	10/20/2003	8/1/2004	352	4770
0	0	STANDARD		0	0	6/19/2003	8/1/2004	352	9200.03
0	0	STANDARD	LIBOR 6 MO	6484.47	0	11/19/2003	8/1/2004	352	2964.58
0	0	STANDARD	LIBOR 6 MO	0	0	11/13/2003	8/1/2004	352	5398.19
0	0	STANDARD		11496.22	0	11/12/2003	8/1/2004	352	6687.12
0	0	STANDARD	LIBOR 6 MO	12517.07	0	11/4/2003	8/1/2004	352	2190.89
0	0	STANDARD	LIBOR 6 MO	11935.48	0	10/5/2003	8/1/2004	352	2139.83
0	0	STANDARD	LIBOR 6 MO	63.96	0	10/28/2003	8/1/2004	352	8315.11
0	25	STANDARD	LIBOR 6 MO	9618.99	0	7/21/2003	8/1/2004	352	3560.28
0	51	STANDARD	LIBOR 6 MO	21356.78	0	12/5/2003	8/1/2004	352	4600
0	0	STANDARD		104388.19	0	7/28/2003	8/1/2004	352	12145.43
0	0	STANDARD	LIBOR 6 MO	87374.38	0	11/13/2003	8/1/2004	351	6135.28
0	0	STANDARD	LIBOR 6 MO	0	0	10/31/2003	8/1/2004	352	4256.91
0	0	STANDARD	LIBOR 6 MO	6111.92	0	12/17/2003	8/1/2004	353	12973.25
0	28	STANDARD	LIBOR 6 MO	30350.51	0	11/26/2003	9/1/2004	352	4071
0	0	STANDARD	LIBOR 6 MO	21567.11	0	11/20/2003	9/1/2004	352	4500
0	75	STANDARD	LIBOR 6 MO	0	0	9/19/2003	8/1/2004	351	7943.74
0	0	STANDARD	LIBOR 6 MO	16866.28	0	1/13/2004	8/1/2004	353	3083
0	0	STANDARD	LIBOR 6 MO	0	0	10/29/2003	8/1/2004	172	4500
0	0	STANDARD		67829.58	0	11/9/2003	8/1/2004	352	2450.18
0	0	STANDARD		137417.87	0	8/22/2003	9/1/2004	352	12000
0	0	STANDARD		1769.68	0	10/10/2003	8/1/2004	352	4270.93
0	0	STANDARD	LIBOR 6 MO	0	0	8/22/2003	8/1/2004	353	5742.96

PriorFclMos	PriorBkMos	PropLocatio	INDEX	DES	CASH TO F	LIFE FLOOI	APPRAISAL	NEXT DUE	AQ REM TE	TOT GROSS MO INC
0	0	STANDARD			1899.5	0	9/3/2003	8/1/2004	352	2784.17
0	0	STANDARD			123810.4	0	10/1/2003	8/1/2004	172	6478.61
0	0	STANDARD	LIBOR 6 M(		12047.28	0	10/9/2003	8/1/2004	353	6385
0	0	STANDARD			0	0	8/13/2003	8/1/2004	352	6401.14
0	0	STANDARD	LIBOR 6 M(		2401.47	0	11/10/2003	8/1/2004	352	4398.71
0	0	STANDARD	LIBOR 6 M(		44909.4	0	8/1/2003	8/1/2004	352	4335
0	0	STANDARD			10545.38	0	8/20/2003	8/1/2004	352	5852.2
0	0	STANDARD			231524.94	0	9/11/2003	9/1/2004	352	12984
0	0	STANDARD			30727.78	0	7/12/2003	8/1/2004	352	2861.52
0	0	STANDARD	LIBOR 6 M(		0	0	9/29/2003	8/1/2004	352	5218
0	13	STANDARD			20285.4	0	5/5/2003	9/1/2004	352	4491.5
0	0	STANDARD	LIBOR 6 M(		0	0	9/8/2003	8/1/2004	351	5119.98
0	0	STANDARD			23982.72	0	9/11/2003	8/1/2004	352	5425.9
0	0	STANDARD	LIBOR 6 M(		0	0	1/20/2004	8/1/2004	353	9457.37
0	0	STANDARD	LIBOR 6 M(		0	0	10/30/2003	8/1/2004	352	17103.43
0	0	STANDARD	LIBOR 6 M(		4516.27	0	11/13/2003	8/1/2004	353	2949.67
0	0	STANDARD	LIBOR 6 M(		678.25	0	12/3/2003	8/1/2004	352	3333
0	0	STANDARD	LIBOR 6 M(		3032.83	0	10/22/2003	9/1/2004	354	1500
0	0	STANDARD	LIBOR 6 M(		0	0	10/7/2003	8/1/2004	351	3700.68
0	25	STANDARD	LIBOR 6 M(		0	0	8/26/2003	9/1/2004	354	12149.2
0	0	STANDARD	LIBOR 6 M(		4942.81	0	10/28/2003	8/1/2004	352	9600
0	0	STANDARD			0	0	12/1/2003	8/1/2004	353	7388.38
0	64	STANDARD	LIBOR 6 M(		2254.3	0	10/5/2003	8/1/2004	352	2375
0	0	STANDARD			34304.09	0	10/23/2003	9/1/2004	351	5553.59
0	0	STANDARD			17685.31	0	11/11/2003	8/1/2004	352	3890.72
0	0	STANDARD			0	0	8/28/2003	8/1/2004	352	7731.44
0	0	STANDARD	LIBOR 6 M(		0	0	11/5/2003	8/1/2004	352	7200
0	0	STANDARD			53552.13	0	10/21/2003	8/1/2004	351	4257.21
0	0	STANDARD	LIBOR 6 M(		0	0	11/9/2003	9/1/2004	352	3690.05
0	0	STANDARD	LIBOR 6 M(		9079.34	0	10/14/2003	8/1/2004	352	2237.96
0	0	STANDARD	LIBOR 6 M(		0	0	11/21/2003	8/1/2004	352	5620.22
0	0	STANDARD	LIBOR 6 M(		0	0	10/31/2003	9/1/2004	353	6465.09
0	0	STANDARD	LIBOR 6 M(		0	0	10/9/2003	8/1/2004	352	2830.9
0	0	STANDARD	LIBOR 6 M(		242858.32	0	10/31/2003	8/1/2004	351	14257.5
0	0	STANDARD	LIBOR 6 M(		39.24	0	10/22/2003	9/1/2004	352	2253.13
0	0	STANDARD			0	0	10/18/2003	8/1/2004	352	8594.73
0	22	STANDARD			60.45	0	11/4/2003	8/1/2004	351	7374
0	92	STANDARD			5405.29	0	11/11/2003	8/1/2004	352	3558.18
0	25	STANDARD			28397.18	0	12/8/2003	8/1/2004	352	4200
0	0	STANDARD			129210.81	0	9/5/2003	8/1/2004	352	17673.22
0	0	STANDARD			3787.9	0	11/26/2003	9/1/2004	352	2309.66
0	0	STANDARD	LIBOR 6 M(		1694.7	0	10/6/2003	8/1/2004	352	9245.91
0	0	STANDARD	LIBOR 6 M(		4951.76	0	10/22/2003	8/1/2004	352	5351.6
0	0	STANDARD	LIBOR 6 M(		18203.2	0	10/7/2003	9/1/2004	351	10000
0	0	STANDARD			16260.9	0	10/30/2003	8/1/2004	352	8315.97
0	14	STANDARD	LIBOR 6 M(		0	0	11/6/2003	8/1/2004	352	5751.83
0	0	STANDARD			809.79	0	10/2/2003	8/1/2004	351	2516.06
0	78	STANDARD	LIBOR 6 M(		0	0	10/17/2003	8/1/2004	354	3505.51
0	0	STANDARD	LIBOR 6 M(		478.8	0	11/13/2003	8/1/2004	351	2301.64
0	33	STANDARD	LIBOR 6 M(		9969.95	0	11/13/2003	8/1/2004	352	3925.07
0	0	STANDARD	LIBOR 6 M(		0	0	11/6/2003	8/1/2004	352	2438.11
0	0	STANDARD			0	0	10/23/2003	8/1/2004	351	7722.39
0	73	RURAL	LIBOR 6 M(		7190.88	0	8/11/2003	2/1/2005	352	10642.72
0	0	STANDARD	LIBOR 6 M(		19376.63	0	11/18/2003	8/1/2004	352	7983.75
0	24	STANDARD			17300.59	0	11/14/2003	8/1/2004	351	2202.62
0	0	STANDARD			64938.05	0	10/10/2003	8/1/2004	352	3159.76
0	0	STANDARD	LIBOR 6 M(		22907.17	0	10/24/2003	8/1/2004	353	5300
0	0	STANDARD	LIBOR 6 M(		29648.7	0	11/10/2003	9/1/2004	352	6864.4
0	0	STANDARD	LIBOR 6 M(		6513.24	0	10/30/2003	8/1/2004	351	4800.41
0	0	STANDARD			1509.99	0	10/24/2003	8/1/2004	352	5512.5
0	0	STANDARD	LIBOR 6 M(		0	0	10/15/2003	9/1/2004	354	8000
0	0	STANDARD	LIBOR 6 M(		0	0	9/19/2003	8/1/2004	352	2721
0	0	STANDARD			26870.91	0	11/18/2003	8/1/2004	352	2533
0	0	STANDARD	LIBOR 6 M(		2670.53	0	11/6/2003	8/1/2004	352	6460.39
0	75	STANDARD	LIBOR 6 M(		12852.6	0	11/21/2003	8/1/2004	352	1285.48
0	0	STANDARD	LIBOR 6 M(		87203.04	0	11/21/2003	8/1/2004	352	9286.49
0	0	STANDARD			3734.55	0	11/14/2003	9/1/2004	352	6842.4
0	0	STANDARD			0	0	10/17/2003	8/1/2004	352	6788.68
0	55	STANDARD			10619.85	0	10/22/2003	8/1/2004	352	4177.15
0	0	STANDARD	LIBOR 6 M(		0	0	10/7/2003	8/1/2004	352	5500
0	0	STANDARD	LIBOR 6 M(		21489.03	0	9/26/2003	9/1/2004	352	8380.48
0	0	STANDARD			87324.37	0	9/8/2003	9/1/2004	353	12607.73
0	0	STANDARD			22889.44	0	11/8/2003	8/1/2004	352	8325
0	26	STANDARD	LIBOR 6 M(		9788.96	0	11/5/2003	8/1/2004	352	10182.6
0	0	STANDARD	LIBOR 6 M(		1119.5	0	11/6/2003	8/1/2004	352	5971.77
0	0	STANDARD			18569.14	0	12/3/2003	8/1/2004	353	4915.58

8/1/2006	SAN DIEGC	CA	92111	26	7/30/2004	0	Z		24	24	33.79	9/1/2006	C	Y	WHOLESAI	33.82	115000	9/1/2004	2	WHOLESAI	568	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	BORREGO	CA	92004	45	7/27/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	144000	9/1/2004	2	WHOLESAI	528	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	ALPINE	CA	91901	37	7/30/2004	0	Z		24	24	44.83	9/1/2006	C	Y	WHOLESAI	44.86	157000	9/1/2004	2	WHOLESAI	540	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	AVONDALE	AZ	85323	45	7/30/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	82800	9/1/2004	2	WHOLESAI	585	0	2Y	24	7/1/2006	STD	1	0	0	0
3/1/2006	ELK GROVI	CA	95624	39	7/30/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	310648	9/1/2004	2	WHOLESAI	667	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	STOCKTON	CA	95207	45	7/31/2004	375000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	337500	9/1/2004	2	WHOLESAI	739	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	HAWTHOR	CA	90250	43	7/31/2004	600000	S		24	24	69.82	9/1/2006	J	Y	WHOLESAI	90	540000	9/1/2004	2	WHOLESAI	687	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	STOCKTON	CA	95215	50	7/30/2004	0	S		24	24	94.63	9/1/2006	C	Y	WHOLESAI	94.7	198660	9/1/2004	2	WHOLESAI	624	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	DENVER	CO	80241	31	7/31/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	256500	9/1/2004	2	WHOLESAI	623	0	2Y	24	7/1/2006	STD	3	1	0	0
	AREA OF L	CA	90001	43	7/30/2004	0	Z				64.8		C	Y	WHOLESAI	64.85	214000	9/1/2004	0	WHOLESAI	635	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	MISSOURI	TX	77489	38	7/28/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	83700	9/1/2004	2	WHOLESAI	620	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	SOUTH BEI	IN	46628	14	7/28/2004	70000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	63000	9/1/2004	2	WHOLESAI	670	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	SANTA ANA	CA	92704	39	7/28/2004	0	S		24	24	94.93	9/1/2006	J	Y	WHOLESAI	95	413250	9/1/2004	2	WHOLESAI	627	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	LYNWOOD	CA	90262	18	7/31/2004	0	Z		24	24	63.62	9/1/2006	C	Y	WHOLESAI	63.65	214500	9/1/2004	2	WHOLESAI	552	0	2Y	24	7/1/2006	STD	3	1	0	1
8/1/2006	CANOGA P	CA	91303	45	7/30/2004	443000	S		24	24	99.93	9/1/2006	J	Y	WHOLESAI	100	443000	9/1/2004	2	WHOLESAI	724	0	2Y	24	7/1/2006	STD	0	0	0	0
3/1/2007	FRESNO	CA	93727	44	7/29/2004	305000	S		36	36	89.95	9/1/2007	C	Y	WHOLESAI	90	274500	9/1/2004	2	WHOLESAI	563	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	SALINAS	CA	93907	48	7/31/2004	0	S		24	24	94.92	9/1/2006	J	Y	WHOLESAI	95	418000	9/1/2004	2	WHOLESAI	642	0	2Y	24	7/1/2006	STD	0	0	0	0
	HOUSTON	TX	77089	35	7/31/2004	0	Z				79.39		C	N	WHOLESAI	79.67	72500	9/1/2004	0	WHOLESAI	728	0	FX				0	0	0	0
8/1/2006	AREA OF L	CA	91744	54	7/27/2004	0	S		24	24	59.85	9/1/2006	C	Y	WHOLESAI	60	195000	9/1/2004	2	WHOLESAI	657	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	HOUSTON	TX	77083	45	7/29/2004	193350	S		36	36	94.94	9/1/2007	C	Y	WHOLESAI	95	183682	9/1/2004	2	WHOLESAI	631	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	LOS BANO	CA	93635	47	7/29/2004	0	Z		24	24	89.95	9/1/2006	J	Y	WHOLESAI	90	380700	9/1/2004	2	WHOLESAI	503	0	2Y	24	7/1/2006	STD	2	0	0	0
8/1/2006	APPLE VAL	CA	92307	43	7/31/2004	0	S		24	24	72.9	9/1/2006	C	Y	WHOLESAI	72.96	197000	9/1/2004	2	WHOLESAI	596	0	2Y	24	7/1/2006	STD	0	0	0	0
	FONTANA	CA	92337	47	7/31/2004	383900	S				19.98		C	Y	WHOLESAI	100	76600	9/1/2004	0	WHOLESAI	623	306400	FX	24	7/1/2006		0	0	0	0
8/1/2006	SANTA MA	CA	93458	40	7/28/2004	0	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	272000	9/1/2004	2	WHOLESAI	559	0	2Y	12	7/1/2005	STD	1	0	0	0
	LOS BANO	CA	93635	48	7/30/2004	0	S				71.93		C	Y	WHOLESAI	72	180000	9/1/2004	0	WHOLESAI	654	0	FX	36	7/1/2007	STD	0	0	0	0
	ANDERSOI	CA	96007	43	7/31/2004	0	Z				79.83		C	Y	WHOLESAI	80	140000	9/1/2004	0	WHOLESAI	751	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	BAKERSFIE	CA	93308	45	7/31/2004	169950	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	152955	9/1/2004	2	WHOLESAI	683	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	LONG BEA	CA	90806	40	7/31/2004	340000	S		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	306000	9/1/2004	2	WHOLESAI	724	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	UPLAND	CA	91786	38	7/29/2004	0	Z		24	24	94.92	9/1/2006	J	Y	WHOLESAI	95	346750	9/1/2004	2	WHOLESAI	640	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	ANAHEIM	CA	92804	46	7/29/2004	489000	S		24	24	94.93	9/1/2006	J	Y	WHOLESAI	95	464550	9/1/2004	2	WHOLESAI	645	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	PHOENIX	AZ	85051	22	7/31/2004	0	Z		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	85500	9/1/2004	2	WHOLESAI	563	0	3Y	36	7/1/2007	STD	0	0	0	0
	PARLIER	CA	93648	30	7/31/2004	0	Z				76.96		C	Y	WHOLESAI	77.03	114000	9/1/2004	0	WHOLESAI	598	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	RIVERBANI	CA	95367	50	7/31/2004	0	S		24	24	67.29	9/1/2006	C	Y	WHOLESAI	67.35	165009	9/1/2004	2	WHOLESAI	658	0	2Y	24	7/1/2006	STD	1	0	0	0
	BAKERSFIE	CA	93305	52	7/30/2004	0	Z				79.3		C	Y	WHOLESAI	79.35	123000	9/1/2004	0	WHOLESAI	542	0	FX	36	7/1/2007	STD	0	0	0	0
	CITY OF LC	CA	90805	43	7/31/2004	0	Z				78.95		C	Y	WHOLESAI	78.95	240000	9/1/2004	0	WHOLESAI	702	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	SACRAMEI	CA	95823	47	7/31/2004	265000	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	251750	9/1/2004	2	WHOLESAI	678	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	PITTSBURC	CA	94565	42	7/31/2004	0	S		36	36	89.92	9/1/2007	C	Y	WHOLESAI	90	256500	9/1/2004	2	WHOLESAI	618	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	SAN ANTOI	TX	78259	35	7/30/2004	205000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	184500	9/1/2004	2	WHOLESAI	593	0	2Y	24	7/1/2006	STD	0	0	0	0
	GLEN ELLE	CA	95442	42	7/31/2004	0	Z				67.03		J	Y	WHOLESAI	67.1	520000	9/1/2004	0	WHOLESAI	635	0	FX	36	7/1/2007	STD	0	0	0	0

8/1/2006	LODI	CA	95240	43	7/30/2004	0	S		24	24	76.03	9/1/2006	C	Y	WHOLESAL	78.09	140000	9/1/2004	2	WHOLESAL	681	0	2Y	24	7/1/2006	STD	0	1	0	0
	AREA OF H	CA	92544	47	7/23/2004	279900	S				19.98		C	Y	WHOLESAL	100	55980	9/1/2004	0	WHOLESAL	628	223920	FX	24	7/1/2006		0	0	0	0
8/1/2006	SACRAMEN	CA	95823	22	7/22/2004	0	S		24	24	84.94	9/1/2006	C	Y	WHOLESAL	85	154700	9/1/2004	2	WHOLESAL	668	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	LOS ANGEI	CA	90002	37	7/30/2004	0	Z		24	24	62.84	9/1/2006	C	Y	WHOLESAL	62.87	141450	9/1/2004	2	WHOLESAL	532	0	2Y	24	7/1/2006	STD	0	0	0	1
8/1/2006	LONG BEA	CA	90813	50	7/27/2004	435000	S		24	24	89.91	9/1/2006	J	Y	WHOLESAL	90	391500	9/1/2004	2	WHOLESAL	657	0	2Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	MURRIETA	CA	92563	33	7/31/2004	0	Z		24	24	58.55	9/1/2006	C	Y	WHOLESAL	58.57	202050	9/1/2004	2	WHOLESAL	508	0	2Y	24	7/1/2006	STD	0	2	0	5
8/1/2006	SAFETY HA	FL	34695	37	7/31/2004	0	Z		24	24	78.74	9/1/2006	C	Y	WHOLESAL	78.79	104000	9/1/2004	2	WHOLESAL	512	0	2Y	24	7/1/2006	STD	0	0	0	0
	PERRIS	CA	92571	49	7/30/2004	0	Z				58.65		C	Y	WHOLESAL	58.7	135000	9/1/2004	0	WHOLESAL	555	0	FX	36	7/1/2007	STD	0	0	0	0
	HOUSTON	TX	77099	35	7/30/2004	0	Z				79.74		C	N	WHOLESAL	80	88000	9/1/2004	0	WHOLESAL	611	0	FX				2	0	0	0
8/1/2006	HOUSTON	TX	77072	32	7/27/2004	0	Z		24	24	86.04	9/1/2006	C	Y	WHOLESAL	86.09	99000	9/1/2004	2	WHOLESAL	701	0	2Y	36	7/1/2007	STD	2	0	0	0
8/1/2006	CLEARWA	FL	33759	38	7/29/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	831	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	BOUNTIFU	UT	84010	45	7/26/2004	155670	Z		24	24	79.91	9/1/2006	C	Y	WHOLESAL	100	124538	9/1/2004	2	WHOLESAL	670	31134	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	LAS VEGAS	NV	89134	41	7/30/2004	236000	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	212400	9/1/2004	2	WHOLESAL	601	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	LAKEWOO	CA	90712	49	7/29/2004	530000	S		24	24	84.93	9/1/2006	J	Y	WHOLESAL	85	450500	9/1/2004	2	WHOLESAL	564	53000	2Y	24	7/1/2006	STD	0	0	0	0
	PICO RIVEI	CA	90660	38	7/30/2004	0	Z				84.67		C	Y	WHOLESAL	84.75	325000	9/1/2004	0	WHOLESAL	657	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	CONCORD	CA	94520	48	7/23/2004	0	Z		24	24	57.68	9/1/2006	C	Y	WHOLESAL	57.69	195000	9/1/2004	2	WHOLESAL	508	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	BRADENTC	FL	34207	47	7/23/2004	160000	S		36	36	79.92	9/1/2007	C	Y	WHOLESAL	100	128000	9/1/2004	2	WHOLESAL	706	32000	3Y	36	7/1/2007	STD	0	0	0	0
	OCEANSID	CA	92058	47	7/30/2004	412000	S				19.98		C	Y	WHOLESAL	100	82400	9/1/2004	0	WHOLESAL	852	329600	FX	24	7/1/2006	STD	0	0	0	0
8/1/2006	(LITTLERO	CA	93543	43	7/21/2004	277000	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	249300	9/1/2004	2	WHOLESAL	638	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	MISSION HI	CA	91345	26	7/20/2004	0	S		24	24	74.94	9/1/2006	C	Y	WHOLESAL	75	330000	9/1/2004	2	WHOLESAL	568	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	AURORA	CO	80017	33	7/15/2004	190000	S		24	24	99.83	9/1/2006	C	Y	WHOLESAL	100	190000	9/1/2004	2	WHOLESAL	728	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	HESPERIA	CA	92345	50	7/28/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	178200	9/1/2004	2	WHOLESAL	559	0	2Y	12	7/1/2005	STD	0	0	0	0
9/1/2006	LAS VEGAS	NV	89145	25	7/31/2004	0	Z		24	24	78.3	10/1/2006	C	Y	WHOLESAL	78.3	184000	9/1/2004	2	WHOLESAL	583	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2006	MERRIMAC	NH	3054	44	7/29/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	252000	9/1/2004	2	WHOLESAL	513	0	2Y	36	7/1/2007	STD	1	0	0	0
8/1/2007	KANSAS CI	MO	64138	36	7/14/2004	119000	S		36	36	84.96	9/1/2007	C	Y	WHOLESAL	100	101150	9/1/2004	2	WHOLESAL	540	17850	3Y	36	7/1/2007	SB	0	0	0	0
8/1/2006	MAYER	AZ	86333	54	7/21/2004	230000	Z		24	24	79.92	9/1/2006	C	Y	WHOLESAL	100	184000	9/1/2004	2	WHOLESAL	613	46000	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	NORTHRID	CA	91325	54	7/31/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAL	80	232000	9/1/2004	2	WHOLESAL	512	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	BEN LOMO	CA	95005	21	7/30/2004	0	S		24	24	84.93	9/1/2006	C	Y	WHOLESAL	85	234000	9/1/2004	2	WHOLESAL	735	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	INGLEWOO	CA	90302	54	7/31/2004	0	Z		24	24	69.97	9/1/2006	C	Y	WHOLESAL	70	115500	9/1/2004	2	WHOLESAL	500	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2007	CHICAGO	IL	60646	27	7/20/2004	0	S		36	36	89.54	9/1/2007	C	N	WHOLESAL	89.6	293000	9/1/2004	2	WHOLESAL	585	0	3Y				0	0	0	0
8/1/2006	DENVER	CO	80239	30	7/23/2004	0	Z		24	24	67.37	9/1/2006	C	Y	WHOLESAL	67.39	126700	9/1/2004	2	WHOLESAL	519	0	2Y	24	7/1/2006	STD	0	0	0	3
8/1/2007	COLORADO	CO	80919	50	7/20/2004	0	S		36	36	89.93	9/1/2007	C	Y	WHOLESAL	90	247500	9/1/2004	2	WHOLESAL	603	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	LOS ANGEI	CA	90062	53	7/30/2004	0	S		24	24	73.89	9/1/2006	C	Y	WHOLESAL	73.94	181150	9/1/2004	2	WHOLESAL	501	0	2Y	12	7/1/2005	STD	0	0	0	0
8/1/2006	MORENO V	CA	92553	43	7/26/2004	0	Z		24	24	57.72	9/1/2006	C	Y	WHOLESAL	57.78	130000	9/1/2004	2	WHOLESAL	608	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2006	LA QUINTA	CA	92253	27	7/31/2004	0	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	332500	9/1/2004	2	WHOLESAL	653	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	ALISO VIEJ	CA	92656	44	7/26/2004	474000	S		24	24	89.94	9/1/2006	J	N	WHOLESAL	90	426600	9/1/2004	2	WHOLESAL	608	0	2Y				1	0	0	0
8/1/2006	BANNING	CA	92220	46	7/21/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	117000	9/1/2004	2	WHOLESAL	575	0	2Y	12	7/1/2005	STD	0	0	0	0
8/1/2006	COLTON	CA	92324	33	7/29/2004	0	S		24	24	74.97	9/1/2006	C	Y	WHOLESAL	75	202500	9/1/2004	2	WHOLESAL	556	0	2Y	24	7/1/2006	STD	2	2	0	0
8/1/2006	HESPERIA	CA	92345	45	7/21/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAL	90	216000	9/1/2004	2	WHOLESAL	524	0	2Y	24	7/1/2006	STD	2	0	0	0
8/1/2006	ONTARIO	CA	91762	30	7/27/2004	438000	Z		24	24	84.92	9/1/2006	C	Y	WHOLESAL	85	372300	9/1/2004	2	WHOLESAL	699	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	STOCKTON	CA	95215	41	7/22/2004	230000	Z		24	24	79.94	9/1/2006	C	Y	WHOLESAL	80	184000	9/1/2004	2	WHOLESAL	586	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	LAKE ARR	CA	92352	26	7/30/2004	0	Z		24	24	70.22	9/1/2006	C	Y	WHOLESAL	70.27	130000	9/1/2004	2	WHOLESAL	507	0	2Y	24	7/1/2006	STD	0	0	0	0
	LAS VEGAS	NV	89139	36	7/26/2004	465000	Z				19.99		C	N	WHOLESAL	100	93000	9/1/2004	0	WHOLESAL	596	372000	FX				0	0	0	0
8/1/2007	KATY	TX	77449	46	7/27/2004	182000	S		36	36	94.95	9/1/2007	C	Y	WHOLESAL	95	153900	9/1/2004	2	WHOLESAL	636	0	3Y	36	7/1/2007	STD	0	0	0	0
	CHICAGO	IL	60644	54	7/29/2004	0	Z				82.34		C	N	WHOLESAL	82.38	131000	9/1/2004	0	WHOLESAL	543	0	FX				0	0	0	0
	RIVERSIDE	CA	92548	44	7/30/2004	0	Z				74.95		C	Y	WHOLESAL	75	127500	9/1/2004	0	WHOLESAL	569	0	FX	36	7/1/2007	STD	0	0	0	0
	EL CAJON	CA	92019	21	7/28/2004	0	Z				47.66		J	Y	WHOLESAL	47.7	415000	9/1/2004	0	WHOLESAL	610	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	TACOMA	WA	98444	30	7/30/2004	120000	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAL	75	90000	9/1/2004	2	WHOLESAL	551	0	2Y	12	7/1/2005	STD	0	0	0	0
8/1/2006	LOS ANGEI	CA	90002	46	7/31/2004	230000	S		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	207000	9/1/2004	2	WHOLESAL	611	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	SOUTH BEI	IN	46615	17	7/27/2004	80000	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	72000	9/1/2004	2	WHOLESAL	670	0	2Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	LOMPOC	CA	93436	40	7/29/2004	360000	Z		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	324000	9/1/2004	2	WHOLESAL	629	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	PASADENA	CA	91103	35	7/31/2004	0	S		24	24	60.06	9/1/2006	C	Y	WHOLESAL	60.12	300000	9/1/2004	2	WHOLESAL	614	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	STOCKTON	CA	95207	40	7/27/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	301500	9/1/2004	2	WHOLESAL	610	0	2Y	12	7/1/2005	STD	0	0	0	0
8/1/2006	TEMECULA	CA	92592	45	7/30/2004	520000	S		24	24	94.94	9/1/2006	J	Y	WHOLESAL	95	484500	9/1/2004	2	WHOLESAL	719	0	2Y	12	7/1/2005	STD	1	0	0	0
	MAYWOOD	CA	90270	48	7/30/2004	0	Z				68.55		C	Y	WHOLESAL	68.6	177000	9/1/2004	0	WHOLESAL	591	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	SANTA ANA	CA	92704	46	7/22/2004	0	S		24	24	89.92	9/1/2006	C	Y	WHOLESAL	90	207000	9/1/2004	2	WHOLESAL	663	0	2Y	24	7/1/2006	STD	0	0	0	0
	SALINAS	CA	93901	47	7/29/2004	0	Z				59.94		C	Y	WHOLESAL	60	321000	9/1/2004	0	WHOLESAL	572	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	(LITTLERO	CA	93543	35	7/30/2004	185000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	166500	9/1/2004	2	WHOLESAL	713	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	SUN VALLE	CA	91352	49	7/30/2004	350000	Z		24	24	79.92	9/1/2006	C	Y	WHOLESAL	80	280000	9/1/2004	2	WHOLESAL	621	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	BUENA PAI	CA	90620	48	7/30/2004	354000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	283200	9/1/2004	2	WHOLESAL	678	70800	2Y	24	7/1/2006	STD	0	0	0	0
	BUENA PAI	CA	90620	41	7/30/2004	354000	S				19.98		C	Y	WHOLESAL	100	70800	9/1/2004	0	WHOLESAL	678	283200	FX	24	7/1/2006	STD	0	0	0	0
8/1/2006	CHINO HILI	CA	91709	43	7/30/2004	390000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAL	100	312000	9/1/2004	2	WHOLESAL	671	78000	2Y	24	7/1/2006	STD	0	0	0	0
	CHINO HILI	CA	91709	43	7/30/2004	390000	S				19.99		C	Y	WHOLESAL	100	78000	9/1/2004	0	WHOLESAL	671	312000	FX	24	7/1/2006		0	0	0	0
8/1/2006	SALT LAKE	UT	84108	41	7/30/2004	188900	S		24	24	94.93	9/1/2006	C	Y	WHOLESAL	95	179455	9/1/2004	2	WHOLESAL	633	0	2Y	24	7/1/2006	STD	0	0	0	0
	SALT LAKE	UT	84101	25	7/29/2004	135900	Z				79.94		C	Y	WHOLESAL	80	106720	9/1/2004	0	WHOLESAL	645	0	FX	36	7/1/2007	STD	0	0	0	0
	SALT LAKE	UT	84101	25	7/30/2004	138900	Z				79.94		C	Y	WHOLESAL	80	111120	9/1/2004	0	WHOLESAL	645	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	STOCKTON	CA	95206	29	7/31/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAL	90	288000	9/1/2004	2	WHOLESAL	650	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	ANAHEIM	CA	92801	36	7/30/2004	0	S		24	24	67.98	9/1/2006	C	Y	WHOLESAL	68.02	268689	9/1/2004	2	WHOLESAL	619	0	2Y	12	7/1/2005	STD	0	0	0	0
8/1/2006	SACRAMEN	CA	95838	30	7/27/2004	0	S		24	24	74.98	9/1/2006	C	Y	WHOLESAL	75	221250	9/1/2004	2	WHOLESAL	542	0	2Y	24	7/1/2006	STD	2	0	0	0
8/1/2006	BAKERSFIE	CA	93309	19	7/29/2004	0	S		24	24	75.5	9/1/2006	C	Y	WHOLESAL	75.56	170000	9/1/2004	2	WHOLESAL	568	0	2Y	24	7/1/2006	STD	1	0	0	0
8/1/2007	DELTONA	FL	32738	28	7/27/2004	128000	S		36	36	89.94	9/1/2007	C	Y	WHOLESAL	90	115200	9/1/2004	2	WHOLESAL	578	0	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	LAYTON	UT	84041	49	7/26/2004	124500	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	99600	9/1/2004	2	WHOLESAL	636	24900	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	VISTA	CA	92083	48	7/30/2004	405000	S		24	24	79.91	9/1/2006	C	Y	WHOLESAL	100	324000	9/1/2004	2	WHOLESAL	683	81000	2Y	24	7/1/2006	STD	0	0	0	0
	VISTA	CA	92083	48	7/30/2004	405000	S				19.98		C	Y	WHOLESAL	100	81000	9/1/2004	0	WHOLESAL	683	324000	FX	24	7/1/2006		0	0	0	0
8/1/2006	LAS VEGAS	NV	89115	42	7/28/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	90	180000	9/1/2004	2	WHOLESAL	668	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	PARAMOUI	CA	90723	54	7/26/2004	0	Z		24	24	74.98	9/1/2006	C	Y	WHOLESAL	75	168000	9/1/2004	2	WHOLESAL	513	0	2Y	12	7/1/2005	STD	1	0	0	0
	SAN BERN	CA	92407	42	7/30/2004	0	Z				59.79		C	Y	WHOLESAL	60	120000	9/1/2004	0	WHOLESAL	644	0	FX	36	7/1/2007	STD	0	0	0	0

8/1/2006	MODESTO	CA	95355	45	7/23/2004	263000	S		24	24	89.92	9/1/2006	C	Y	WHOLESAI	90	236700	9/1/2004	2	WHOLESAI	601	0	2Y	24	7/1/2006	STD		0	0	0	0
	CHICAGO	IL	60634	43	7/28/2004	370000	S				19.99		C	N	WHOLESAI	100	74000	9/1/2004	0	WHOLESAI	625	296000	FX					0	0	0	0
	MODESTO	CA	95351	49	7/23/2004	175000	Z				89.94		C	Y	WHOLESAI	90	157500	9/1/2004	0	WHOLESAI	640	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	SALT LAKE	UT	84118	46	7/12/2004	141500	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAI	100	113200	9/1/2004	2	WHOLESAI	517	28300	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	FRESNO	CA	93702	42	7/31/2004	0	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	117600	9/1/2004	2	WHOLESAI	691	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	ORLANDO	FL	32833	43	7/30/2004	0	Z		24	24	59.88	9/1/2006	C	Y	WHOLESAI	59.93	160000	9/1/2004	2	WHOLESAI	543	0	2Y	24	7/1/2006	STD		0	0	0	0
	COMPTON	CA	90220	44	6/30/2004	0	Z				83.2		C	Y	WHOLESAI	83.33	249804.97	9/1/2004	0	WHOLESAI	641	0	FX	36	6/1/2007	STD		0	0	0	0
	CHICAGO	IL	60624	52	7/27/2004	0	Z				57.33		C	N	WHOLESAI	57.37	109000	9/1/2004	0	WHOLESAI	555	0	FX					0	1	0	0
8/1/2006	STOCKTON	CA	95209	39	7/13/2004	0	S		24	24	99.99	9/1/2006	C	N	WHOLESAI	100	260000	9/1/2004	2	WHOLESAI	712	0	2Y					0	0	0	0
8/1/2006	MURRIETA	CA	92563	41	7/21/2004	0	Z		24	24	79.93	9/1/2006	J	Y	WHOLESAI	80	492000	9/1/2004	2	WHOLESAI	665	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	AVONDALE	AZ	85323	50	7/21/2004	181000	S		24	24	84.95	9/1/2006	C	Y	WHOLESAI	85	153850	9/1/2004	2	WHOLESAI	558	0	2Y	12	7/1/2005	STD		0	0	0	0
	NORTHGLE	CO	80233	39	7/31/2004	0	L				19.98		C	N	WHOLESAI	100	42000	9/1/2004	0	WHOLESAI	642	168000	FX					0	0	0	0
8/1/2006	WHITE PLA	MD	20695	38	7/26/2004	0	Z		24	24	74.96	9/1/2006	C	N	WHOLESAI	75	187500	9/1/2004	2	WHOLESAI	502	0	2Y					2	2	1	1
8/1/2006	FRESNO	CA	93703	42	7/13/2004	0	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	173700	9/1/2004	2	WHOLESAI	571	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	HOUSTON	TX	77080	37	7/29/2004	0	S		24	24	78.53	9/1/2006	C	Y	WHOLESAI	78.57	82500	9/1/2004	2	WHOLESAI	568	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	FAIRFIELD	CA	94533	50	7/9/2004	0	Z		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	306000	9/1/2004	2	WHOLESAI	506	0	2Y	12	7/1/2005	STD		1	0	0	0
8/1/2006	MANTECA	CA	95337	47	7/21/2004	0	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	274500	9/1/2004	2	WHOLESAI	550	0	2Y	12	7/1/2005	STD		0	0	0	0
7/1/2006	PHOENIX	AZ	85035	26	7/8/2004	0	Z		24	24	79.9	9/1/2006	C	Y	WHOLESAI	80	94400	9/1/2004	2	WHOLESAI	538	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	HOMESTEA	FL	33035	25	7/27/2004	130016	S		24	24	94.95	9/1/2006	C	N	WHOLESAI	95	123515	9/1/2004	2	WHOLESAI	749	0	2Y					0	0	0	0
8/1/2006	BOULEVAR	CA	91905	45	7/13/2004	279500	Z		24	24	71.14	9/1/2006	C	Y	WHOLESAI	71.2	199000	9/1/2004	2	WHOLESAI	635	0	2Y					0	0	0	0
8/1/2006	SANTA ANA	CA	92707	48	7/16/2004	445000	S		24	24	79.93	9/1/2006	J	Y	WHOLESAI	100	356000	9/1/2004	2	WHOLESAI	628	89000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	VISALIA	CA	93277	42	7/16/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	174600	9/1/2004	2	WHOLESAI	558	0	2Y	24	7/1/2006	STD		1	0	0	0
8/1/2006	WAUKEGAI	IL	60085	38	7/15/2004	0	S		24	24	89.94	9/1/2006	C	N	WHOLESAI	90	181800	9/1/2004	2	WHOLESAI	618	0	2Y					1	0	0	0
7/1/2006	FONTANA	CA	92336	47	6/30/2004	0	Z		24	24	84.88	8/1/2006	C	Y	WHOLESAI	85	250750	9/1/2004	2	WHOLESAI	568	0	2Y	24	8/1/2006	STD		0	0	0	0
	BAYTOWN	TX	77521	33	7/28/2004	0	Z				64.81		C	N	WHOLESAI	65	60125	9/1/2004	0	WHOLESAI	542	0	FX					0	0	0	0
8/1/2007	HOUSTON	TX	77016	43	7/14/2004	79000	Z		36	36	89.93	9/1/2007	C	Y	WHOLESAI	95	71041.14	9/1/2004	2	WHOLESAI	606	3950	3Y	36	7/1/2007	STD		0	0	0	0
	TEMECULA	CA	92592	55	7/31/2004	0	Z				32.26		J	Y	WHOLESAI	32.31	495000	9/1/2004	0	WHOLESAI	693	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	LAS VEGAS	NV	89131	49	7/15/2004	0	Z		24	24	64.97	9/1/2006	C	Y	WHOLESAI	65	238550	9/1/2004	2	WHOLESAI	513	0	2Y	36	7/1/2007	STD		0	4	2	0
	RAINIER	WA	98576	49	7/30/2004	0	Z				79.94		C	Y	WHOLESAI	80	235200	9/1/2004	0	WHOLESAI	573	0	FX	36	7/1/2007	STD		1	0	0	0
8/1/2006	STOCKTON	CA	95205	41	7/8/2004	170000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	138000	9/1/2004	2	WHOLESAI	633	34000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	SACRAMEN	CA	95833	39	7/14/2004	135000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	121500	9/1/2004	2	WHOLESAI	723	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	SACRAMEN	CA	95820	26	7/15/2004	0	Z		24	24	79.63	9/1/2006	C	Y	WHOLESAI	79.89	204000	9/1/2004	2	WHOLESAI	527	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	SAN DIEGC	CA	92114	48	7/21/2004	0	S		24	24	58.33	9/1/2006	C	Y	WHOLESAI	58.38	230000	9/1/2004	2	WHOLESAI	590	0	2Y	24	7/1/2006	STD		3	0	0	0
8/1/2006	ANAHEIM	CA	92801	50	7/14/2004	300000	Z		24	24	84.91	9/1/2006	C	Y	WHOLESAI	85	255000	9/1/2004	2	WHOLESAI	657	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	INGLEWOC	CA	90305	32	7/30/2004	0	Z		24	24	79.95	9/1/2006	C	Y	WHOLESAI	80	220000	9/1/2004	2	WHOLESAI	572	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	ESCONDID	CA	92026	41	7/27/2004	0	Z		24	24	80.94	9/1/2006	C	Y	WHOLESAI	81	202500	9/1/2004	2	WHOLESAI	516	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	MISSOURI	TX	77489	46	7/21/2004	0	Z		24	24	62.37	9/1/2006	C	N	WHOLESAI	62.4	78000	9/1/2004	2	WHOLESAI	515	0	2Y					0	0	0	0
	ALPENA	MI	49707	42	7/22/2004	0	Z				89.94		C	Y	WHOLESAI	90	65700	9/1/2004	0	WHOLESAI	628	0	FX	36	7/1/2007		3	0	0	0	0
8/1/2006	NORTH LAS	NV	89031	39	7/28/2004	0	Z		24	24	67.29	9/1/2006	C	Y	WHOLESAI	67.35	165000	9/1/2004	2	WHOLESAI	554	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	GLENDALE	AZ	85308	45	7/31/2004	130000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	104000	9/1/2004	2	WHOLESAI	644	26000	2Y	12	7/1/2005	STD		0	0	0	0
8/1/2006	W MELBOL	FL	32904	35	7/23/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	229500	9/1/2004	2	WHOLESAI	581	0	2Y	24	7/1/2006	STD		0	0	0	0
	LONG BEA	CA	90813	48	7/30/2004	0	S				78.87		C	Y	WHOLESAI	78.92	499999	9/1/2004	0	WHOLESAI	704	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	YUCAIPA	CA	92399	50	6/30/2004	354000	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAI	100	282967.4	9/1/2004	2	WHOLESAI	593	70800	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	YUCCA VAI	CA	92284	55	7/29/2004	0	S		24	24	74.96	9/1/2006	C	Y	WHOLESAI	75	136500	9/1/2004	2	WHOLESAI	519	0	2Y	12	7/1/2005	STD		3	1	0	0
8/1/2006	BLOOMING	CA	92316	53	7/23/2004	0	Z		24	24	64.97	8/1/2006	C	Y	WHOLESAI	65	104000	9/1/2004	2	WHOLESAI	571	0	2Y	24	7/1/2006	STD		2	2	2	0
8/1/2007	LANCASTE	CA	93536	18	7/13/2004	350000	L		36	36	89.93	9/1/2007	C	Y	WHOLESAI	90	306000	9/1/2004	2	WHOLESAI	656	0	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2006	FRUIT HEIC	UT	84037	35	7/29/2004	0	Z		24	24	94.95	9/1/2006	C	Y	WHOLESAI	95	213750	9/1/2004	2	WHOLESAI	564	0	2Y	24	7/1/2006	STD		0	0	0	0
	WHITMORE	CA	96096	26	7/21/2004	197900	Z				79.93		C	Y	WHOLESAI	100	158320	9/1/2004	0	WHOLESAI	660	39580	FX	36	7/1/2007	STD		0	0	0	0
	BELLWOOI	IL	60104	40	7/21/2004	0	Z				94		C	N	WHOLESAI	94.06	150500	9/1/2004	0	WHOLESAI	612	0	FX					0	0	0	0
	SANTA ANA	CA	92707	43	7/28/2004	0	S				66.61		C	Y	WHOLESAI	66.67	250000	9/1/2004	0	WHOLESAI	581	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	MESA	AZ	85202	25	7/12/2004	180000	Z		36	36	79.94	9/1/2007	C	Y	WHOLESAI	100	144000	9/1/2004	2	WHOLESAI	501	36000	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2006	LODI	CA	95240	50	7/22/2004	320000	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	256000	9/1/2004	2	WHOLESAI	653	64000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	ANTIOCH	CA	94531	39	7/20/2004	0	S		24	24	89.93	9/1/2006	J	Y	WHOLESAI	90	342000	9/1/2004	2	WHOLESAI	602	0	2Y	24	7/1/2006	STD		1	0	0	0
8/1/2006	DANIEL	WY	83115	34	7/31/2004	0	Z		24	24	60.57	9/1/2006	C	N	WHOLESAI	60.59	124200	9/1/2004	2	WHOLESAI	531	0	2Y					0	0	0	0
8/1/2006	BULLHEAD	AZ	86442	38	7/31/2004	95000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	76000	9/1/2004	2	WHOLESAI	642	19000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	N LAS VEC	NV	89086	33	7/28/2004	247349	S		24	24	94.93	9/1/2006	C	N	WHOLESAI	95	234980	9/1/2004	2	WHOLESAI	705	0	2Y					0	0	0	0
8/1/2006	DETROIT	MI	48204	27	7/29/2004	80000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	72000	9/1/2004	2	WHOLESAI	566	0	2Y	24	7/1/2006		3	0	0	0	0
	WHITTIER	CA	90602	33	7/23/2004	0	S				72.23		C	Y	WHOLESAI	72.29	253000	9/1/2004	0	WHOLESAI	644	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2007	MORENO V	CA	92557	49	7/16/2004	0	S		36	36	79.93	9/1/2007	C	Y	WHOLESAI	80	172000	9/1/2004	2	WHOLESAI	655	0	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2006	SKOKIE	IL	60076	14	7/14/2004	252000	S		24	24	79.94	9/1/2006	C	N	WHOLESAI	100	201600	9/1/2004	2	WHOLESAI	798	50400	2Y					0	0	0	0
8/1/2007	MESA	AZ	85208	39	7/14/2004	0	S		36	36	89.94	9/1/2007	C	Y	WHOLESAI	90	157500	9/1/2004	2	WHOLESAI	618	0	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2007	LOS ANGEI	CA	91335	34	7/29/2004	0	S		36	36	55.43	9/1/2007	C	Y	WHOLESAI	55.47	208000	9/1/2004	2	WHOLESAI	624	0	3Y	36	7/1/2007	STD		0	0	0	0
8/1/2006	LOS ANGEI	CA	90044	41	7/31/2004	244000	S		24	24	79.85	9/1/2006	C	Y	WHOLESAI	79.92	195000	9/1/2004	2	WHOLESAI	630	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	PACOIMA A	CA	91331	41	7/13/2004	0	Z		24	24	52.08	9/1/2006	C	Y	WHOLESAI	52.11	185000	9/1/2004	2	WHOLESAI	545	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2007	SUGAR LAI	TX	77479	27	7/30/2004	0	Z		36	36	69.97	9/1/2007	C	Y	WHOLESAI	70	311500	9/1/2004	2	WHOLESAI	523	0	3Y	36	7/1/2007	STD		0	0	0	2
	ROSAMONI	CA	93560	41	7/27/2004	0	Z				67.39		C	Y	WHOLESAI	67.44	116000	9/1/2004	0	WHOLESAI	670	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	SALT LAKE	UT	84119	40	6/30/2004	157000	S		24	24	79.88	8/1/2006	C	Y	WHOLESAI	100	125600	9/1/2004	2	WHOLESAI	634	31400	2Y	24	6/1/2006	STD		0	0	0	0
	WHITTIER	CA	90604	53	7/22/2004	0	Z				45.98		C	Y	WHOLESAI	46	172500	9/1/2004	0	WHOLESAI	561	0	FX	36	7/1/2007	STD		0	0	0	1
8/1/2006	LAS VEGAS	NV	89119	29	7/29/2004	0	S		24	24	84.91	9/1/2006	C	Y	WHOLESAI	85	187450	9/1/2004	2	WHOLESAI	692	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	ORANGE	CA	92868	35	7/21/2004	0	Z		24	24	52.19	9/1/2006	C	Y	WHOLESAI	52.21	112250	9/1/2004	2	WHOLESAI	534	0	2Y	12	7/1/2005	STD		2	5	0	0
	GREEN VAI	AZ	85614	40	7/16/2004	0	Z				89.95		C	Y	WHOLESAI	90	72450	9/1/2004	0	WHOLESAI	605	0	FX	36	7/1/2007	STD		0	0	0	0
8/1/2006	VISTA	CA	92081	52	7/30/2004	0	Z		24	24	79.93	9/1/2006	J	Y	WHOLESAI	80	384000	9/1/2004	2	WHOLESAI	570	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	PORT HUEI	CA	93041	40	7/26/2004	286000	S		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	257400	9/1/2004	2	WHOLESAI	615	0	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	LAS VEGAS	NV	89117	39	7/28/2004	399000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAI	100	319200	9/1/2004	2	WHOLESAI	628	79800	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	LITCHFIELI	AZ	85340	45	7/22/2004	510000	S		24	24	79.92	9/1/2006	J	Y	WHOLESAI	100	408000	9/1/2004	2	WHOLESAI	717	102000	2Y	24	7/1/2006	STD		0	0	0	0
8/1/2006	CASTRO V	CA	94546	35	7/23/2004	0	S		24	24	64.98	9/1/2006	C	Y	WHOLESAI	65	247000	9/1/2004	2	WHOLESAI	504	0	2Y	24	7/1/2006	STD		6	6	3	1
8/1/2007	HOUSTON	TX	77075	53	7/29/2004	0	Z		36	36	69.97	9/1/2007	C	N	WHOLESAI	70	70700	9/1/2004	2	WHOLESAI	504	0	3Y					0	0	4	0

8/1/2006	CONCORD	CA	94519	46	7/21/2004	447500	S		24	24	79.93	9/1/2006	J	Y	WHOLESAI	100	358000	9/1/2004	2	WHOLESAI	623	89500	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	AREA OF L	CA	90063	48	7/16/2004	375000	S		24	24	94.93	9/1/2006	C	Y	WHOLESAI	95	356250	9/1/2004	2	WHOLESAI	685	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	(LA PUENT	CA	91744	44	6/30/2004	235000	S		24	24	99.86	8/1/2006	C	Y	WHOLESAI	100	234835.8	9/1/2004	2	WHOLESAI	670	0	2Y	24	6/1/2006	STD	0	0	0	0
7/1/2006	SAN MARC	CA	92069	44	6/30/2004	0	S		24	24	70.96	8/1/2006	C	Y	WHOLESAI	71.09	326710.08	9/1/2004	2	WHOLESAI	658	0	2Y	24	6/1/2006	STD	0	0	0	0
	LODI	CA	95240	13	6/30/2004	0	Z				74.85		C	N	WHOLESAI	75	288750	9/1/2004	0	WHOLESAI	651	0	FX				0	0	0	0
8/1/2006	MORENO V	CA	92553	48	7/23/2004	210000	S		24	24	78.93	9/1/2006	C	Y	WHOLESAI	100	168000	9/1/2004	2	WHOLESAI	625	42000	2Y	12	7/1/2005	STD	0	0	0	0
7/1/2006	LOS ANGEI	CA	90043	49	6/30/2004	375000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	300000	9/1/2004	2	WHOLESAI	643	75000	2Y	24	6/1/2006	STD	0	0	0	0
8/1/2006	LONG BEA	CA	90802	22	7/26/2004	324539	S		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	289800	9/1/2004	2	WHOLESAI	701	0	2Y				0	0	0	0
8/1/2007	FRESNO	CA	93720	47	7/28/2004	315000	S		38	38	79.92	8/1/2007	C	Y	WHOLESAI	100	252000	9/1/2004	2	WHOLESAI	690	63000	3Y	36	7/1/2007	STD	0	0	0	0
8/1/2006	RIVERSIDE	CA	92504	30	7/23/2004	0	Z		24	24	84.94	8/1/2006	J	Y	WHOLESAI	85	391000	9/1/2004	2	WHOLESAI	591	0	2Y	12	7/1/2005	STD	2	0	0	0
7/1/2006	LAS VEGAS	NV	89145	34	7/6/2004	265000	S		24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	208000	9/1/2004	2	WHOLESAI	756	52000	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	COVINA	CA	91723	43	6/29/2004	0	S		24	24	89.86	8/1/2006	J	Y	WHOLESAI	90	359100	9/1/2004	2	WHOLESAI	604	0	2Y	12	6/1/2005	STD	0	0	0	0
	LONG BEA	CA	90808	35	7/30/2004	0	S				32.24		C	Y	WHOLESAI	32.35	136500	9/1/2004	0	WHOLESAI	675	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2007	WILMINGT	CA	90744	38	7/13/2004	0	Z		36	36	79.92	9/1/2007	C	Y	WHOLESAI	80	180000	9/1/2004	2	WHOLESAI	618	0	3Y	36	7/1/2007	STD	0	0	0	0
7/1/2007	LAS VEGAS	NV	89131	48	7/6/2004	236900	Z		36	36	79.86	8/1/2007	C	Y	WHOLESAI	100	189520	9/1/2004	2	WHOLESAI	582	47380	3Y	36	7/1/2007	STD	0	0	0	0
	SANTA BAF	CA	93103	44	7/12/2004	0	S				74.93		J	Y	WHOLESAI	75	366750	9/1/2004	0	WHOLESAI	735	0	FX	36	7/1/2007	STD	0	0	0	0
7/1/2006	RIVERSIDE	CA	92506	47	6/30/2004	0	S		24	24	79.93	8/1/2006	C	Y	WHOLESAI	80	216000	9/1/2004	2	WHOLESAI	501	0	2Y	24	6/1/2006	STD	2	0	0	0
7/1/2006	HENDERSC	NV	89015	49	6/30/2004	0	Z		24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	225000	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD	0	0	0	0
	PHOENIX	AZ	85040	29	7/7/2004	113856	S				79.93		C	Y	WHOLESAI	100	91084	9/1/2004	0	WHOLESAI	626	22772	FX	36	7/1/2007	STD	0	0	0	0
7/1/2006	COLTON	CA	92324	53	6/30/2004	0	S		24	24	89.92	8/1/2006	C	Y	WHOLESAI	70	181899.48	9/1/2004	2	WHOLESAI	568	0	2Y	24	6/1/2006	STD	0	2	1	0
7/1/2007	KINGMAN	AZ	86401	27	6/30/2004	99000	Z		36	36	79.86	8/1/2007	C	Y	WHOLESAI	80	79103.9	9/1/2004	2	WHOLESAI	591	0	3Y	36	6/1/2007	STD	0	0	0	0
7/1/2006	HOUSTON	TX	77044	25	7/7/2004	69000	S		24	24	89.75	8/1/2006	C	Y	WHOLESAI	89.86	62000	9/1/2004	2	WHOLESAI	585	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	ZION	IL	60099	48	6/30/2004	0	S		24	24	89.83	8/1/2006	C	N	WHOLESAI	90	125883.66	9/1/2004	2	WHOLESAI	682	0	2Y				0	0	0	0
8/1/2006	LODI	CA	95240	33	7/14/2004	0	S		24	24	89.93	8/1/2006	C	Y	WHOLESAI	90	265500	9/1/2004	2	WHOLESAI	636	0	2Y	24	7/1/2006	STD	2	0	0	0
7/1/2006	PHOENIX	AZ	85042	33	6/29/2004	112000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	100800	9/1/2004	2	WHOLESAI	771	0	2Y	24	6/1/2006	STD	0	0	0	0
7/1/2006	WINDSOR	CO	80550	33	6/30/2004	201000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	190950	9/1/2004	2	WHOLESAI	744	0	2Y	12	6/1/2005	STD	0	0	0	0
	WHITTIER	CA	90603	36	6/29/2004	0	Z				94.82		J	Y	WHOLESAI	95	412857.88	9/1/2004	0	WHOLESAI	619	0	FX	36	6/1/2007	STD	0	0	0	0
8/1/2006	SACRAMEI	CA	95823	39	7/12/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	270000	9/1/2004	2	WHOLESAI	510	0	2Y	24	7/1/2006	STD	1	0	0	0
7/1/2007	PALM COA	FL	32137	43	6/28/2004	185000	S		36	36	79.91	8/1/2007	C	Y	WHOLESAI	94.86	147919.15	9/1/2004	2	WHOLESAI	526	27500	3Y	36	6/1/2007	STD	0	0	0	0
7/1/2007	GRAPEVIEI	WA	98546	28	6/30/2004	0	S		36	36	79.88	8/1/2007	C	Y	WHOLESAI	80	137481.52	9/1/2004	2	WHOLESAI	610	0	3Y	36	6/1/2007	STD	1	0	0	0
7/1/2006	MINNEOLA	FL	34715	42	6/28/2004	145000	S		24	24	99.85	8/1/2006	C	Y	WHOLESAI	100	144893.45	9/1/2004	2	WHOLESAI	668	0	2Y	24	6/1/2006	STD	0	0	0	0
7/1/2006	LOS ANGEI	CA	91331	49	6/30/2004	267000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	213410.62	9/1/2004	2	WHOLESAI	636	53400	2Y	24	6/1/2006	STD	0	0	0	0
	NORTH LAS	NV	89031	42	7/30/2004	0	S				73.49		C	Y	WHOLESAI	73.55	202250	9/1/2004	0	WHOLESAI	586	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	LAS VEGAS	NV	89145	38	7/31/2004	0	Z		24	24	65.69	9/1/2006	C	Y	WHOLESAI	65.71	161000	9/1/2004	2	WHOLESAI	537	0	2Y	24	7/1/2006	STD	0	1	0	1
7/1/2006	LYNWOOD	CA	90262	48	6/30/2004	295000	S		24	24	79.86	8/1/2006	C	Y	WHOLESAI	100	235796.8	9/1/2004	2	WHOLESAI	641	59000	2Y	24	6/1/2006	STD	0	0	0	0
7/1/2006	SAN DIEGC	CA	92128	50	7/7/2004	445000	Z		24	24	79.82	8/1/2006	J	Y	WHOLESAI	100	355610.34	9/1/2004	2	WHOLESAI	666	89000	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	HIGHLAND	CA	92346	48	6/30/2004	150000	Z		24	24	94.82	8/1/2006	C	Y	WHOLESAI	95	142364.79	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD	0	0	0	0
7/1/2007	DENVER	CO	80219	43	6/30/2004	0	Z		36	36	84.71	8/1/2007	C	Y	WHOLESAI	84.85	167862.01	9/1/2004	2	WHOLESAI	586	0	3Y	36	6/1/2007	STD	2	0	0	0
	YELM	WA	98597	44	7/7/2004	0	Z				80.16		C	Y	WHOLESAI	80.28	175000	9/1/2004	0	WHOLESAI	572	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	SARASOTA	FL	34231	19	7/23/2004	229000	S		24	24	89.95	9/1/2006	C	Y	WHOLESAI	90	198900	9/1/2004	2	WHOLESAI	738	0	2Y	12	7/1/2005	STD	0	0	0	0
8/1/2006	DENVER	CO	80219	35	7/28/2004	0	Z		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	155250	9/1/2004	2	WHOLESAI	527	0	2Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	SAN LUIS C	CA	93405	44	7/19/2004	0	S		24	24	38.74	9/1/2006	C	Y	WHOLESAI	36.76	150000	9/1/2004	2	WHOLESAI	521	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	BURBANK	CA	91505	40	6/29/2004	0	S		24	24	89.9	8/1/2006	J	Y	WHOLESAI	90	485728.95	9/1/2004	2	WHOLESAI	574	0	2Y	12	6/1/2005	STD	0	0	0	0
7/1/2006	FRESNO	CA	93727	40	6/30/2004	168000	S		24	24	94.86	8/1/2006	C	N	WHOLESAI	95	159485.06	9/1/2004	2	WHOLESAI	672	0	2Y				0	0	0	0
8/1/2007	LONG BEA	CA	90810	48	7/13/2004	0	S		36	36	94.93	9/1/2007	C	Y	WHOLESAI	95	323000	9/1/2004	2	WHOLESAI	606	0	3Y	24	7/1/2006	STD	0	0	0	0
8/1/2006	LANCASTE	CA	93535	43	7/15/2004	0	S		24	24	84.83	9/1/2006	C	Y	WHOLESAI	84.91	225030	9/1/2004	2	WHOLESAI	690	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	BEAUMON	CA	92223	45	7/2/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	324000	9/1/2004	2	WHOLESAI	574	0	2Y	12	7/1/2005	STD	1	0	0	0
8/1/2006	PALMDALE	CA	93591	37	7/30/2004	165000	S		24	24	79.93	9/1/2006	C	Y	WHOLESAI	100	132000	9/1/2004	2	WHOLESAI	689	33000	2Y	24	7/1/2006	STD	0	0	0	0
	PALMDALE	CA	93591	37	7/30/2004	165000	S				19.98		C	Y	WHOLESAI	100	33000	9/1/2004	0	WHOLESAI	689	132000	FX	24	7/1/2006	STD	0	0	0	0
7/1/2006	AREA OF N	CA	91605	43	6/30/2004	0	S		24	24	79.88	8/1/2006	J	Y	WHOLESAI	80	339747.67	9/1/2004	2	WHOLESAI	571	0	2Y	24	6/1/2006	STD	0	0	0	0
8/1/2006	SYLMAR	CA	91342	51	7/21/2004	0	S		24	24	84.98	9/1/2006	C	Y	WHOLESAI	65	211250	9/1/2004	2	WHOLESAI	524	0	2Y	12	7/1/2005	STD	2	4	1	2
7/1/2006	HIGHLAND	CA	92346	38	7/8/2004	0	S		24	24	74.79	8/1/2006	C	Y	WHOLESAI	74.88	151914.34	9/1/2004	2	WHOLESAI	507	0	2Y	24	7/1/2006	STD	3	1	0	0
8/1/2006	HOUSTON	TX	77530	41	7/13/2004	65000	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	95	76500	9/1/2004	2	WHOLESAI	628	4250	2Y	24	7/1/2006	STD	0	0	0	0
	BANNING	CA	92220	53	7/26/2004	0	Z				74.94		C	Y	WHOLESAI	75	135000	9/1/2004	0	WHOLESAI	615	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	DENVER	CO	80219	49	7/21/2004	0	S		24	24	79.98	9/1/2006	C	Y	WHOLESAI	80	184000	9/1/2004	2	WHOLESAI	518	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2006	AZUSA	CA	91702	39	6/30/2004	0	S		24	24	66.57	8/1/2006	C	Y	WHOLESAI	66.67	180000	9/1/2004	2	WHOLESAI	555	0	2Y	24	6/1/2006	STD	4	0	0	0
8/1/2006	SAN LEAN	CA	94578	47	7/31/2004	0	Z		24	24	89.93	9/1/2006	J	Y	WHOLESAI	90	427500	9/1/2004	2	WHOLESAI	649	0	2Y	24	7/1/2006	STD	0	0	0	0
7/1/2008	CHICAGO	IL	60610	47	6/30/2004	385000	S		24	24	79.87	8/1/2006	C	N	WHOLESAI	100	308000	9/1/2004	2	WHOLESAI	664	77000	2Y				0	0	0	0
	FORT WOF	TX	76116	55	7/20/2004	0	S				69.12		C	N	WHOLESAI	69.17	285000	9/1/2004	0	WHOLESAI	573	0	FX				0	0	0	0
8/1/2006	ARLINGTOI	TX	76016	25	7/21/2004	0	S		24	24	79.96	9/1/2006	J	N	WHOLESAI	80	500000	9/1/2004	2	WHOLESAI	515	0	2Y				1	0	0	0
7/1/2007	CYPRESS	TX	77429	38	6/30/2004	92000	S		36	36	79.92	8/1/2007	C	Y	WHOLESAI	100	73562.63	9/1/2004	2	WHOLESAI	542	18400	3Y	36	6/1/2007	STD	0	0	0	0
8/1/2006	ORLANDO	FL	32808	48	7/29/2004	97000	S		24	24	94.94	9/1/2006	C	Y	WHOLESAI	95	92150	9/1/2004	2	WHOLESAI	680	0	2Y	24	7/1/2006	STD	0	0	0	0
	SAN DIEGC	CA	92126	32	7/12/2004	0	Z				50.52		C	Y	WHOLESAI	50.57	222000	9/1/2004	0	WHOLESAI	605	0	FX	36	7/1/2007	STD	0	0	0	0
7/1/2008	SAN BERN	CA	92407	45	6/30/2004	0	Z		24	24	79.86	8/1/2006	C	Y	WHOLESAI	80	211819.24	9/1/2004	2	WHOLESAI	515	0	2Y	36	6/1/2007	STD	2	0	0	0
8/1/2006	CENTERVII	UT	84014	46	7/16/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	153900	9/1/2004	2	WHOLESAI	511	0	2Y	24	7/1/2008	STD	0	0	0	0
8/1/2006	DETROIT	MI	48235	23	7/27/2004	72000	S		24	24	83.85	9/1/2006	C	Y	WHOLESAI	95	60400	9/1/2004	2	WHOLESAI	563	6000	2Y	24	7/1/2006		3	0	0	0	0
8/1/2006	TEMPLE HI	MD	20748	49	7/26/2004	0	Z		24	24	89.95	9/1/2006	C	N	WHOLESAI	90	234000	9/1/2004	2	WHOLESAI	501	0	2Y				1	0	0	0
	TYLER	TX	75701	37	7/9/2004	0	Z				71.17		C	N	WHOLESAI	71.25	142500	9/1/2004	0	WHOLESAI	580	0	FX				0	0	0	0
8/1/2008	SPANISH F	UT	84660	45	7/21/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	119700	9/1/2004	2	WHOLESAI	571	0	2Y	24	7/1/2006	STD	1	0	0	0
	PORTLANC	OR	97229	14	7/31/2004	0	Z				54.61		C	Y	WHOLESAI	54.67	123000	9/1/2004	0	WHOLESAI	785	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	MIAMI	FL	33179	43	7/19/2004	0	S		24	24	89.93	9/1/2006	C	Y	WHOLESAI	90	134100	9/1/2004	2	WHOLESAI	607	0	2Y	24	7/1/2006	STD	0	0	0	0
	LAGUNA HI	CA	92653	55	7/7/2004	0	Z				79.85		C	Y	WHOLESAI	80	307707.76	9/1/2004	0	WHOLESAI	639	0	FX	36	7/1/2007	STD	0	0	0	0
8/1/2006	CORTEZ	CO	81321	33	7/2/2004	0	Z		24	24	79.94	9/1/2006	C	Y	WHOLESAI	80	110400	9/1/2004	2	WHOLESAI	650	0	2Y	24	7/1/2006	STD	0	0	0	0
	HOUSTON	TX	77096	18	6/30/2004	0	S				89.31		C	Y	WHOLESAI	89.42	137818.57	9/1/2004	0	WHOLESAI	668	0	FX	36	6/1/2007	STD	0	0	0	0
8/1/2008	RIVERSIDE	CA	92508	39	7/7/2004	0	Z		24	24	79.93	9/1/2006	C	Y	WHOLESAI	80	328000	9/1/2004	2	WHOLESAI	500	0	2Y	24	7/1/2006	STD	1	0	0	0
7/1/2008	KATY	TX	77449	40	6/30/2004	155375	S		24	24	79.92	8/1/2006	C	Y	WHOLESAI	80	124300	9/1/2004	2	WHOLESAI	536	0	2Y	24	8/1/2006	STD	0	0	0	0
8/1/2006	AURORA	CO	80010	49	7/14/2004	140000	S		24	24	79.84	9/1/2006	C	Y	WHOLESAI	100	112000	9/1/2004	2	WHOLESAI	651	28000	2Y	24	7/1/2006	STD	0	0	0	0

| | | |

| | | |

7/1/2006	TORRANCE	CA	90501	35	6/18/2004	0	S		24	24	84.92	8/1/2006	C	Y	WHOLESAL	85	253187.7	9/1/2004	2	WHOLESAL	523	0	2Y	12	6/1/2005	STD		2	0	0	0
7/1/2006	SPRINGFIE	OR	97478	48	6/24/2004	0	S		24	24	84.91	8/1/2006	C	N	WHOLESAL	85	208142.03	9/1/2004	2	WHOLESAL	591	0	2Y					0	0	0	0
8/1/2006	SALT LAKE	UT	84117	47	7/19/2004	179000	S		24	24	79.94	9/1/2006	C	Y	WHOLESAL	100	143200	9/1/2004	2	WHOLESAL	624	35800	2Y					0	0	0	0
7/1/2007	HOUSTON	TX	77004	39	6/22/2004	0	S		36	36	79.92	8/1/2007	C	N	WHOLESAL	80	96350.02	9/1/2004	2	WHOLESAL	556	0	3Y	24	7/1/2006	STD		0	0	0	0
	LOS ANGEL	CA	90044	37	6/21/2004	0	Z				76.06		C	Y	WHOLESAL	76.38	160063.01	9/1/2004	0	WHOLESAL	743	0	FX					0	0	0	0
7/1/2006	HENDERSO	NV	89016	47	6/25/2004	0	S		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	148384.15	9/1/2004	2	WHOLESAL	632	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	PORTLANC	OR	97266	39	6/30/2004	0	Z		36	36	93.45	8/1/2007	C	Y	WHOLESAL	95	163704.57	9/1/2004	2	WHOLESAL	551	0	3Y	24	6/1/2006	STD		0	0	0	0
	COVINA	CA	91724	52	6/15/2004	0	Z				79.83		J	Y	WHOLESAL	80	335645.85	9/1/2004	0	WHOLESAL	705	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	CLEARLAK	CA	95422	42	6/24/2004	0	Z		24	24	89.69	8/1/2006	C	Y	WHOLESAL	90	161897.74	9/1/2004	2	WHOLESAL	577	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	TOLLHOUS	CA	93667	38	6/23/2004	0	Z		36	36	87.22	8/1/2007	C	Y	WHOLESAL	87.31	104930.96	9/1/2004	2	WHOLESAL	528	0	3Y	36	6/1/2007	STD		2	0	0	0
	LAS VEGAS	NV	89144	42	6/30/2004	0	S				56.72		C	Y	WHOLESAL	56.82	199827.8	9/1/2004	0	WHOLESAL	689	0	FX	24	6/1/2006	STD		0	0	0	0
7/1/2006	BRADENTC	FL	34209	18	6/30/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	167270.7	9/1/2004	2	WHOLESAL	614	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	RIVERSIDE	CA	92509	28	6/24/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	162626.12	9/1/2004	2	WHOLESAL	554	0	2Y	24	6/1/2006	STD		3	0	0	0
7/1/2007	RIVERSIDE	CA	92503	44	6/24/2004	334000	S		36	36	99.85	8/1/2007	J	Y	WHOLESAL	100	333752.12	9/1/2004	2	WHOLESAL	688	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	PALM SPRI	CA	92262	51	6/25/2004	0	Z		24	24	77.24	8/1/2006	J	Y	WHOLESAL	77.36	549599.91	9/1/2004	2	WHOLESAL	513	0	2Y	24	6/1/2006	STD		0	0	0	0
	RIVERSIDE	CA	92503	42	6/30/2004	0	S				89.82		C	Y	WHOLESAL	90	270000	9/1/2004	0	WHOLESAL	639	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	OROVILLE	CA	95966	24	6/28/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	84093.42	9/1/2004	2	WHOLESAL	508	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2006	GARDEN G	CA	92844	44	6/17/2004	0	S		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	297500	9/1/2004	2	WHOLESAL	572	0	2Y	12	6/1/2005	STD		1	0	0	0
7/1/2006	BELL	CA	90201	49	6/28/2004	320000	Z		24	24	79.84	8/1/2006	C	Y	WHOLESAL	100	256000	9/1/2004	2	WHOLESAL	677	64000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	COMPTON	CA	90221	28	6/30/2004	0	S		24	24	84.94	8/1/2006	C	Y	WHOLESAL	85	168927.59	9/1/2004	2	WHOLESAL	561	0	2Y	24	6/1/2006	STD		3	2	0	1
7/1/2007	LA MIRADA	CA	90638	41	6/9/2004	0	S		36	36	84.85	8/1/2007	J	Y	WHOLESAL	85	363800	9/1/2004	2	WHOLESAL	568	0	3Y	36	6/1/2007	STD		1	0	0	0
	LA MESA	CA	91941	47	7/2/2004	0	Z				73.59		J	Y	WHOLESAL	73.73	405108.1	9/1/2004	0	WHOLESAL	511	0	FX	36	7/1/2007	STD		0	0	0	0
	SUISUN CI	CA	94585	31	6/22/2004	0	Z				57.58		C	Y	WHOLESAL	57.7	175807.38	9/1/2004	0	WHOLESAL	594	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	ROCKLIN	CA	95677	37	6/24/2004	0	S		36	36	94.55	8/1/2007	J	Y	WHOLESAL	94.74	360000	9/1/2004	2	WHOLESAL	731	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	PHOENIX	AZ	85041	34	6/17/2004	0	S		24	24	86.87	8/1/2006	C	Y	WHOLESAL	36.79	174115.54	9/1/2004	2	WHOLESAL	650	0	2Y	24	6/1/2006	STD		0	0	0	0
	SACRAMEN	CA	95828	31	6/23/2004	216000	Z				84.83		C	Y	WHOLESAL	85	183420.69	9/1/2004	0	WHOLESAL	648	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	ORLANDO	FL	32837	49	6/30/2004	0	S		24	24	84.45	8/1/2006	C	Y	WHOLESAL	84.57	136900.72	9/1/2004	2	WHOLESAL	611	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	LOUISVILLI	KY	40214	50	6/25/2004	0	Z		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	60256.13	9/1/2004	2	WHOLESAL	644	0	3Y	36	6/1/2007	STD		0	0	0	0
8/1/2006	PALMDALE	CA	93550	48	7/20/2004	0	Z		24	24	74.95	9/1/2006	C	Y	WHOLESAL	75	195000	9/1/2004	2	WHOLESAL	506	0	2Y	24	7/1/2006	STD		1	0	0	0
7/1/2006	CHINO HILI	CA	91709	36	6/18/2004	0	S		24	24	87.88	8/1/2006	J	Y	WHOLESAL	88	350200	9/1/2004	2	WHOLESAL	591	0	2Y	12	6/1/2005	STD		1	0	0	0
7/1/2006	DIXON	CA	95620	50	6/17/2004	489000	Z		24	24	79.67	8/1/2006	J	N	WHOLESAL	100	391200	9/1/2004	2	WHOLESAL	599	97800	2Y					0	0	0	0
7/1/2006	HOWELL	MI	48843	41	6/25/2004	0	S		24	24	84.9	8/1/2006	C	Y	WHOLESAL	85	157158.58	9/1/2004	2	WHOLESAL	556	0	2Y	24	6/1/2006		3	3	0	0	0
	OCEANSID	CA	92957	48	6/25/2004	0	Z				57.51		C	Y	WHOLESAL	57.63	218771.35	9/1/2004	0	WHOLESAL	739	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	DETROIT	MI	48219	25	6/29/2004	0	S		24	24	79.9	8/1/2006	C	Y	WHOLESAL	80	99936.23	9/1/2004	2	WHOLESAL	574	0	2Y	24	8/1/2006		3	0	0	0	0
	SANTA ANA	CA	92706	24	6/28/2004	0	Z				36.92		C	Y	WHOLESAL	51.8	175000	9/1/2004	0	WHOLESAL	662	70000	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	WINDSOR	CO	80550	48	6/25/2004	0	Z		24	24	79.87	8/1/2006	C	Y	WHOLESAL	100	159868.59	9/1/2004	2	WHOLESAL	590	40000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	RIVERSIDE	CA	92505	49	6/23/2004	0	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	283269.89	9/1/2004	2	WHOLESAL	605	0	2Y	36	6/1/2007	STD		1	0	0	0
7/1/2006	HEMET	CA	92544	45	6/18/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	242250	9/1/2004	2	WHOLESAL	574	0	2Y	24	6/1/2006	STD		2	1	0	0
7/1/2006	LAS VEGAS	NV	89147	50	6/28/2004	175000	S		24	24	94.82	8/1/2006	C	Y	WHOLESAL	95	166092.26	9/1/2004	2	WHOLESAL	655	0	2Y	24	6/1/2006	STD		0	0	0	0
	CYPRESS	CA	90630	34	6/29/2004	0	Z				55.1		C	Y	WHOLESAL	55.24	289560.73	9/1/2004	0	WHOLESAL	620	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	SANTA ANA	CA	92703	46	6/28/2004	435000	S		24	24	89.88	8/1/2006	J	Y	WHOLESAL	90	391247.79	9/1/2004	2	WHOLESAL	605	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89129	27	6/28/2004	0	L		24	24	94.87	8/1/2006	J	Y	WHOLESAL	95	341761.04	9/1/2004	2	WHOLESAL	656	0	2Y	24	6/1/2006	STD		0	0	0	0
	LOS ANGEL	CA	90006	30	6/30/2004	0	Z				83.86		C	Y	WHOLESAL	84	420000	9/1/2004	0	WHOLESAL	630	0	FX	36	6/1/2007	STD		0	0	0	0
	STANSBUR	UT	84074	43	6/29/2004	0	Z				94.83		C	Y	WHOLESAL	95	185082.2	9/1/2004	0	WHOLESAL	635	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	GREEN VAL	CA	91390	35	6/30/2004	0	S		36	36	79.89	8/1/2007	C	Y	WHOLESAL	80	195860.26	9/1/2004	2	WHOLESAL	615	0	3Y	36	6/1/2007	STD		0	0	0	0
8/1/2006	SANTA FE	CA	90670	50	7/14/2004	0	S		24	24	94.94	9/1/2006	C	Y	WHOLESAL	95	232750	8/1/2004	2	WHOLESAL	649	0	2Y	24	7/1/2008	STD		1	0	0	0
8/1/2006	SALINAS	CA	93906	40	7/13/2004	0	Z		24	24	76.7	9/1/2006	C	Y	WHOLESAL	76.75	307000	9/1/2004	2	WHOLESAL	520	0	2Y	24	7/1/2008	STD		0	0	0	0
7/1/2006	WHITTIER	CA	90605	42	6/30/2004	0	Z		24	24	89.94	9/1/2006	C	Y	WHOLESAL	70	231000	9/1/2004	2	WHOLESAL	554	0	2Y	24	6/1/2006	STD		0	0	0	3
	CORONA	CA	92880	54	6/24/2004	0	Z				69.86		C	Y	WHOLESAL	70	216786.03	9/1/2004	0	WHOLESAL	567	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89123	50	6/23/2004	220000	S		24	24	89.88	8/1/2006	C	N	WHOLESAL	90	198000	9/1/2004	2	WHOLESAL	735	0	2Y					0	0	0	0
	PALMDALE	CA	93550	28	6/30/2004	133000	S				84.88		C	Y	WHOLESAL	85	112973.37	9/1/2004	0	WHOLESAL	619	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	PHOENIX	AZ	85016	19	6/14/2004	199000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	169045.4	9/1/2004	2	WHOLESAL	511	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	PHOENIX	AZ	85041	44	6/21/2004	130460	S		36	36	89.89	8/1/2007	C	Y	WHOLESAL	90	117414	9/1/2004	2	WHOLESAL	620	0	3Y	36	6/1/2007	STD		1	1	0	0
	SCOTTSDA	AZ	85250	43	6/16/2004	0	Z				72.92		C	Y	WHOLESAL	73.02	184000	9/1/2004	0	WHOLESAL	553	0	FX	36	6/1/2007	STD		1	0	0	0
7/1/2006	APPLE VAL	CA	92308	40	6/24/2004	0	Z		24	24	74.78	8/1/2006	C	Y	WHOLESAL	74.84	115635.97	9/1/2004	2	WHOLESAL	523	0	2Y	24	6/1/2006	STD		1	1	0	0
8/1/2006	SAINT PAU	MN	55110	41	7/26/2004	0	Z		24	24	84.94	8/1/2006	C	Y	WHOLESAL	85	166600	9/1/2004	2	WHOLESAL	516	0	2Y	24	7/1/2006		13	1	0	0	0
7/1/2006	MODESTO	CA	95357	49	6/17/2004	0	S		24	24	82.19	8/1/2006	C	Y	WHOLESAL	82.29	237000	9/1/2004	2	WHOLESAL	579	0	2Y	24	6/1/2006	STD		0	0	0	0
	NEVADA CI	CA	95959	53	6/23/2004	0	Z				61.39		C	Y	WHOLESAL	61.82	169414.94	9/1/2004	0	WHOLESAL	788	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	EL MIRAGE	AZ	85335	35	6/30/2004	0	S		36	36	99.87	8/1/2007	C	N	WHOLESAL	100	128500	9/1/2004	2	WHOLESAL	652	0	3Y					0	0	0	0
7/1/2006	LOS ANGEL	CA	90023	34	6/30/2004	0	Z		24	24	75.65	8/1/2006	C	Y	WHOLESAL	75.74	177894.36	9/1/2004	2	WHOLESAL	596	0	2Y	24	6/1/2006	STD		1	5	0	0
7/1/2007	PORTLANC	OR	97230	51	6/24/2004	0	Z		36	36	89.58	8/1/2007	C	Y	WHOLESAL	89.65	120440.1	9/1/2004	2	WHOLESAL	543	0	3Y	36	6/1/2007	STD		0	0	0	3
	SAN BERN	CA	92407	34	6/30/2004	205999	S				79.88		C	N	WHOLESAL	100	164674.22	9/1/2004	0	WHOLESAL	789	41199	FX					0	0	0	0
	CAMP VER	AZ	86322	53	6/23/2004	86500	S				79.93		C	Y	WHOLESAL	80	69168.56	9/1/2004	0	WHOLESAL	735	0	FX	36	6/1/2007	STD		0	0	0	0
	SAN FERN	CA	91340	45	6/29/2004	0	S				60.07		C	Y	WHOLESAL	60.34	178000	9/1/2004	0	WHOLESAL	712	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	SUGAR LAI	TX	77479	28	6/18/2004	389000	S		36	36	89.86	8/1/2007	J	Y	WHOLESAL	90	350100	9/1/2004	2	WHOLESAL	612	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89120	33	6/29/2004	0	Z		24	24	79.89	8/1/2006	C	Y	WHOLESAL	80	245600	9/1/2004	2	WHOLESAL	560	0	2Y	24	6/1/2006	STD		0	0	0	0
	ANAHEIM	CA	92802	52	6/23/2004	0	Z				77.97		C	Y	WHOLESAL	78.13	312500	9/1/2004	0	WHOLESAL	607	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	LAS VEGAS	NV	89122	6	7/8/2004	130000	S		36	36	74.9	8/1/2007	C	N	WHOLESAL	75	97500	9/1/2004	2	WHOLESAL	740	0	3Y					0	0	0	0
7/1/2006	BELLFLOW	CA	90706	41	6/24/2004	0	S		24	24	84.59	8/1/2006	C	Y	WHOLESAL	84.72	253968.97	9/1/2004	2	WHOLESAL	787	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89144	44	6/30/2004	0	Z		24	24	79.91	8/1/2006	J	Y	WHOLESAL	80	528800	9/1/2004	2	WHOLESAL	502	0	2Y	24	6/1/2006	STD		2	1	0	0
7/1/2006	RIALTO	CA	92376	52	6/30/2004	0	Z		24	24	74.79	8/1/2006	C	Y	WHOLESAL	74.89	169884.77	9/1/2004	2	WHOLESAL	519	0	2Y	24	6/1/2006	STD		2	0	0	0
7/1/2006	LANCASTE	CA	93535	38	6/25/2004	0	Z		24	24	89.86	8/1/2006	C	Y	WHOLESAL	90	170868.8	9/1/2004	2	WHOLESAL	651	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	AMERICAN	CA	94503	41	6/29/2004	0	S		24	24	84.88	8/1/2006	C	Y	WHOLESAL	85	297500	9/1/2004	2	WHOLESAL	539	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	ELBERT	CO	80106	9	7/7/2004	0	S		24	24	84.64	9/1/2006	C	Y	WHOLESAL	84.69	177000	9/1/2004	2	WHOLESAL	606	0	2Y	24	7/1/2008	STD		0	0	0	0
7/1/2006	WHITTIER	CA	90606	37	6/18/2004	0	Z		24	24	79.89	8/1/2008	C	Y	WHOLESAL	80	294202.05	9/1/2004	2	WHOLESAL	501	0	2Y	24	6/1/2008	STD		2	5	0	0
	REDDING	CA	96001	36	6/29/2004	0	Z				49.75		C	Y	WHOLESAL	49.79	117000	9/1/2004	0	WHOLESAL	517	0	FX	36	6/1/2007	STD		0	0	0	4
	SACRAMEN	CA	95822	39	6/15/2004	0	Z				63.53		C	Y	WHOLESAL	63.64	140000	9/1/2004	0	WHOLESAL	563	0	FX	36	6/1/2007	STD		0	0	0	0

7/1/2006	RIVERSIDE	CA	92506	43	6/17/2004	240000	S	24	24	99.84	8/1/2006	C	Y	WHOLESAI	100	239807.12	9/1/2004	2	WHOLESAI	676	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HOUSTON	TX	77084	30	6/22/2004	0	S	24	24	64.92	8/1/2006	C	N	WHOLESAI	65	77301.17	9/1/2004	2	WHOLESAI	617	0	2Y					0	0	0	0
7/1/2006	COMPTON	CA	90222	38	6/10/2004	0	S	24	24	84.86	8/1/2006	C	Y	WHOLESAI	85	101091.88	9/1/2004	2	WHOLESAI	597	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ELK GROVI	CA	95758	43	6/22/2004	0	S	24	24	82.89	8/1/2006	C	Y	WHOLESAI	83	269750	9/1/2004	2	WHOLESAI	582	0	2Y	24	6/1/2006	STD		2	1	0	0
	LADSON	SC	29456	35	6/24/2004	96500	Z			74.93		C	N	WHOLESAI	75	72341.94	9/1/2004	0	WHOLESAI	500	0	FX					0	0	0	0
7/1/2006	DES PLAIN	IL	60016	42	6/21/2004	0	S	24	24	69.94	8/1/2006	C	N	WHOLESAI	70	280000	9/1/2004	2	WHOLESAI	509	0	2Y					0	0	1	0
7/1/2007	ALVIN	TX	77511	50	6/18/2004	0	S	38	36	74.13	8/1/2007	C	N	WHOLESAI	74.23	71953.14	9/1/2004	2	WHOLESAI	505	0	3Y					1	0	0	0
7/1/2006	NAPLES	FL	34120	21	6/22/2004	325000	L	24	24	79.93	8/1/2006	C	Y	WHOLESAI	80	260000	9/1/2004	2	WHOLESAI	521	0	2Y	24	6/1/2006	STD		2	0	0	0
7/1/2006	ROCKFORI	IL	61107	37	6/29/2004	0	Z	24	24	51.24	8/1/2006	C	N	WHOLESAI	51.28	99961.1	9/1/2004	2	WHOLESAI	599	0	2Y					0	0	0	0
	WILLIS	MI	48191	44	7/15/2004	0	Z			74.93		C	Y	WHOLESAI	75	146250	9/1/2004	0	WHOLESAI	734	0	FX	36	7/1/2007		3	0	0	0	0
7/1/2006	RIVERSIDE	CA	92503	47	6/24/2004	333000	Z	24	24	79.83	8/1/2006	C	Y	WHOLESAI	100	266121.86	9/1/2004	2	WHOLESAI	665	66600	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	PERRIS	CA	92505	38	6/24/2004	247500	Z	24	24	79.84	8/1/2006	C	Y	WHOLESAI	100	198000	9/1/2004	2	WHOLESAI	778	49500	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	STOCKTON	CA	95215	39	6/17/2004	0	Z	24	24	73.32	8/1/2006	C	Y	WHOLESAI	73.43	105000	9/1/2004	2	WHOLESAI	535	0	2Y	24	6/1/2006	STD		0	0	0	0
	WOODLAN	CA	95776	44	6/11/2004	0	Z			56.41		C	Y	WHOLESAI	56.52	129870.58	9/1/2004	0	WHOLESAI	529	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	STOCKTON	CA	95215	42	6/30/2004	185500	Z	24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	176093.41	9/1/2004	2	WHOLESAI	615	0	2Y	24	6/1/2006	STD		0	0	0	0
	ORANGE	CA	92865	53	6/22/2004	0	Z			62.59		C	Y	WHOLESAI	62.87	314296.98	9/1/2004	0	WHOLESAI	765	0	FX	24	6/1/2006	STD		0	0	0	0
	FAIRFIELD	CA	94533	38	6/21/2004	0	Z			69.87		C	Y	WHOLESAI	70	163239.26	9/1/2004	0	WHOLESAI	567	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	AURORA	CO	80015	29	7/2/2004	0	Z	24	24	81.38	8/1/2006	C	Y	WHOLESAI	81.51	215831.49	9/1/2004	2	WHOLESAI	573	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	ROCKFORI	IL	61114	47	6/17/2004	168000	Z	24	24	89.89	8/1/2006	C	N	WHOLESAI	95	151200	9/1/2004	2	WHOLESAI	572	3400	2Y					0	0	0	0
7/1/2006	VALLEJO	CA	94589	25	6/14/2004	0	S	24	24	72.31	8/1/2006	C	Y	WHOLESAI	72.44	162845.34	9/1/2004	2	WHOLESAI	679	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ROSHARO	TX	77583	49	6/18/2004	131000	Z	24	24	89.89	8/1/2006	C	Y	WHOLESAI	95	117829.3	9/1/2004	2	WHOLESAI	578	6550	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	NEW ORLE	LA	70116	19	7/16/2004	70000	L	24	24	89.94	9/1/2006	C	Y	WHOLESAI	90	63000	9/1/2004	2	WHOLESAI	697	0	2Y	24	7/1/2006		4	0	0	0	0
7/1/2006	KEYES	CA	95328	48	6/21/2004	281587	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	253428	9/1/2004	2	WHOLESAI	575	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	90291	50	6/30/2004	446800	Z	24	24	94.82	8/1/2006	C	Y	WHOLESAI	95	424012.22	9/1/2004	2	WHOLESAI	629	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SANTA ANA	CA	92704	42	6/23/2004	498000	S	24	24	99.84	8/1/2006	J	Y	WHOLESAI	100	497590.98	9/1/2004	2	WHOLESAI	721	0	2Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	IRVING	TX	75060	45	6/30/2004	0	Z	36	36	79.89	8/1/2007	C	N	WHOLESAI	80	105600	9/1/2004	2	WHOLESAI	564	0	3Y					0	3	0	0
7/1/2006	MONTEBEL	CA	90640	42	6/17/2004	0	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	220318.89	9/1/2004	2	WHOLESAI	771	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SAN LORE	CA	94580	34	6/30/2004	0	S	24	24	89.87	8/1/2006	J	Y	WHOLESAI	90	423000	9/1/2004	2	WHOLESAI	591	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2006	FRESNO (C	CA	93703	32	6/17/2004	0	S	24	24	82.22	8/1/2006	C	Y	WHOLESAI	82.3	99051.32	9/1/2004	2	WHOLESAI	508	0	2Y	24	6/1/2006	STD		3	0	0	0
7/1/2007	AMERICAN	CA	94503	48	6/25/2004	0	S	36	36	84.84	8/1/2007	C	Y	WHOLESAI	85	318750	9/1/2004	2	WHOLESAI	716	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	SAN BERN	CA	92405	44	6/10/2004	132000	S	24	24	89.83	8/1/2006	C	Y	WHOLESAI	90	118689.43	9/1/2004	2	WHOLESAI	652	0	2Y	24	6/1/2006	STD		0	0	0	0
	SILVER SPI	MD	20906	44	6/30/2004	0	Z			74.88		C	N	WHOLESAI	75	255000	9/1/2004	0	WHOLESAI	606	0	FX					0	0	0	0
	HUMBLE	TX	77339	30	6/23/2004	0	S			88.41		C	Y	WHOLESAI	89.64	147654.17	9/1/2004	0	WHOLESAI	594	0	FX	36	6/1/2007	STD		0	0	0	0
	MARTINEZ	CA	94553	41	7/29/2004	0	Z			68.03		J	Y	WHOLESAI	68.1	380000	9/1/2004	0	WHOLESAI	709	0	FX	36	7/1/2007	STD		0	0	0	0
7/1/2006	CORNVILLE	AZ	86325	35	6/30/2004	0	S	24	24	84.38	8/1/2006	C	Y	WHOLESAI	84.48	73500	9/1/2004	2	WHOLESAI	842	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	AREA OF S	CA	95828	53	6/18/2004	0	Z	24	24	68.45	8/1/2006	C	Y	WHOLESAI	68.56	116454.34	9/1/2004	2	WHOLESAI	519	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	LOS ANGEI	CA	90026	22	6/15/2004	380000	S	36	36	89.87	8/1/2007	C	N	WHOLESAI	90	341748.71	9/1/2004	2	WHOLESAI	711	0	3Y					0	0	0	0
7/1/2006	LOS ANGEI	CA	90033	41	6/17/2004	0	S	24	24	89.66	8/1/2006	C	Y	WHOLESAI	89.8	219828.38	9/1/2004	2	WHOLESAI	672	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	SAINT MAT	SC	29135	47	7/31/2004	0	Z	24	24	79.96	9/1/2006	C	N	WHOLESAI	80	75200	9/1/2004	2	WHOLESAI	572	0	2Y					0	0	0	0
7/1/2006	LAS VEGAS	NV	89110	28	6/18/2004	280000	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	241200	9/1/2004	2	WHOLESAI	626	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	ANAHEIM	CA	92806	52	7/14/2004	0	S	24	24	59.65	9/1/2006	C	Y	WHOLESAI	59.67	330000	9/1/2004	2	WHOLESAI	503	0	2Y	24	7/1/2006	STD		4	3	3	1
7/1/2006	HEMET	CA	92543	40	6/29/2004	0	Z	24	24	94.86	8/1/2006	C	Y	WHOLESAI	95	240176.91	9/1/2004	2	WHOLESAI	638	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	HUMBLE	TX	77345	41	7/13/2004	0	S	24	24	64.97	9/1/2006	C	N	WHOLESAI	65	87750	9/1/2004	2	WHOLESAI	521	0	2Y					0	2	0	1
	SANTA ROS	CA	95407	51	6/21/2004	0	Z			45.22		C	Y	WHOLESAI	45.32	156180.87	9/1/2004	0	WHOLESAI	676	0	FX	36	6/1/2007	STD		0	0	0	0
	LOYALTON	CA	96118	50	6/29/2004	0	Z			64.92		C	Y	WHOLESAI	65	111727.98	9/1/2004	0	WHOLESAI	606	0	FX	36	6/1/2007	STD		0	0	0	0
	CORONA	CA	92880	32	6/30/2004	0	Z			74.02		J	Y	WHOLESAI	74.17	356000	9/1/2004	0	WHOLESAI	652	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	ESCONDID	CA	92027	43	6/30/2004	410000	S	24	24	99.87	8/1/2006	J	Y	WHOLESAI	100	410000	9/1/2004	2	WHOLESAI	716	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CORNELIUS	OR	97113	26	6/28/2004	0	Z	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	158269.9	9/1/2004	2	WHOLESAI	551	0	2Y	24	6/1/2006	STD		0	0	0	0
	SAN LEAN	CA	94577	55	6/30/2004	0	Z			45.51		C	Y	WHOLESAI	45.61	129855	9/1/2004	0	WHOLESAI	669	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	PALM HARI	FL	34683	18	6/16/2004	0	Z	24	24	84.9	8/1/2006	C	Y	WHOLESAI	85	144414.24	9/1/2004	2	WHOLESAI	591	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SACRAMEN	CA	95832	40	7/6/2004	0	Z	24	24	76.35	8/1/2006	C	Y	WHOLESAI	76.44	198750	9/1/2004	2	WHOLESAI	518	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	HOUSTON	TX	77018	39	6/30/2004	0	Z	24	24	58.03	8/1/2006	C	N	WHOLESAI	58.14	124882.53	9/1/2004	2	WHOLESAI	536	0	2Y					0	0	0	0
7/1/2006	PALMDALE	CA	93550	44	6/23/2004	0	Z	24	24	77.84	8/1/2006	C	Y	WHOLESAI	78	136362.8	9/1/2004	2	WHOLESAI	843	0	2Y	12	6/1/2005	STD		0	0	0	0
8/1/2006	LOS ANGEI	CA	90248	48	7/31/2004	0	S	24	24	93.18	9/1/2006	C	Y	WHOLESAI	93.26	401000	9/1/2004	2	WHOLESAI	639	0	2Y	12	7/1/2005	STD		0	0	0	0
7/1/2007	CONROE	TX	77384	29	6/11/2004	152000	S	36	36	99.87	8/1/2007	C	Y	WHOLESAI	100	151899.04	9/1/2004	2	WHOLESAI	654	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	IMPERIAL	CA	92251	45	6/30/2004	0	S	24	24	89.14	8/1/2006	C	Y	WHOLESAI	89.26	108000	9/1/2004	2	WHOLESAI	556	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HENDERS	NV	89052	45	6/23/2004	278395	S	24	24	89.87	8/1/2006	C	N	WHOLESAI	90	250555	9/1/2004	2	WHOLESAI	721	0	2Y					0	0	0	0
7/1/2006	LOS ANGEI	CA	90011	39	6/30/2004	0	S	24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	260824.87	9/1/2004	2	WHOLESAI	573	0	2Y	24	6/1/2006	STD		0	0	0	0
	LOMPOC	CA	93436	49	6/22/2004	0	S			89.47		C	Y	WHOLESAI	90	328500	9/1/2004	0	WHOLESAI	599	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	LONG BEA	CA	90805	48	6/29/2004	0	S	24	24	84.85	8/1/2006	C	Y	WHOLESAI	85	239286.08	9/1/2004	2	WHOLESAI	578	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2007	FONTANA	CA	92335	42	6/29/2004	0	S	36	36	84.91	8/1/2007	C	Y	WHOLESAI	85	80705.79	9/1/2004	2	WHOLESAI	510	0	3Y	36	6/1/2007	STD		1	0	0	0
	ONTARIO	CA	91764	47	6/24/2004	0	S			80.29		C	Y	WHOLESAI	80.41	149841.79	9/1/2004	0	WHOLESAI	631	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	DELTONA	FL	32738	34	6/24/2004	106000	Z	36	36	89.89	8/1/2007	C	Y	WHOLESAI	90	95342.2	9/1/2004	2	WHOLESAI	550	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2007	SAN BERN	CA	92401	50	6/24/2004	260000	Z	36	36	84.87	8/1/2007	C	Y	WHOLESAI	85	220827.6	9/1/2004	2	WHOLESAI	676	0	3Y	36	6/1/2007	STD		1	0	0	0
	ONTARIO	CA	91762	34	6/29/2004	0	Z			48.46		C	Y	WHOLESAI	48.67	140000	9/1/2004	0	WHOLESAI	639	0	FX	36	6/1/2007	STD		0	0	0	0
8/1/2006	CHICAGO	IL	60619	44	7/31/2004	175000	Z	24	24	89.94	9/1/2006	C	N	WHOLESAI	95	157500	9/1/2004	2	WHOLESAI	608	8750	2Y					0	0	0	0
7/1/2006	PALMETTO	FL	34221	27	6/21/2004	0	Z	24	24	79.89	8/1/2006	C	Y	WHOLESAI	80	100000	9/1/2004	2	WHOLESAI	538	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89113	29	6/28/2004	0	Z	24	24	77.81	8/1/2006	C	Y	WHOLESAI	77.92	119915.3	9/1/2004	2	WHOLESAI	560	0	2Y	24	6/1/2006	STD		0	0	0	0
	BROOKFIE	WI	53045	28	6/25/2004	0	Z			88.84		C	Y	WHOLESAI	87.31	175000	9/1/2004	0	WHOLESAI	627	0	FX	36	6/1/2007		11	0	0	0	0
	MORENO V	CA	92555	45	6/23/2004	0	Z			55.68		C	Y	WHOLESAI	55.79	158841.41	9/1/2004	0	WHOLESAI	716	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	MORENO V	CA	92551	47	6/24/2004	0	S	24	24	89.85	8/1/2006	C	Y	WHOLESAI	90	179850.99	9/1/2004	2	WHOLESAI	619	0	2Y	24	6/1/2006	STD		0	0	0	0
	APPLE VAL	CA	92308	55	6/23/2004	0	Z			62.54		C	Y	WHOLESAI	62.62	131418.68	9/1/2004	0	WHOLESAI	555	0	FX	36	6/1/2007	STD		0	1	0	0
	STOCKTON	CA	95206	28	6/29/2004	0	Z			63.97		C	Y	WHOLESAI	64.1	199797.05	9/1/2004	0	WHOLESAI	699	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	ORTING	WA	98360	37	6/30/2004	0	Z	24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	171000	9/1/2004	2	WHOLESAI	532	0	2Y	24	6/1/2006	STD		3	0	0	0
7/1/2006	SANTA ANA	CA	92704	45	6/21/2004	400000	S	24	24	99.86	8/1/2006	J	Y	WHOLESAI	100	400000	9/1/2004	2	WHOLESAI	681	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	GILBERT	AZ	85297	48	6/23/2004	164000	S	24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	147495.82	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HOLT	MO	64048	48	7/1/2004	0	Z	24	24	94.88	8/1/2006	C	N	WHOLESAI	95	156650.04	9/1/2004	2	WHOLESAI	589	0	2Y					0	0	0	0

| | | |

7/1/2006	PHOENIX	AZ	85048	33	6/8/2004	0	S		24	24	89.33	8/1/2006	C	Y	WHOLESAL	89.49	234250.97	9/1/2004	2	WHOLESAI	612	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	DALLAS	TX	75217	30	6/15/2004	0	Z		24	24	79.87	8/1/2006	C	N	WHOLESAL	80	74340.2	9/1/2004	2	WHOLESAI	514	0	2Y					0	0	0	0
	CAMARILLO	CA	93010	32	6/3/2004	0	Z				71.22		J	Y	WHOLESAL	71.36	367500	9/1/2004	0	WHOLESAI	575	0	FX	36	8/1/2007	STD		0	0	0	0
6/1/2006	ALPINE AR	CA	91901	32	6/7/2004	0	S		24	24	42.3	7/1/2006	C	Y	WHOLESAL	42.42	150868.12	9/1/2004	2	WHOLESAI	567	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	CLAREMON	MN	55924	34	6/29/2004	0	Z		36	36	94.82	8/1/2007	C	Y	WHOLESAL	95	120534.41	9/1/2004	2	WHOLESAI	685	0	3Y	36	6/1/2007		13	0	0	0	0
7/1/2006	MIAMI	FL	33178	44	7/9/2004	0	S		24	24	79.87	8/1/2006	C	Y	WHOLESAL	80	278701.57	9/1/2004	2	WHOLESAI	574	0	2Y	24	7/1/2006	STD		0	0	0	0
6/1/2006	RIVERSIDE	CA	92503	35	6/4/2004	0	Z		24	24	79.72	7/1/2006	C	Y	WHOLESAL	80	197943.64	9/1/2004	2	WHOLESAI	629	0	2Y	24	6/1/2006	STD		0	0	0	0
	CHANDLER	AZ	85248	36	6/4/2004	0	S				89.75		J	Y	WHOLESAL	90	435693.17	9/1/2004	0	WHOLESAI	698	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	AREA OF P	CA	92570	22	6/18/2004	0	Z		24	24	69.91	8/1/2006	C	Y	WHOLESAL	70	123900	9/1/2004	2	WHOLESAI	544	0	2Y	24	6/1/2006	STD		2	0	0	0
	PORT SAIN	FL	34953	42	6/21/2004	186990	S				89.92		C	Y	WHOLESAL	90	168212.48	9/1/2004	0	WHOLESAI	577	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	MORENO V	CA	92553	28	6/3/2004	240000	S		24	24	69.73	7/1/2006	C	Y	WHOLESAL	90	215568.02	9/1/2004	2	WHOLESAI	718	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BRENTWO	CA	94513	47	6/30/2004	455349	S		24	24	79.86	8/1/2008	J	Y	WHOLESAL	100	363971.45	9/1/2004	2	WHOLESAI	622	91069	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2007	GRAND VIE	ID	83624	32	6/24/2004	0	Z		36	36	67.4	8/1/2007	C	Y	WHOLESAL	67.5	67500	9/1/2004	2	WHOLESAI	583	0	3Y	36	8/1/2007	STD		0	0	0	0
7/1/2008	OXNARD	CA	93030	38	6/17/2004	0	S		24	24	74.81	8/1/2006	J	Y	WHOLESAL	74.92	484000	9/1/2004	2	WHOLESAI	511	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2008	BURBANK	CA	91504	47	6/25/2004	0	Z		24	24	70.07	8/1/2008	C	Y	WHOLESAL	70.22	323000	9/1/2004	2	WHOLESAI	708	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CHICAGO	IL	60629	38	6/9/2004	0	S		24	24	89.9	8/1/2006	C	N	WHOLESAL	90	166404.2	9/1/2004	2	WHOLESAI	588	0	2Y					1	0	0	0
7/1/2008	WILDOMAR	CA	92595	47	6/11/2004	243000	S		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	206550	9/1/2004	2	WHOLESAI	667	0	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2008	NORTH LAS	NV	89031	26	6/18/2004	0	Z		24	24	65.41	8/1/2006	C	Y	WHOLESAL	65.46	134200	9/1/2004	2	WHOLESAI	581	0	2Y	24	6/1/2006	STD		0	0	0	1
7/1/2006	SAN DIMAS	CA	91773	30	6/28/2004	0	Z		24	24	64.95	6/1/2006	C	Y	WHOLESAL	65	226850	9/1/2004	2	WHOLESAI	527	0	2Y	24	6/1/2006	STD		2	2	2	0
7/1/2006	MENIFEE	CA	92584	43	6/25/2004	0	S		24	24	62.14	8/1/2006	C	Y	WHOLESAL	62.29	184728.47	9/1/2004	2	WHOLESAI	624	0	2Y	24	6/1/2006	STD		0	0	0	0
	NEWBERRY	CA	92365	34	6/15/2004	0	Z				79.9		C	Y	WHOLESAL	80	117600	9/1/2004	0	WHOLESAI	650	0	FX	24	6/1/2006	STD		0	0	0	0
	WHITTIER	CA	90606	44	5/28/2004	332500	S				19.93		C	Y	WHOLESAL	100	65326.91	9/1/2004	0	WHOLESAI	640	261600	FX	36	5/1/2007	STD		0	0	0	0
7/1/2006	LOS ANGEL	CA	90011	10	6/25/2004	0	Z		24	24	64.96	8/1/2006	C	Y	WHOLESAL	65	201435.6	9/1/2004	2	WHOLESAI	517	0	2Y	24	6/1/2006	STD		0	0	2	0
7/1/2008	PROVO	UT	84601	29	6/9/2004	0	Z		24	24	79.38	8/1/2006	C	Y	WHOLESAL	79.49	124000	9/1/2004	2	WHOLESAI	521	0	2Y	24	6/1/2006	STD		0	0	0	0
	CHICAGO	IL	60621	42	6/30/2004	0	Z				89.04		C	N	WHOLESAL	89.14	156000	9/1/2004	0	WHOLESAI	621	0	FX					1	0	0	0
7/1/2008	LITTLEROC	CA	93543	42	6/14/2004	0	Z		24	24	68.58	8/1/2008	C	Y	WHOLESAL	68.72	147750	9/1/2004	2	WHOLESAI	657	0	2Y	24	8/1/2008	STD		1	0	0	0
7/1/2008	HATTIESBU	MS	39402	34	6/11/2004	0	Z		24	24	84.89	8/1/2006	C	Y	WHOLESAL	85	200474.67	9/1/2004	2	WHOLESAI	528	0	2Y	24	8/1/2006		4	0	0	0	0
	GARDEN G	CA	92843	51	6/17/2004	0	Z				78		J	Y	WHOLESAL	78.16	340000	9/1/2004	0	WHOLESAI	609	0	FX	36	6/1/2007	STD		0	0	0	0
	NEWARK	CA	94560	29	6/28/2004	0	Z				84.83		J	Y	WHOLESAL	85	340000	9/1/2004	0	WHOLESAI	677	0	FX	36	6/1/2007	STD		1	0	0	0
	ZIMMERMA	MN	55398	31	6/17/2004	135075	Z				79.84		C	Y	WHOLESAL	100	107950.35	9/1/2004	0	WHOLESAI	737	27015	FX	36	6/1/2007		13	0	0	0	0
	ESCONDID	CA	92029	52	6/22/2004	0	Z				63.85		C	Y	WHOLESAL	63.99	271950	9/1/2004	0	WHOLESAI	682	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2008	MISSOURI	TX	77459	39	6/7/2004	220000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	197888.98	9/1/2004	2	WHOLESAI	573	0	2Y	24	8/1/2006	STD		0	0	0	0
7/1/2008	DANVILLE	IL	61832	48	6/28/2004	0	Z		24	24	94.87	8/1/2008	C	N	WHOLESAL	95	88290.71	9/1/2004	2	WHOLESAI	594	0	2Y					0	0	0	0
7/1/2006	DETROIT	MI	48206	49	6/18/2004	110000	Z		24	24	79.92	8/1/2006	C	Y	WHOLESAL	100	88000	9/1/2004	2	WHOLESAI	543	22000	2Y	24	6/1/2006		3	0	0	0	0
	ODESSA	TX	79762	41	6/28/2004	0	Z				78.73		C	N	WHOLESAL	79.25	83729.17	9/1/2004	0	WHOLESAI	590	0	FX					1	0	0	0
7/1/2006	ANGLETON	TX	77515	43	6/15/2004	0	S		24	24	79.88	8/1/2006	C	N	WHOLESAL	80	72000	9/1/2004	2	WHOLESAI	503	0	2Y					0	0	0	0
7/1/2006	HOMETOW	IL	60456	50	6/3/2004	138500	Z		24	24	79.85	8/1/2006	C	N	WHOLESAL	100	110697.86	9/1/2004	2	WHOLESAI	614	27700	2Y					0	0	0	0
7/1/2006	PORT SAIN	FL	34983	30	6/3/2004	103000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAL	90	82647.21	9/1/2004	2	WHOLESAI	583	0	2Y	24	8/1/2008	STD		0	0	0	0
7/1/2006	MESA	AZ	85212	30	7/8/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	189000	9/1/2004	2	WHOLESAI	605	0	2Y	24	7/1/2008	STD		0	0	0	0
	FULLERTO	CA	92833	45	6/16/2004	0	S				75.48		C	Y	WHOLESAL	75.61	309668.42	9/1/2004	0	WHOLESAI	608	0	FX	36	6/1/2007	STD		0	0	0	0
	ANAHEIM	CA	92802	40	6/25/2004	0	Z				74.56		C	Y	WHOLESAL	74.71	325000	9/1/2004	0	WHOLESAI	609	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	FRESNO	CA	93720	41	6/10/2004	385000	S		36	36	99.89	8/1/2007	J	N	WHOLESAL	100	385000	9/1/2004	2	WHOLESAI	693	0	3Y					0	0	0	0
7/1/2006	BAYTOWN	TX	77521	28	6/14/2004	0	Z		24	24	79.84	8/1/2006	C	N	WHOLESAL	80	60000	9/1/2004	2	WHOLESAI	555	0	2Y					1	0	0	0
7/1/2008	SANTA ANA	CA	92701	44	6/16/2004	350000	S		24	24	99.88	8/1/2008	J	Y	WHOLESAL	100	349762.78	9/1/2004	2	WHOLESAI	744	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	BARTLETT	IL	60103	52	6/30/2004	0	Z		24	24	79.88	8/1/2006	C	N	WHOLESAL	80	159877.64	8/1/2004	2	WHOLESAI	551	0	2Y					1	0	0	0
7/1/2006	RIVERSIDE	CA	92508	30	6/15/2004	409900	Z		24	24	79.82	8/1/2006	C	Y	WHOLESAL	100	327920	9/1/2004	2	WHOLESAI	790	81980	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2006	COMPTON	CA	90222	49	6/28/2004	0	Z		24	24	72.52	8/1/2006	C	Y	WHOLESAL	72.57	127000	9/1/2004	2	WHOLESAI	520	0	2Y	24	6/1/2006	STD		0	0	0	1
	PLACENTIA	CA	92870	54	6/24/2004	0	Z				59.88		C	Y	WHOLESAL	60	216000	9/1/2004	0	WHOLESAI	781	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	HOUSTON	TX	77095	46	6/7/2004	215200	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	193680	9/1/2004	2	WHOLESAI	625	0	3Y	24	6/1/2006	STD		1	0	0	0
	DOWNEY	CA	90242	46	6/4/2004	0	Z				61.6		C	Y	WHOLESAL	61.76	209813.45	9/1/2004	0	WHOLESAI	613	0	FX	36	6/1/2007	STD		0	0	0	0
	ARROYO G	CA	93420	53	6/11/2004	0	Z				30.83		C	Y	WHOLESAL	30.89	278000	9/1/2004	0	WHOLESAI	648	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	WOODLAN	CA	95776	55	6/25/2004	329140	Z		24	24	79.88	8/1/2006	C	Y	WHOLESAL	80	283312	9/1/2004	2	WHOLESAI	518	0	2Y	24	6/1/2006	STD		0	0	0	0
	CARSON	CA	90745	24	6/24/2004	0	Z				64.53		C	Y	WHOLESAL	64.67	96899.65	9/1/2004	0	WHOLESAI	728	0	FX	36	6/1/2007	STD		0	0	0	0
	FOUNTAIN	CA	92708	34	6/10/2004	0	Z				79.85		J	Y	WHOLESAL	80	465186.67	9/1/2004	0	WHOLESAI	726	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	SACRAMEN	CA	95833	43	6/18/2004	0	Z		24	24	79.76	8/1/2006	C	Y	WHOLESAL	80	231586.72	9/1/2004	2	WHOLESAI	761	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	COMPTON	CA	90221	40	6/10/2004	0	S		24	24	89.89	8/1/2006	C	Y	WHOLESAL	90	160200	9/1/2004	2	WHOLESAI	600	0	2Y	24	6/1/2006	STD		1	0	0	0
	DANVILLE	CA	94526	24	6/21/2004	0	Z				54.83		J	Y	WHOLESAL	54.95	499472.99	9/1/2004	0	WHOLESAI	738	0	FX	36	6/1/2007	STD		0	0	0	0
	JACKSONV	FL	32209	45	6/25/2004	0	Z				84.93		C	Y	WHOLESAL	85	70519.12	9/1/2004	0	WHOLESAI	557	0	FX	36	6/1/2007	STD		1	1	0	0
7/1/2008	SAN DIEGC	CA	92111	47	6/23/2004	557000	S		24	24	89.86	8/1/2006	J	Y	WHOLESAL	90	500920.45	9/1/2004	2	WHOLESAI	658	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LOS ANGEL	CA	90062	49	6/10/2004	0	Z		24	24	64.94	8/1/2006	C	Y	WHOLESAL	65	194917.34	9/1/2004	2	WHOLESAI	537	0	2Y	24	6/1/2006	STD		0	0	0	1
7/1/2006	HYRUM	UT	84319	34	6/16/2004	0	Z		24	24	79.83	8/1/2006	C	Y	WHOLESAL	100	93600	9/1/2004	2	WHOLESAI	629	23400	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2007	PARRISH	AL	35580	54	7/30/2004	0	Z		36	36	69.97	9/1/2007	C	Y	WHOLESAL	84.69	68600	9/1/2004	2	WHOLESAI	545	14400	3Y	36	7/1/2007	STD		0	0	0	0
7/1/2006	TEMECULA	CA	92592	43	6/29/2004	0	S		24	24	74.93	8/1/2006	C	Y	WHOLESAL	75	281250	9/1/2004	2	WHOLESAI	512	0	2Y	24	6/1/2006	STD		1	1	0	0
	SAN DIEGC	CA	92131	49	6/11/2004	0	Z				59.87		C	Y	WHOLESAL	60	299686.78	9/1/2004	0	WHOLESAI	713	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	TAMPA	FL	33613	48	6/29/2004	0	Z		24	24	89.88	8/1/2006	C	Y	WHOLESAL	90	181893.48	9/1/2004	2	WHOLESAI	518	0	2Y	24	6/1/2006	STD		0	0	0	0
	LAS VEGAS	NV	89120	24	6/25/2004	0	Z				74.46		C	Y	WHOLESAL	75	141990.93	9/1/2004	0	WHOLESAI	630	0	FX	24	6/1/2006	STD		0	0	0	0
	(ACTON AR	CA	93510	44	6/17/2004	0	S				64.9		C	Y	WHOLESAL	65	242271.85	9/1/2004	0	WHOLESAI	669	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2008	KIRBYVILL	MO	65679	39	6/17/2004	0	Z		24	24	65.59	8/1/2006	C	Y	WHOLESAL	65.98	92482.19	9/1/2004	2	WHOLESAI	521	0	2Y	36	6/1/2007	SB		0	0	0	0
	LANCASTE	CA	93535	42	6/15/2004	191500	Z				89.88		C	Y	WHOLESAL	90	172219.51	9/1/2004	0	WHOLESAI	642	0	FX	12	6/1/2005	STD		0	0	0	0
	WALNUT	CA	91789	46	6/18/2004	0	Z				79.65		J	Y	WHOLESAL	79.82	446528.86	9/1/2004	0	WHOLESAI	667	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	SACRAMEN	CA	95835	41	6/21/2004	0	Z		36	36	71.31	8/1/2007	C	Y	WHOLESAL	71.43	269756.5	9/1/2004	2	WHOLESAI	547	0	3Y	36	6/1/2007	STD		1	0	0	0
	ONTARIO	CA	91762	37	6/17/2004	0	Z				75.85		C	Y	WHOLESAL	76	229000	9/1/2004	0	WHOLESAI	667	0	FX	24	6/1/2008	STD		0	0	0	0
7/1/2006	SAN BERN	CA	92401	38	6/17/2004	0	S		24	24	84.87	8/1/2006	C	Y	WHOLESAL	85	254805.96	9/1/2004	2	WHOLESAI	606	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2007	LAS VEGAS	NV	89117	47	6/30/2004	170000	S		36	36	89.87	8/1/2007	C	Y	WHOLESAL	90	152886.45	8/1/2004	2	WHOLESAI	648	0	3Y	36	8/1/2007	STD		0	0	0	0
7/1/2008	SANTA ANA	CA	92706	49	6/22/2004	532000	S		24	24	89.82	8/1/2006	J	Y	WHOLESAL	90	478314.16	9/1/2004	2	WHOLESAI	726	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SAN DIEGC	CA	92117	36	6/10/2004	0	S		24	24	64.49	8/1/2008	J	Y	WHOLESAL	64.62	382500	9/1/2004	2	WHOLESAI	610	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LOS ANGEL	CA	91606	43	6/15/2004	442000	S		24	24	89.85	8/1/2006	C	Y	WHOLESAL	90	397470.7	9/1/2004	2	WHOLESAI	624	0	2Y	24	6/1/2006	STD		0	0	0	0

	SQUAW VA	CA	93675	16	6/25/2004	0	Z				94.88		C	Y	WHOLESAI	95	266000	9/1/2004	0	WHOLESAI	639	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	BARSTOW	CA	92311	1	6/28/2004	91999	Z	24	24		89.86	8/1/2006	C	Y	WHOLESAI	90	82799	9/1/2004	2	WHOLESAI	751	0	2Y	24	6/1/2006	STD		0	0	0	0
	CHICO	CA	95973	44	6/24/2004	0	Z				37.05		C	Y	WHOLESAI	37.13	74920.94	9/1/2004	0	WHOLESAI	690	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	PARKER	CO	80134	44	6/15/2004	0	S	36	36		89.87	8/1/2007	C	Y	WHOLESAI	90	187200	9/1/2004	2	WHOLESAI	580	0	3Y	36	6/1/2007	STD		0	0	0	0
6/1/2006	NORTH LAS	NV	89084	45	6/4/2004	0	Z	24	24		84.83	7/1/2006	C	Y	WHOLESAI	85	159684.39	9/1/2004	2	WHOLESAI	539	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2006	FLOSSMOO	IL	60422	50	7/21/2004	475000	Z	24	24		94.93	9/1/2006	J	N	WHOLESAI	95	451250	9/1/2004	2	WHOLESAI	618	0	2Y					0	0	0	0
7/1/2006	OPA LOCK	FL	33056	38	6/30/2004	0	Z	24	24		89.87	8/1/2006	C	Y	WHOLESAI	90	121500	9/1/2004	2	WHOLESAI	616	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	PORT RICH	FL	34668	50	6/30/2004	0	Z	24	24		84.91	8/1/2006	C	Y	WHOLESAI	85	63750	9/1/2004	2	WHOLESAI	528	0	2Y	24	6/1/2006	STD		0	0	0	0
	HOUSTON	TX	77082	50	6/23/2004	0	Z				72.18		C	N	WHOLESAI	72.85	109345.58	9/1/2004	0	WHOLESAI	580	0	FX					0	0	0	0
7/1/2007	CROSBY	TX	77532	41	6/24/2004	0	S	36	36		84.96	8/1/2007	C	N	WHOLESAI	65	73450	9/1/2004	2	WHOLESAI	526	0	3Y					0	0	2	0
7/1/2006	BROWNSV	TX	78521	26	6/18/2004	0	S	24	24		89.89	8/1/2006	C	Y	WHOLESAI	90	69708.61	9/1/2004	2	WHOLESAI	627	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	90043	47	6/8/2004	0	S	24	24		85.17	8/1/2006	J	N	WHOLESAI	85.34	495000	9/1/2004	2	WHOLESAI	593	0	2Y					0	0	0	0
7/1/2006	JACKSON	MS	39209	44	6/29/2004	0	S	24	24		89.88	8/1/2006	C	Y	WHOLESAI	90	60259.12	9/1/2004	2	WHOLESAI	608	0	2Y	24	6/1/2006		4	0	0	0	0
6/1/2005	LAS VEGAS	NV	89148	35	6/15/2004	240000	S	24	24		99.78	7/1/2006	C	Y	WHOLESAI	100	239641.08	9/1/2004	2	WHOLESAI	694	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2008	PARKVILLE	MD	21234	29	6/30/2004	0	Z	24	24		94.75	9/1/2006	C	N	WHOLESAI	95	173547.7	9/1/2004	2	WHOLESAI	629	0	2Y					0	0	0	0
7/1/2008	GREENWO	MS	38930	39	6/18/2004	80000	Z	24	24		89.88	8/1/2006	C	Y	WHOLESAI	95	72000	9/1/2004	2	WHOLESAI	623	4000	2Y	24	6/1/2006		4	0	0	0	0
7/1/2008	MODESTO	CA	95350	39	6/25/2004	0	S	24	24		82.71	8/1/2006	C	Y	WHOLESAI	82.79	168604.3	9/1/2004	2	WHOLESAI	502	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	MIDLOTHIA	IL	60445	19	6/8/2004	0	S	24	24		79.91	8/1/2006	C	N	WHOLESAI	80	135924.83	9/1/2004	2	WHOLESAI	521	0	2Y					1	0	0	0
	LAKE HAVA	AZ	86403	52	6/24/2004	0	Z				65.32		C	Y	WHOLESAI	65.38	91500	9/1/2004	0	WHOLESAI	300	0	FX	36	6/1/2007	STD		4	2	0	1
7/1/2006	MT. PLEAS.	SC	29464	28	6/30/2004	0	Z	24	24		84.94	8/1/2006	C	N	WHOLESAI	65	220900.12	9/1/2004	2	WHOLESAI	555	0	2Y					2	3	0	0
7/1/2006	SACRAMEI	CA	95842	51	6/8/2004	0	Z	24	24		74.92	8/1/2006	C	Y	WHOLESAI	75	183000	9/1/2004	2	WHOLESAI	513	0	2Y	24	6/1/2006	STD		3	4	0	0
	CRAIG	CO	81625	19	6/11/2004	0	Z				79.89		C	Y	WHOLESAI	80	99928.7	9/1/2004	0	WHOLESAI	602	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	SCOTTSDA	AZ	85254	40	6/23/2004	0	S	24	24		89.85	8/1/2006	C	Y	WHOLESAI	90	233808.19	9/1/2004	2	WHOLESAI	551	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	EVA	TN	38333	23	6/21/2004	0	Z	24	24		84.9	8/1/2006	C	Y	WHOLESAI	85	64562.05	9/1/2004	2	WHOLESAI	592	0	2Y	36	6/1/2007	STD		0	0	0	0
6/1/2008	HAWAIIAN	CA	90716	53	6/8/2004	0	L	24	24		78.72	7/1/2006	C	Y	WHOLESAI	78.97	268219.66	9/1/2004	2	WHOLESAI	573	0	2Y	24	6/1/2006	STD		0	0	0	0
	LOS ANGEI	CA	90062	24	6/10/2004	0	S				84.86		C	Y	WHOLESAI	85	382185.62	9/1/2004	0	WHOLESAI	694	0	FX	36	6/1/2007	STD		0	0	0	0
	JACKSONV	FL	32234	47	6/30/2004	0	S				58.28		C	Y	WHOLESAI	58.33	69966.28	9/1/2004	0	WHOLESAI	562	0	FX	36	6/1/2007	STD		0	0	0	0
	MORENO V	CA	92553	38	6/3/2004	0	Z				74.78		C	Y	WHOLESAI	75	145969.05	9/1/2004	0	WHOLESAI	619	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	CHICAGO	IL	60629	41	6/9/2004	0	Z	24	24		89.89	8/1/2006	C	N	WHOLESAI	90	165495.47	9/1/2004	2	WHOLESAI	570	0	2Y					0	0	0	0
7/1/2006	FONTANA	CA	92336	41	6/21/2004	0	Z	24	24		89.95	8/1/2006	C	Y	WHOLESAI	70	189000	9/1/2004	2	WHOLESAI	509	0	2Y	24	6/1/2006	STD		0	4	7	0
6/1/2006	MESA	AZ	85207	40	6/4/2004	0	S	24	24		89.73	7/1/2006	C	Y	WHOLESAI	90	116585.73	9/1/2004	2	WHOLESAI	518	0	2Y	24	6/1/2006	STD		0	3	0	0
7/1/2007	WILDOMAF	CA	92595	34	6/24/2004	0	Z	36	36		56.42	8/1/2007	C	Y	WHOLESAI	56.52	129680.17	9/1/2004	2	WHOLESAI	670	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2006	SAN BERN	CA	92410	32	6/30/2004	210000	S	24	24		89.85	8/1/2006	C	Y	WHOLESAI	90	179850.58	9/1/2004	2	WHOLESAI	691	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	DUNSMUIR	CA	96025	21	6/22/2004	0	Z	24	24		79.88	8/1/2006	C	Y	WHOLESAI	80	119910.94	9/1/2004	2	WHOLESAI	661	0	2Y	36	6/1/2007	STD		0	1	0	0
	HOUSTON	TX	77066	38	6/11/2004	0	Z				57.82		C	N	WHOLESAI	58.2	110000	9/1/2004	0	WHOLESAI	532	0	FX					0	0	0	0
7/1/2006	LAS VEGAS	NV	89121	39	7/2/2004	225000	S	24	24		89.88	8/1/2006	C	Y	WHOLESAI	90	202384.12	9/1/2004	2	WHOLESAI	557	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2008	SEMMES	AL	36575	36	6/24/2004	90000	Z	24	24		94.88	8/1/2006	C	Y	WHOLESAI	95	85445.47	9/1/2004	2	WHOLESAI	586	0	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2006	CRESWELL	OR	97426	43	6/25/2004	0	Z	24	24		88.14	8/1/2006	C	Y	WHOLESAI	88.24	164909.68	9/1/2004	2	WHOLESAI	523	0	2Y	24	6/1/2006	STD		5	0	0	0
	PERRIS	CA	92570	52	6/18/2004	0	Z				69.71		C	Y	WHOLESAI	69.77	123500	9/1/2004	0	WHOLESAI	519	0	FX	36	6/1/2007	STD		5	2	0	0
	DULUTH	MN	55805	47	6/15/2004	0	Z				89.91		C	Y	WHOLESAI	90	95083.7	9/1/2004	0	WHOLESAI	570	0	FX	36	6/1/2007		13	6	0	0	0
7/1/2006	COMPTON	CA	90221	49	6/23/2004	0	S	24	24		89.91	8/1/2006	C	Y	WHOLESAI	90	206897.96	9/1/2004	2	WHOLESAI	543	0	2Y	24	6/1/2008	STD		2	0	0	0
7/1/2006	LAS VEGAS	NV	89145	53	6/9/2004	0	Z	24	24		69.95	8/1/2006	C	Y	WHOLESAI	70	161000	9/1/2004	2	WHOLESAI	508	0	2Y	24	6/1/2008	STD		0	0	0	2
7/1/2006	CORONA	CA	92880	49	6/11/2004	0	S	24	24		88.1	8/1/2006	J	N	WHOLESAI	88.22	336773.88	9/1/2004	2	WHOLESAI	567	0	2Y					0	0	0	0
7/1/2006	CLEARFIEL	UT	84015	48	6/28/2004	120000	S	24	24		89.9	8/1/2006	C	Y	WHOLESAI	95	108000	9/1/2004	2	WHOLESAI	569	6000	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	ANTIOCH	CA	94531	48	6/14/2004	0	Z	24	24		84.69	8/1/2006	C	Y	WHOLESAI	65	252410.41	9/1/2004	2	WHOLESAI	539	0	2Y	24	6/1/2006	STD		0	0	1	0
7/1/2006	CERES	CA	95307	33	6/10/2004	384000	Z	24	24		79.86	8/1/2006	C	Y	WHOLESAI	100	306930.28	9/1/2004	2	WHOLESAI	580	76800	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2007	LONG BEAC	CA	90805	53	6/8/2004	0	S	36	36		84.86	7/1/2007	C	Y	WHOLESAI	85	241989.82	9/1/2004	2	WHOLESAI	536	0	3Y	36	6/1/2007	STD		0	0	0	0
7/1/2008	VISTA	CA	92083	28	6/7/2004	334999	S	24	24		89.81	7/1/2006	C	N	WHOLESAI	90	301286.2	9/1/2004	2	WHOLESAI	643	0	2Y					0	0	0	0
7/1/2006	PULASKI	TN	38478	39	6/18/2004	70000	Z	24	24		89.88	8/1/2006	C	Y	WHOLESAI	90	62959	9/1/2004	2	WHOLESAI	590	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	MORENO V	CA	92557	51	6/3/2004	0	Z	24	24		79.79	7/1/2006	C	Y	WHOLESAI	80	162918.17	9/1/2004	2	WHOLESAI	589	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2007	VISALIA	CA	93277	5	7/22/2004	0	Z	36	36		94.92	9/1/2007	C	Y	WHOLESAI	95	152950	9/1/2004	2	WHOLESAI	651	0	3Y	36	7/1/2007	STD		0	0	0	0
7/1/2007	EXETER	CA	93221	29	6/29/2004	0	Z	36	36		94.84	8/1/2007	C	Y	WHOLESAI	95	154722.81	9/1/2004	2	WHOLESAI	614	0	3Y	36	6/1/2007	STD		0	0	0	0
6/1/2006	CITRUS HE	CA	95610	39	6/3/2004	0	S	24	24		89.82	7/1/2006	C	Y	WHOLESAI	90	265141.79	9/1/2004	2	WHOLESAI	567	0	2Y	12	6/1/2005	STD		0	0	0	0
	NORWALK	CA	90650	24	6/7/2004	0	Z				84.71		C	Y	WHOLESAI	85	296778.44	9/1/2004	0	WHOLESAI	664	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	SILVER SPI	MD	20904	37	6/30/2004	0	Z	24	24		84.89	8/1/2006	C	N	WHOLESAI	85	254834.04	9/1/2004	2	WHOLESAI	519	0	2Y					1	0	0	0
	RANCHO C	CA	91730	10	6/17/2004	0	Z				59.09		C	Y	WHOLESAI	59.5	296476.15	9/1/2004	0	WHOLESAI	714	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	PALMDALE	CA	93552	47	6/9/2004	262000	S	24	24		89.9	8/1/2006	C	N	WHOLESAI	90	235800	9/1/2004	2	WHOLESAI	714	0	2Y					0	0	0	0
7/1/2006	RANCHO C	CA	91730	54	7/7/2004	0	S	24	24		84.93	8/1/2008	C	Y	WHOLESAI	85	321551.91	9/1/2004	2	WHOLESAI	526	0	2Y	24	7/1/2008	STD		1	0	0	4
8/1/2006	FONTANA	CA	92336	51	7/16/2004	0	Z	24	24		79.94	9/1/2008	J	Y	WHOLESAI	80	424000	9/1/2004	2	WHOLESAI	536	0	2Y	24	7/1/2006	STD		2	0	0	0
	CHICAGO	IL	60649	30	6/9/2004	0	Z				79.89		C	N	WHOLESAI	80	180000	9/1/2004	0	WHOLESAI	563	0	FX					4	1	0	0
7/1/2006	MORENO V	CA	92557	32	6/22/2004	0	Z	24	24		70.67	9/1/2006	C	Y	WHOLESAI	70.74	219300	9/1/2004	2	WHOLESAI	559	0	2Y	24	6/1/2008	STD		0	3	0	2
7/1/2008	LANCASTE	CA	93535	49	6/22/2004	0	Z	24	24		79.9	8/1/2006	C	Y	WHOLESAI	80	147905.82	9/1/2004	2	WHOLESAI	503	0	2Y	24	6/1/2008	STD		3	0	0	0
	LOS ANGEI	CA	90003	32	6/11/2004	0	Z				77.17		C	Y	WHOLESAI	77.33	162210.65	9/1/2004	0	WHOLESAI	685	0	FX	36	6/1/2007	STD		0	0	0	0
	MESA	AZ	85204	35	6/18/2004	0	S				73.78		C	Y	WHOLESAI	74.1	102779.7	9/1/2004	0	WHOLESAI	708	0	FX	36	6/1/2007	STD		0	0	0	0
8/1/2006	LAKE FORE	CA	92630	53	7/19/2004	0	S	24	24		84.97	9/1/2008	J	Y	WHOLESAI	65	422500	9/1/2004	2	WHOLESAI	584	0	2Y	12	7/1/2005	STD		0	0	0	1
6/1/2006	LAKE ELSI	CA	92532	45	6/8/2004	248000	S	24	24		79.81	7/1/2006	C	Y	WHOLESAI	80	198081.74	9/1/2004	2	WHOLESAI	681	0	2Y	24	6/1/2008	STD		0	0	0	0
	MONTE RIC	CA	95462	40	6/30/2004	0	Z				56.82		C	Y	WHOLESAI	56.94	204783.92	9/1/2004	0	WHOLESAI	779	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2008	ONTARIO	CA	91762	54	6/14/2004	0	Z	24	24		89.95	8/1/2008	C	Y	WHOLESAI	70	188830.37	9/1/2004	2	WHOLESAI	523	0	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2007	CHICAGO	IL	60638	36	6/21/2004	0	S	36	36		89.85	8/1/2007	C	N	WHOLESAI	90	296756.94	9/1/2004	2	WHOLESAI	730	0	3Y					0	0	0	0
7/1/2006	GROVELAN	CA	95321	22	6/30/2004	149000	Z	24	24		94.83	8/1/2006	C	Y	WHOLESAI	95	141426.92	9/1/2004	2	WHOLESAI	782	0	2Y	24	6/1/2008	STD		0	0	0	0
7/1/2006	LAKEWOOI	CA	90712	52	6/22/2004	520000	Z	24	24		79.89	8/1/2008	J	Y	WHOLESAI	80	415720.86	9/1/2004	2	WHOLESAI	506	0	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2008	SIERRA VIS	AZ	85635	36	6/17/2004	0	S	24	24		79.89	8/1/2006	C	Y	WHOLESAI	100	62356.83	9/1/2004	2	WHOLESAI	648	15600	2Y	24	6/1/2006	STD		0	0	0	0
	SAN DIEGC	CA	92117	48	6/22/2004	540000	Z				89.89		J	N	WHOLESAI	90	485699.46	9/1/2004	0	WHOLESAI	721	0	FX					0	0	0	0
7/1/2006	GALT	CA	95632	50	6/14/2004	250500	S	24	24		89.87	8/1/2008	C	Y	WHOLESAI	90	225289.27	9/1/2004	2	WHOLESAI	618	0	2Y	24	6/1/2008	STD		0	0	0	0
	LEWISVILL	TX	75077	36	6/23/2004	0	Z				84.92		C	Y	WHOLESAI	85	157675	9/1/2004	0	WHOLESAI	567	0	FX	36	6/1/2007	STD		1	0	0	0
6/1/2008	MONTGOM	TX	77356	39	6/7/2004	185000	S	24	24		99.83	7/1/2006	C	Y	WHOLESAI	100	184678.34	9/1/2004	2	WHOLESAI	647	0	2Y	12	6/1/2005	STD		0	0	0	0
7/1/2008	WILDOMAF	CA	92595	14	6/23/2004	0	S	24	24		79.88	8/1/2006	C	Y	WHOLESAI	80	148000	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2008	STD		0	0	0	0

| | | |

7/1/2006	RIVERSIDE	CA	92509	48	6/16/2004	0	Z		24	24	79.91	8/1/2006	C	Y	WHOLESAI	80	256000	9/1/2004	2	WHOLESAI	582	0	2Y	24	6/1/2006	STD		1	2	0	0
	CATHEDRA	CA	92234	33	6/4/2004	0	Z				56.73		C	Y	WHOLESAI	57.05	118031.06	9/1/2004	0	WHOLESAI	626	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	SALT LAKE	UT	84115	23	6/11/2004	93000	S		24	24	99.86	8/1/2006	C	Y	WHOLESAI	100	92309.62	9/1/2004	2	WHOLESAI	680	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	OCEANSID	CA	92057	31	6/11/2004	0	S		24	24	89.81	8/1/2006	C	Y	WHOLESAI	90	261000	9/1/2004	2	WHOLESAI	670	0	2Y	24	6/1/2006	STD		0	0	0	0
	LA PUENTE	CA	91746	33	6/10/2004	0	S				89.84		C	Y	WHOLESAI	90	288000	9/1/2004	0	WHOLESAI	646	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	LEAGUE CI	TX	77573	45	6/28/2004	0	Z		24	24	66.62	8/1/2006	C	N	WHOLESAI	66.67	116000	9/1/2004	2	WHOLESAI	515	0	2Y					0	0	2	0
6/1/2006	OXNARD	CA	93036	45	6/3/2004	0	S		24	24	78.1	7/1/2006	J	Y	WHOLESAI	78.26	359500.35	9/1/2004	2	WHOLESAI	522	0	2Y	12	6/1/2005	STD		0	0	0	0
6/1/2006	LOS ANGEI	CA	90044	36	6/3/2004	0	S		24	24	85.56	7/1/2006	C	Y	WHOLESAI	85.79	162837.17	9/1/2004	2	WHOLESAI	628	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	SURPRISE	AZ	85387	29	6/25/2004	0	Z		24	24	79.9	8/1/2006	C	Y	WHOLESAI	80	176000	9/1/2004	2	WHOLESAI	528	0	2Y	24	6/1/2006	STD		0	0	0	0
	PASADENA	TX	77504	28	6/1/2004	0	Z				79.81		C	N	WHOLESAI	80	61502.63	9/1/2004	0	WHOLESAI	610	0	FX					3	0	0	0
	LA HABRA	CA	90631	36	5/27/2004	0	Z				57.55		C	Y	WHOLESAI	57.69	239605.39	9/1/2004	0	WHOLESAI	569	0	FX	36	5/1/2007	STD		0	0	0	0
7/1/2006	WESTMINS	CA	92683	22	6/17/2004	500000	S		24	24	99.87	8/1/2006	J	Y	WHOLESAI	100	499663.83	9/1/2004	2	WHOLESAI	664	0	2Y	12	6/1/2005	STD		1	0	0	0
7/1/2006	DALLAS	TX	75227	17	6/30/2004	80000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	71958.57	9/1/2004	2	WHOLESAI	554	0	2Y	24	6/1/2006	STD		0	0	0	0
	RIMROCK	AZ	86335	32	6/7/2004	0	Z				73.96		C	Y	WHOLESAI	74.07	119905.45	9/1/2004	0	WHOLESAI	605	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	SEDRO WC	WA	98284	44	6/4/2004	0	L		24	24	79.84	7/1/2006	C	Y	WHOLESAI	80	139907.95	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		1	0	0	0
6/1/2006	UPPER MA	MD	20772	47	5/26/2004	0	Z		24	24	74.86	7/1/2006	C	N	WHOLESAI	75	138665.94	9/1/2004	2	WHOLESAI	518	0	2Y					2	0	0	0
	LOS ANGEI	CA	90044	52	5/27/2004	0	Z				63.09		C	Y	WHOLESAI	63.24	116903.91	9/1/2004	0	WHOLESAI	576	0	FX	36	5/1/2007	STD		0	0	0	0
6/1/2006	SALT LAKE	UT	84107	44	6/3/2004	164900	S		24	24	79.8	7/1/2006	C	Y	WHOLESAI	100	131808.62	9/1/2004	2	WHOLESAI	650	32980	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89113	50	6/10/2004	0	S		24	24	84.88	8/1/2006	J	N	WHOLESAI	85	386750	9/1/2004	2	WHOLESAI	549	0	2Y					0	0	0	0
	ONTARIO	CA	91761	39	5/27/2004	0	Z				58.06		C	Y	WHOLESAI	58.22	130881.57	9/1/2004	0	WHOLESAI	619	0	FX	36	5/1/2007	STD		0	0	0	0
	SALT LAKE	UT	84107	44	6/3/2004	164900	S				19.93		C	N	WHOLESAI	100	32942.4	9/1/2004	0	WHOLESAI	650	131920	FX					0	0	0	0
7/1/2006	SAN DIEGC	CA	92113	45	6/28/2004	435000	S		24	24	94.87	8/1/2006	C	Y	WHOLESAI	95	412969.88	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD		0	0	0	0
	HOUSTON	TX	77083	37	6/18/2004	0	Z				83.9		C	Y	WHOLESAI	84.48	98000	9/1/2004	0	WHOLESAI	577	0	FX	36	6/1/2007	STD		0	0	0	0
	SACRAMEN	CA	95822	31	6/24/2004	0	Z				69.45		C	Y	WHOLESAI	69.59	150851.1	9/1/2004	0	WHOLESAI	611	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	HOUSTON	TX	77083	26	6/24/2004	0	S		24	24	74.91	8/1/2006	C	N	WHOLESAI	75	91445.69	9/1/2004	2	WHOLESAI	510	0	2Y					0	1	0	0
	HOUSTON	TX	77075	44	6/8/2004	0	Z				76.16		C	Y	WHOLESAI	76.67	92000	9/1/2004	0	WHOLESAI	577	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	TRACY	CA	95377	46	6/29/2004	0	S		24	24	79.84	8/1/2006	J	Y	WHOLESAI	80	415585.86	9/1/2004	2	WHOLESAI	674	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	HOUSTON	TX	77023	38	6/8/2004	144000	S		24	24	84.9	8/1/2006	C	Y	WHOLESAI	95	122400	9/1/2004	2	WHOLESAI	582	14400	2Y	24	6/1/2006	STD		2	0	0	0
6/1/2006	MURRIETA	CA	92563	26	6/4/2004	195835	S		24	24	89.79	7/1/2006	C	Y	WHOLESAI	90	175216.37	9/1/2004	2	WHOLESAI	879	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	LAKEWOOI	CO	80228	38	5/26/2004	0	S		24	24	81.36	7/1/2006	C	Y	WHOLESAI	81.5	219107.55	9/1/2004	2	WHOLESAI	516	0	2Y	24	5/1/2006	STD		1	0	0	0
7/1/2007	LONG BEA	CA	90808	50	6/22/2004	499900	S		36	36	89.85	8/1/2007	C	Y	WHOLESAI	90	449540.48	9/1/2004	2	WHOLESAI	603	0	3Y	36	6/1/2007	STD		0	0	0	0
	MONROVIA	CA	91016	43	6/23/2004	0	S				63.41		C	Y	WHOLESAI	63.54	260240.17	9/1/2004	0	WHOLESAI	606	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	WALLISVILI	TX	77597	39	6/14/2004	0	Z		36	36	60.61	8/1/2007	C	N	WHOLESAI	60.71	85000	9/1/2004	2	WHOLESAI	575	0	3Y					0	0	0	0
7/1/2006	CHICAGO	IL	60603	39	6/18/2004	0	Z		24	24	74.38	8/1/2006	N	N	WHOLESAI	74.48	108000	9/1/2004	2	WHOLESAI	551	0	2Y					4	0	0	0
6/1/2006	ROSEVILLE	CA	95678	52	5/26/2004	0	Z		24	24	71.52	7/1/2006	C	Y	WHOLESAI	71.67	209699.8	9/1/2004	2	WHOLESAI	506	0	2Y	24	5/1/2006	STD		3	0	0	0
7/1/2006	AURORA	IL	60506	40	6/24/2004	0	Z		24	24	83.59	8/1/2006	C	N	WHOLESAI	83.7	192373.44	9/1/2004	2	WHOLESAI	570	0	2Y					1	0	0	0
6/1/2006	STOCKTON	CA	95210	32	6/7/2004	158000	S		24	24	84.79	7/1/2006	C	N	WHOLESAI	85	134187.73	9/1/2004	2	WHOLESAI	685	0	2Y					0	0	0	0
6/1/2006	SACRAMEN	CA	95823	46	6/16/2004	0	S		24	24	79.87	7/1/2006	C	Y	WHOLESAI	80	191894.4	9/1/2004	2	WHOLESAI	519	0	2Y	12	6/1/2005	STD		1	1	0	0
	TURLOCK	CA	95380	26	6/30/2004	0	S				84.08		C	Y	WHOLESAI	84.21	319757.71	9/1/2004	0	WHOLESAI	710	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2006	VISTA	CA	92083	45	5/10/2004	298000	S		24	24	99.87	8/1/2006	C	Y	WHOLESAI	100	297811.91	9/1/2004	2	WHOLESAI	774	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	VACAVILLE	CA	95687	44	6/8/2004	0	Z		24	24	74.93	8/1/2006	C	Y	WHOLESAI	75	273614.91	9/1/2004	2	WHOLESAI	527	0	2Y	12	6/1/2005	STD		0	0	0	0
6/1/2006	LANCASTE	CA	93534	41	6/4/2004	0	S		24	24	89.01	7/1/2006	C	Y	WHOLESAI	90	129418.29	9/1/2004	2	WHOLESAI	598	0	2Y	24	6/1/2006	STD		0	0	0	0
8/1/2007	TURLOCK	CA	95382	48	6/2/2004	298000	S		36	36	89.76	7/1/2007	C	Y	WHOLESAI	90	267962.21	9/1/2004	2	WHOLESAI	625	0	3Y	36	6/1/2007	STD		0	0	0	0
6/1/2006	AUSTIN	TX	78735	15	6/3/2004	87750	S		24	24	89.81	7/1/2006	C	Y	WHOLESAI	90	60931.87	9/1/2004	2	WHOLESAI	668	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89148	39	6/17/2004	142315	S		24	24	89.88	8/1/2006	C	N	WHOLESAI	90	127628.56	9/1/2004	2	WHOLESAI	722	0	2Y					0	0	0	0
7/1/2006	PACE	FL	32571	24	6/3/2004	122000	S		24	24	89.87	8/1/2006	C	Y	WHOLESAI	90	109800	9/1/2004	2	WHOLESAI	558	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	CAPE COR	FL	33990	24	6/21/2004	0	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	125914.59	9/1/2004	2	WHOLESAI	633	0	2Y	24	6/1/2006	STD		0	0	0	0
6/1/2006	LOS ANGEI	CA	90037	15	6/7/2004	0	S		24	24	79.8	7/1/2006	C	Y	WHOLESAI	80	400923.16	9/1/2004	2	WHOLESAI	613	0	2Y	24	6/1/2006	STD		0	0	0	0
	DETROIT	MI	48213	31	6/17/2004	75000	Z				89.91		C	N	WHOLESAI	90	67500	9/1/2004	0	WHOLESAI	624	0	FX					0	0	0	0
	LOS ANGEI	CA	90016	50	6/11/2004	0	Z				47.06		C	Y	WHOLESAI	47.14	197820.65	9/1/2004	0	WHOLESAI	730	0	FX	36	6/1/2007	STD		0	0	0	0
	LOS ANGEI	CA	90047	50	5/25/2004	0	Z				69.78		C	Y	WHOLESAI	70	209516.19	9/1/2004	0	WHOLESAI	548	0	FX	36	5/1/2007	STD		0	0	0	0
5/1/2006	LAYTON	UT	84040	45	6/3/2004	145000	Z		24	24	79.76	7/1/2006	C	Y	WHOLESAI	100	115884.52	9/1/2004	2	WHOLESAI	651	29000	2Y	24	6/1/2006	STD		0	0	0	0
	BALDWIN P	CA	91706	35	6/15/2004	0	Z				73.32		C	Y	WHOLESAI	73.47	179820.8	9/1/2004	0	WHOLESAI	619	0	FX	36	6/1/2007	STD		0	0	0	0
	HIGHLAND	CA	92346	36	6/28/2004	0	Z				89.88		C	Y	WHOLESAI	90	103429.12	9/1/2004	0	WHOLESAI	701	0	FX	24	6/1/2006	STD		0	0	0	0
	ELIOT	ME	3903	36	6/8/2004	0	S				88.68		J	Y	WHOLESAI	92.91	523952.09	9/1/2004	0	WHOLESAI	710	204376	FX	36	8/1/2007	STD		0	0	0	0
7/1/2006	LOS ANGEI	CA	90731	43	6/3/2004	0	Z		24	24	43.25	8/1/2006	C	Y	WHOLESAI	43.33	156000	9/1/2004	2	WHOLESAI	552	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	OGDEN	UT	84403	39	6/21/2004	65500	S		24	24	89.89	8/1/2006	C	Y	WHOLESAI	90	76950	9/1/2004	2	WHOLESAI	667	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAS VEGAS	NV	89119	45	6/25/2004	200000	S		24	24	89.88	8/1/2006	C	Y	WHOLESAI	90	180000	9/1/2004	2	WHOLESAI	611	0	2Y	24	6/1/2006	STD		2	0	0	0
7/1/2006	TORRANCE	CA	90504	55	6/7/2004	0	Z		24	24	44.12	8/1/2006	C	Y	WHOLESAI	44.2	221000	9/1/2004	2	WHOLESAI	552	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LEHI	UT	84043	34	7/16/2004	167892	S		24	24	79.92	9/1/2006	C	Y	WHOLESAI	100	134313	9/1/2004	2	WHOLESAI	656	33579	2Y	24	7/1/2006	STD		0	0	0	0
	RIVERSIDE	CA	92505	37	5/31/2004	0	Z				57.11		C	Y	WHOLESAI	57.32	138768.11	9/1/2004	0	WHOLESAI	602	0	FX	36	5/1/2007	STD		1	0	0	0
7/1/2006	LAS VEGAS	NV	89110	42	6/30/2004	0	S		24	24	82.02	8/1/2006	C	Y	WHOLESAI	82.13	307789.1	9/1/2004	2	WHOLESAI	580	0	2Y	24	6/1/2006	STD		0	0	0	0
7/1/2006	LAKE HAVA	AZ	86406	42	6/21/2004	0	Z		24	24	73.25	8/1/2006	C	Y	WHOLESAI	73.37	134891.75	9/1/2004	2	WHOLESAI	588	0	2Y	24	6/1/2006	STD		2	0	0	0
8/1/2006	FERNDALE	MI	48220	53	7/27/2004	155000	S		24	24	79.96	9/1/2006	C	Y	WHOLESAI	100	124000	9/1/2004	2	WHOLESAI	520	31000	2Y	24	7/1/2006		3	0	0	0	0
7/1/2006	MODESTO	CA	95356	32	7/7/2004	295000	Z		24	24	84.87	8/1/2006	C	Y	WHOLESAI	85	250563.9	9/1/2004	2	WHOLESAI	556	0	2Y	24	7/1/2006	STD		0	0	0	0
7/1/2006	PERRIS	CA	92571	55	6/22/2004	0	Z		24	24	74.9	8/1/2006	C	Y	WHOLESAI	75	189629	9/1/2004	2	WHOLESAI	529	0	2Y	24	6/1/2006	STD		0	0	1	0
7/1/2006	OGDEN	UT	84404	43	6/8/2004	70900	S		24	24	99.87	8/1/2006	C	Y	WHOLESAI	100	70900	9/1/2004	2	WHOLESAI	656	0	2Y	24	6/1/2006	STD		0	0	0	0
	CORONA	CA	92879	44	6/19/2004	0	Z				73		C	Y	WHOLESAI	73.11	223000	9/1/2004	0	WHOLESAI	677	0	FX	36	6/1/2007	STD		0	0	0	0
6/1/2006	RIVERSIDE	CA	92507	42	6/8/2004	180000	S		24	24	99.77	7/1/2006	C	Y	WHOLESAI	100	179863.71	9/1/2004	2	WHOLESAI	658	0	2Y	24	6/1/2006	STD		0	0	0	0
	AMERICAN	CA	94503	48	6/28/2004	0	Z				79.48		C	Y	WHOLESAI	80	271126.82	9/1/2004	0	WHOLESAI	642	0	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	LOS ANGEI	CA	90039	38	6/15/2004	0	S		36	36	67.33	8/1/2007	C	Y	WHOLESAI	67.46	425000	9/1/2004	2	WHOLESAI	559	0	3Y	36	6/1/2007	STD		0	0	0	0
	TEMPLE HI	MD	20748	41	6/3/2004	0	S				67.8		C	N	WHOLESAI	68.42	129212.31	9/1/2004	0	WHOLESAI	673	0	FX					0	0	0	0
7/1/2006	SALT LAKE	UT	84118	40	6/18/2004	96000	S		24	24	99.88	8/1/2006	C	Y	WHOLESAI	100	96000	9/1/2004	2	WHOLESAI	688	0	2Y	24	6/1/2006	STD		0	0	0	0
	GREELEY	CO	80634	32	6/2/2004	183000	Z				79.76		C	Y	WHOLESAI	100	146251.44	9/1/2004	0	WHOLESAI	755	36600	FX	36	6/1/2007	STD		0	0	0	0
7/1/2007	LONG BEA	CA	90805	45	6/30/2004	0	S		36	36	78.33	8/1/2007	C	Y	WHOLESAI	78.46	255000	9/1/2004	2	WHOLESAI	537	0	3Y	36	6/1/2007	STD		0	0	0	0
6/1/2006	RIVERSIDE	CA	92504	41	6/2/2004	0	Z		24	24	79.72	7/1/2006	C	Y	WHOLESAI	80	151758.53	9/1/2004	2	WHOLESAI	554	0	2Y	24	6/1/2006	STD		1	0	0	0
7/1/2006	BANNING	CA	92220	38	6/18/2004	168000	S		24	24	89.9	8/1/2006	C	Y	WHOLESAI	90	151200	9/1/2004	2	WHOLESAI	669	0	2Y	24	6/1/2006	STD		4	0	0	0

0	13	STANDARD	LIBOR 6 M	11317.5	0	5/10/2004	9/1/2004	358	2768.13
0	0	STANDARD		0	0	5/24/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M	0	0	5/1/2004	9/1/2004	358	2773.33
0	41	RURAL	LIBOR 6 M	12.24	0	3/24/2004	9/1/2004	358	1620.51
0	0	STANDARD	LIBOR 6 M	86066.14	0	4/21/2004	8/1/2004	358	8143.4
0	31	STANDARD	LIBOR 6 M	0	0	5/13/2004	9/1/2004	358	2569.77
0	13	STANDARD	LIBOR 6 M	1571.24	0	5/28/2004	9/1/2004	358	6252.93
0	0	STANDARD	LIBOR 6 M	66212.07	0	4/2/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 M	0	0	3/8/2004	9/1/2004	358	3683.93
0	0	STANDARD		100558.32	0	6/2/2004	9/1/2004	179	6152.49
0	0	STANDARD	LIBOR 6 M	0	0	5/5/2004	8/1/2004	358	7500
0	0	STANDARD		22449.21	0	5/14/2004	8/1/2004	358	5881
0	0	STANDARD	LIBOR 6 M	0	0	6/3/2004	8/1/2004	358	3300
0	0	STANDARD	LIBOR 6 M	6205.4	0	4/23/2004	8/1/2004	358	6200
0	0	STANDARD	LIBOR 6 M	4531.55	0	5/26/2004	9/1/2004	358	3500
0	63	STANDARD		0	0	5/5/2004	9/1/2004	358	5259.3
0	88	STANDARD	LIBOR 6 M	0	0	5/14/2004	8/1/2004	358	3732
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	3166.67
0	0	STANDARD		15985.18	0	3/27/2004	10/1/2004	358	11819.98
0	0	STANDARD	LIBOR 6 M	2131.15	0	5/22/2004	9/1/2004	358	8400
0	0	STANDARD	LIBOR 6 M	0	0	5/4/2004	9/1/2004	358	4010.92
0	63	STANDARD	LIBOR 6 M	13988.29	0	5/24/2004	9/1/2004	358	3000
0	0	STANDARD		90.77	0	5/13/2004	9/1/2004	358	4119.77
0	0	STANDARD	LIBOR 6 M	67219.79	0	5/14/2004	9/1/2004	358	4476.47
0	0	STANDARD	LIBOR 6 M	0	0	5/4/2004	8/1/2004	357	3250
0	0	STANDARD	LIBOR 6 M	0	0	5/10/2004	8/1/2004	358	6981.65
0	0	STANDARD	LIBOR 6 M	0	0	3/2/2004	9/1/2004	357	3620
0	53	STANDARD	LIBOR 6 M	0	0	11/21/2003	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 M	317.1	0	5/18/2004	9/1/2004	358	3658.18
0	0	STANDARD	LIBOR 6 M	0	0	5/11/2004	9/1/2004	359	2596.99
0	0	STANDARD	LIBOR 6 M	6223.33	0	6/2/2004	9/1/2004	359	3674.77
0	0	STANDARD	LIBOR 6 M	0	0	3/11/2004	9/1/2004	358	7400
0	0	STANDARD	LIBOR 6 M	6256.26	0	5/17/2004	9/1/2004	358	3048.14
0	0	STANDARD	LIBOR 6 M	0	0	6/7/2004	9/1/2004	358	9350
0	0	STANDARD	LIBOR 6 M	0	0	5/10/2004	8/1/2004	358	5670.66
0	0	STANDARD		4099.51	0	5/10/2004	9/1/2004	358	5567.47
0	0	STANDARD	LIBOR 6 M	0	0	5/16/2004	9/1/2004	178	3738.5
0	0	STANDARD		39468.35	0	5/16/2004	8/1/2004	358	68948.2
0	0	STANDARD		5412.37	0	6/11/2004	8/1/2004	358	12434.75
0	0	STANDARD	LIBOR 6 M	22885.16	0	5/10/2004	9/1/2004	359	7000
0	85	STANDARD	LIBOR 6 M	11243.24	0	3/30/2004	8/1/2004	358	7687.73
7	33	STANDARD	LIBOR 6 M	14047.43	0	5/24/2004	8/1/2004	358	9322.77
0	0	STANDARD	LIBOR 6 M	0	0	2/20/2004	8/1/2004	358	7128.57
0	0	STANDARD	LIBOR 6 M	14047.58	0	5/11/2004	9/1/2004	358	2005.31
0	0	STANDARD	LIBOR 6 M	3288.68	0	4/23/2004	8/1/2004	358	7091.71
0	0	STANDARD	LIBOR 6 M	2889.31	0	5/19/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M	39636.68	0	4/15/2004	8/1/2004	358	4455
0	5	STANDARD	LIBOR 6 M	49455.22	0	5/25/2004	9/1/2004	358	3919.73
0	0	STANDARD	LIBOR 6 M	18976.93	0	5/22/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 M	0	0	5/10/2004	8/1/2004	358	6139.66
0	0	STANDARD	LIBOR 6 M	29586.35	0	5/20/2004	8/1/2004	358	6809
0	0	STANDARD	LIBOR 6 M	29509.82	0	4/4/2004	8/1/2004	358	5000
0	82	STANDARD	LIBOR 6 M	800.69	0	5/26/2004	8/1/2004	358	3551.39
0	0	STANDARD	LIBOR 6 M	0	0	5/17/2004	9/1/2004	358	5208.52
0	25	STANDARD	LIBOR 6 M	1084.29	0	5/11/2004	9/1/2004	358	3773.47
0	0	STANDARD	LIBOR 6 M	1948.95	0	5/22/2004	9/1/2004	358	3950
0	0	STANDARD	LIBOR 6 M	0	0	5/5/2004	9/1/2004	358	15124.46
0	0	STANDARD	LIBOR 6 M	4911.4	0	5/13/2004	8/1/2004	358	4703
0	25	STANDARD	LIBOR 6 M	5897.75	0	5/4/2004	9/1/2004	358	1242.68
0	0	STANDARD	LIBOR 6 M	0	0	5/14/2004	9/1/2004	358	6107.58
0	0	STANDARD		22197.98	0	5/10/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 M	0	0	5/12/2004	8/1/2004	358	4986.97
0	0	STANDARD	LIBOR 6 M	0	0	6/11/2004	8/1/2004	358	8933.33
0	13	STANDARD	LIBOR 6 M	32.54	0	5/14/2004	9/1/2004	358	10000
0	17	STANDARD	LIBOR 6 M	8565.7	0	5/12/2004	9/1/2004	358	3000.01
0	0	STANDARD		14884.28	0	5/11/2004	9/1/2004	359	6666
0	0	STANDARD		45649.7	0	5/28/2004	9/1/2004	358	5060.14
0	0	STANDARD	LIBOR 6 M	0	0	5/15/2004	9/1/2004	357	4500
0	0	STANDARD	LIBOR 6 M	16313.41	0	5/25/2004	8/1/2004	358	4873.67
0	0	STANDARD	LIBOR 6 M	0	0	5/7/2004	9/1/2004	358	6667
0	0	STANDARD		0	0	3/14/2004	8/1/2004	358	4500
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	2552.33
0	0	STANDARD	LIBOR 6 M	0	0	5/19/2004	9/1/2004	358	2500
0	75	STANDARD	LIBOR 6 M	0	0	5/21/2004	8/1/2004	358	10000
0	84	STANDARD		0	0	5/27/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 M	0	0	5/14/2004	9/1/2004	358	10191
0	0	STANDARD	LIBOR 6 M	0	0	5/3/2004	8/1/2004	358	9002.94

0	68	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	358	4399.28
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	357	357	5860
0	7	STANDARD	LIBOR 6 MO	34051.73	0	5/12/2004	9/1/2004	358	358	12412.65
0	62	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	358	3849.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	358	6322
0	25	RURAL	LIBOR 6 MO	6808.33	0	5/13/2004	9/1/2004	358	358	2446.91
0	20	RURAL	LIBOR 6 MO	3777.34	0	5/18/2004	9/1/2004	358	358	3157.67
0	0	STANDARD	LIBOR 6 MO	49171.23	0	5/20/2004	8/1/2004	358	358	3300
0	0	STANDARD	LIBOR 6 MO	5446.67	0	5/19/2004	9/1/2004	358	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	359	3952.68
0	0	STANDARD	LIBOR 6 MO	6248.5	0	5/25/2004	8/1/2004	358	358	3958
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	358	3333
0	0	STANDARD	LIBOR 6 MO	1789.82	0	5/5/2004	8/1/2004	357	357	8200
0	0	STANDARD	LIBOR 6 MO	28504.4	0	5/15/2004	9/1/2004	358	358	7583.33
0	0	STANDARD	LIBOR 6 MO	9628.58	0	5/6/2004	8/1/2004	358	358	2780
0	0	STANDARD	LIBOR 6 MO	8748.96	0	5/28/2004	8/1/2004	358	358	5500
13	0	STANDARD	LIBOR 6 MO	7059.02	0	5/14/2004	9/1/2004	358	358	2961.83
0	0	STANDARD	LIBOR 6 MO	50564.17	0	4/24/2004	8/1/2004	358	358	4466.92
0	13	RURAL	LIBOR 6 MO	370.19	0	5/5/2004	8/1/2004	358	358	4306.9
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	359	5000
0	0	STANDARD	LIBOR 6 MO	32461.8	0	5/17/2004	8/1/2004	357	357	9287.35
0	0	STANDARD	LIBOR 6 MO	17453.98	0	5/21/2004	8/1/2004	358	358	4875
0	0	STANDARD	LIBOR 6 MO	7445.69	0	5/12/2004	8/1/2004	358	358	2289.73
0	0	STANDARD	LIBOR 6 MO	30863.69	0	6/7/2004	9/1/2004	358	358	5000
0	0	RURAL	LIBOR 6 MO	9510.49	0	5/14/2004	8/1/2004	358	358	6778.91
0	0	STANDARD	LIBOR 6 MO	4787.87	0	5/21/2004	9/1/2004	358	358	4834
0	0	STANDARD		0	0	6/3/2004	9/1/2004	358	358	4750
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	358	358	6250
0	10	STANDARD	LIBOR 6 MO	15417.41	0	5/24/2004	11/1/2004	358	358	3290
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	358	3657.08
0	67	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	358	5537.4
0	0	STANDARD	LIBOR 6 MO	419.24	0	4/23/2004	8/1/2004	358	358	3300
0	0	STANDARD	LIBOR 6 MO	16.92	0	4/27/2004	8/1/2004	358	358	4807.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	358	5000
0	0	STANDARD		0	0	5/5/2004	8/1/2004	358	358	5053.18
0	0	STANDARD	LIBOR 6 MO	7207.89	0	5/17/2004	9/1/2004	358	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	358	14500
0	0	RURAL	LIBOR 6 MO	12.66	0	5/19/2004	9/1/2004	178	178	3358.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	358	4000
0	14	STANDARD	LIBOR 6 MO	1307.33	0	5/30/2004	8/1/2004	358	358	6253.93
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	357	357	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	358	9800
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	359	4781.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	358	4250
0	0	STANDARD	LIBOR 6 MO	15969.81	0	6/3/2004	9/1/2004	358	358	3200
0	0	STANDARD	LIBOR 6 MO	12915.32	0	5/5/2004	8/1/2004	358	358	4875
0	0	RURAL	LIBOR 6 MO	5502.55	0	4/15/2004	8/1/2004	358	358	6518.58
0	0	STANDARD	LIBOR 6 MO	11137.05	0	4/29/2004	8/1/2004	358	358	4624.94
0	0	STANDARD	LIBOR 6 MO	4495.89	0	6/1/2004	9/1/2004	358	358	4500
0	0	STANDARD	LIBOR 6 MO	128.22	0	5/17/2004	9/1/2004	358	358	7000
0	0	STANDARD	LIBOR 6 MO	5889.34	0	5/27/2004	8/1/2004	358	358	3299
0	0	STANDARD		21340.93	0	5/15/2004	9/1/2004	358	358	4075.72
0	0	STANDARD	LIBOR 6 MO	28431.72	0	4/6/2004	9/1/2004	358	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	358	8999
0	18	STANDARD		138852.57	0	5/7/2004	9/1/2004	358	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	358	7958
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	358	3299.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	358	6145.89
0	0	STANDARD	LIBOR 6 MO	1507.96	0	5/27/2004	8/1/2004	358	358	6335.17
0	0	STANDARD	LIBOR 6 MO	26821.43	0	5/24/2004	9/1/2004	358	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	358	2886
0	69	STANDARD	LIBOR 6 MO	6935.68	0	5/21/2004	9/1/2004	358	358	2721
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	358	6724.45
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	358	3500
0	0	STANDARD	LIBOR 6 MO	124.63	0	5/6/2004	9/1/2004	358	358	6400
0	0	STANDARD	LIBOR 6 MO	14973.6	0	5/21/2004	8/1/2004	358	358	5119
0	0	STANDARD		0	0	5/4/2004	9/1/2004	359	359	3300
0	0	STANDARD	LIBOR 6 MO	35337.63	0	5/8/2004	9/1/2004	358	358	4785
0	38	STANDARD		0	0	5/10/2004	9/1/2004	358	358	5194.33
0	0	STANDARD	LIBOR 6 MO	10000.82	0	5/19/2004	9/1/2004	358	358	3303.99
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	9/1/2004	357	357	5000
0	0	STANDARD	LIBOR 6 MO	0	0	2/29/2004	8/1/2004	358	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	358	4291.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	10/1/2004	358	358	3833.33
0	0	STANDARD		1566.36	0	5/18/2004	9/1/2004	358	358	2881.42

0	0	STANDARD LIBOR 6 MO	2616.58	0	5/18/2004	8/1/2004	358	3750
0	93	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	7545.06
0	0	STANDARD	15775.52	0	5/12/2004	9/1/2004	359	3500
0	24	STANDARD LIBOR 6 MO	35.79	0	5/6/2004	9/1/2004	358	6564.6
0	2	STANDARD LIBOR 6 MO	3165.59	0	4/3/2004	8/1/2004	358	3090.96
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	359	8000
0	0	STANDARD LIBOR 6 MO	12917.52	0	5/28/2004	8/1/2004	358	4300
0	0	STANDARD LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	11594.8
0	0	STANDARD LIBOR 6 MO	840.27	0	5/20/2004	8/1/2004	358	11250.99
0	0	STANDARD LIBOR 6 MO	1004.72	0	5/18/2004	9/1/2004	358	8500
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	11753.59
0	62	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	7073.27
0	0	STANDARD	42883.79	0	5/7/2004	8/1/2004	358	11523
0	0	STANDARD LIBOR 6 MO	55956.02	0	4/5/2004	9/1/2004	358	6906.67
0	0	STANDARD	0	0	4/6/2004	8/1/2004	358	5442.71
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	359	7359.74
0	0	STANDARD	0	0	4/26/2004	9/1/2004	358	9700
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	6773.56
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	13238.01
0	0	STANDARD LIBOR 6 MO	113.98	0	5/17/2004	8/1/2004	357	1764.28
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	3250
0	0	STANDARD LIBOR 6 MO	31117.86	0	5/27/2004	9/1/2004	358	6416
0	0	STANDARD LIBOR 6 MO	948.01	0	5/12/2004	8/1/2004	357	3151.92
0	0	STANDARD LIBOR 6 MO	27740.92	0	5/28/2004	8/1/2004	358	9373
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	8032
0	0	STANDARD	0	0	5/6/2004	8/1/2004	358	3883.18
0	25	STANDARD LIBOR 6 MO	18966.49	0	5/18/2004	9/1/2004	358	9693
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5314.02
0	52	STANDARD	0	0	5/10/2004	8/1/2004	358	4836
0	0	STANDARD LIBOR 6 MO	11008.33	0	5/3/2004	8/1/2004	358	7200
0	0	STANDARD	41882.94	0	4/30/2004	9/1/2004	358	9024.62
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	6242
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	10536.76
0	83	STANDARD LIBOR 6 MO	120360.88	0	5/12/2004	9/1/2004	358	23769
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	9000
0	58	STANDARD LIBOR 6 MO	10658.18	0	5/6/2004	9/1/2004	358	3333.79
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	72000
0	0	STANDARD LIBOR 6 MO	45901.67	0	5/20/2004	9/1/2004	358	7859.48
0	9	STANDARD LIBOR 6 MO	7761.09	0	5/18/2004	9/1/2004	358	2450
0	0	STANDARD LIBOR 6 MO	26226.74	0	4/16/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	1591.64	0	5/31/2004	8/1/2004	358	3440
0	0	STANDARD LIBOR 6 MO	8175.81	0	4/12/2004	9/1/2004	358	4044.06
0	0	RURAL	78.76	0	5/27/2004	9/1/2004	358	1605.67
0	54	STANDARD LIBOR 6 MO	15646.05	0	5/27/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	3200
0	13	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	5227.24
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	2900
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	14700
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	5685.66
0	0	STANDARD LIBOR 6 MO	21382.54	0	5/17/2004	8/1/2004	358	5882.76
0	0	STANDARD	10383.49	0	4/19/2004	8/1/2004	358	12000
0	0	RURAL	0	0	5/12/2004	8/1/2004	358	2099.5
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	3600
0	0	STANDARD LIBOR 6 MO	8704.85	0	5/13/2004	8/1/2004	358	3600
0	0	STANDARD	0	0	5/27/2004	8/1/2004	358	5150
0	0	STANDARD LIBOR 6 MO	1343.46	0	5/20/2004	8/1/2004	358	6900
0	52	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3330.87
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	5146.99
0	0	STANDARD LIBOR 6 MO	0	0	3/11/2004	9/1/2004	358	1738.04
0	0	RURAL	0	0	5/5/2004	9/1/2004	359	1510.12
0	0	STANDARD LIBOR 6 MO	1731.78	0	5/24/2004	8/1/2004	358	7687.91
0	37	STANDARD LIBOR 6 MO	12961.08	0	3/3/2004	8/1/2004	358	4800
0	0	STANDARD	0	0	4/14/2004	9/1/2004	359	5998.65
0	57	STANDARD LIBOR 6 MO	517.24	0	6/3/2004	8/1/2004	358	4215.81
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	4014.96
0	0	STANDARD	0	0	5/11/2004	9/1/2004	358	2853.5
0	0	STANDARD LIBOR 6 MO	0	0	3/26/2004	8/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	3/17/2004	8/1/2004	358	5424.45
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	7081
0	0	STANDARD	18652.13	0	5/3/2004	8/1/2004	358	3700
0	0	STANDARD	0	0	5/4/2004	8/1/2004	357	1915.33
0	0	STANDARD	0	0	6/2/2004	9/1/2004	358	2752.51
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	5000
0	0	STANDARD	20722.65	0	4/28/2004	8/1/2004	357	8500
0	0	STANDARD	59103.9	0	6/18/2004	9/1/2004	178	8569
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4700

0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	9/1/2004	358	4042
0	0	STANDARD	LIBOR 6 MO	6422.44	0	4/27/2004	9/1/2004	358	1911.84
0	0	STANDARD		4742.28	0	5/18/2004	8/1/2004	358	2796.69
0	4	STANDARD	LIBOR 6 MO	634.59	0	5/15/2004	8/1/2004	357	7250
0	0	STANDARD	LIBOR 6 MO	11356.19	0	5/21/2004	9/1/2004	358	2568
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	5868.89
0	0	STANDARD	LIBOR 6 MO	7565.77	0	5/28/2004	9/1/2004	358	4450.57
0	0	STANDARD	LIBOR 6 MO	28627.24	0	5/7/2004	10/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	8/1/2004	357	9104.38
0	97	STANDARD	LIBOR 6 MO	629.6	0	5/10/2004	9/1/2004	358	4953.86
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	357	2624.99
0	0	STANDARD		0	0	5/17/2004	8/1/2004	357	5083
0	50	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	8754.45
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	7083
0	0	STANDARD		1442.1	0	6/4/2004	9/1/2004	358	5609
0	0	STANDARD		0	0	4/12/2004	8/1/2004	358	3181.73
0	0	STANDARD	LIBOR 6 MO	3357.82	0	3/31/2004	8/1/2004	357	9088.45
0	0	STANDARD	LIBOR 6 MO	29929.13	0	5/7/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	2/2/2004	9/1/2004	358	7824
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	46219.53	0	5/17/2004	8/1/2004	358	7000
0	0	STANDARD		17048.62	0	3/19/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	1622.55	0	5/22/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	28823.43	0	4/2/2004	8/1/2004	358	9090.17
0	0	STANDARD	LIBOR 6 MO	36648.68	0	5/15/2004	9/1/2004	358	7850
0	0	STANDARD	LIBOR 6 MO	17655.03	0	5/19/2004	9/1/2004	238	4810.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	3264.05	0	6/9/2004	8/1/2004	358	1836.93
0	0	STANDARD		0	0	2/4/2004	9/1/2004	358	10777
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	2666.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	357	5418
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	135796.76	0	5/18/2004	8/1/2004	358	5527
0	0	STANDARD	LIBOR 6 MO	11644.88	0	5/6/2004	8/1/2004	358	3737.07
0	0	STANDARD	LIBOR 6 MO	80764.07	0	5/25/2004	9/1/2004	358	4900
0	0	STANDARD		7257.54	0	4/19/2004	8/1/2004	358	6930.88
0	0	STANDARD		23313.38	0	5/18/2004	9/1/2004	358	12161.07
0	35	STANDARD		0	0	5/26/2004	8/1/2004	358	2900.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5923.99
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	1717.41
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	4678.02
0	69	STANDARD	LIBOR 6 MO	22978.57	0	2/10/2004	8/1/2004	358	6500
0	0	STANDARD		102745.22	0	5/25/2004	9/1/2004	359	7500
9	19	STANDARD	LIBOR 6 MO	24884.15	0	5/25/2004	9/1/2004	358	7684.26
0	0	STANDARD	LIBOR 6 MO	1594.76	0	2/24/2004	9/1/2004	358	2597.35
0	0	STANDARD	LIBOR 6 MO	7493.95	0	5/27/2004	9/1/2004	358	5105.34
0	0	STANDARD	LIBOR 6 MO	18670.78	0	5/19/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	6905.73	0	5/12/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	16469.43
0	0	STANDARD	LIBOR 6 MO	583.23	0	5/11/2004	9/1/2004	358	2762.56
0	71	RURAL	LIBOR 6 MO	1517.93	0	5/17/2004	9/1/2004	358	5072.57
0	0	STANDARD	LIBOR 6 MO	17510.8	0	4/16/2004	9/1/2004	357	8144.32
0	0	STANDARD		69357.43	0	6/4/2004	9/1/2004	358	18193.5
0	33	STANDARD	LIBOR 6 MO	4357.17	0	6/3/2004	9/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	24461.32
14	0	STANDARD	LIBOR 6 MO	11043.49	0	5/19/2004	8/1/2004	358	4462.45
0	0	STANDARD		348.48	0	6/16/2004	9/1/2004	359	3103.41
0	0	STANDARD	LIBOR 6 MO	94880.67	0	4/28/2004	9/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	47464.17	0	4/10/2004	9/1/2004	358	3520
0	99	STANDARD	LIBOR 6 MO	9564.87	0	5/28/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	7018.56	0	6/10/2004	9/1/2004	358	5600
0	62	STANDARD	LIBOR 6 MO	7089.79	0	5/18/2004	8/1/2004	358	4017.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	2670
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	357	3900
0	0	STANDARD	LIBOR 6 MO	1460.9	0	5/21/2004	9/1/2004	358	10898.35
0	0	STANDARD	LIBOR 6 MO	18100.49	0	4/22/2004	9/1/2004	358	12500
0	0	STANDARD		15808.48	0	4/26/2004	8/1/2004	358	900.13
0	0	STANDARD	LIBOR 6 MO	14037.1	0	5/4/2004	9/1/2004	358	7000
0	0	STANDARD		8081.91	0	6/4/2004	9/1/2004	358	3890
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	5905.54
0	0	STANDARD	LIBOR 6 MO	18725.47	0	5/6/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3900
0	17	STANDARD	LIBOR 6 MO	2488.74	0	5/21/2004	9/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	12500
0	40	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	2638.4
0	82	STANDARD		0	0	5/20/2004	9/1/2004	358	2717.99
0	0	STANDARD	LIBOR 6 MO	17299.11	0	5/27/2004	8/1/2004	358	6400

0	0	STANDARD	LIBOR 6 MO	6284.89	0	5/4/2004	8/1/2004	358	5000
0	0	STANDARD		0	0	5/15/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	9156.53
0	0	STANDARD		56197.87	0	6/22/2004	9/1/2004	359	9688.93
0	0	STANDARD	LIBOR 6 MO	29868.43	0	4/6/2004	9/1/2004	358	13400
0	0	STANDARD		0	0	5/3/2004	9/1/2004	358	31591.36
0	0	STANDARD	LIBOR 6 MO	13521.09	0	5/4/2004	9/1/2004	358	8539.27
0	0	STANDARD	LIBOR 6 MO	0	0	3/23/2004	8/1/2004	358	3955.53
0	0	STANDARD	LIBOR 6 MO	19221.99	0	5/10/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	3014.22
0	0	STANDARD		80632.78	0	5/3/2004	9/1/2004	358	6000
0	0	STANDARD		0	0	3/18/2004	8/1/2004	358	1931.93
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	359	3050.4
0	0	STANDARD	LIBOR 6 MO	399.77	0	5/12/2004	9/1/2004	358	4100
0	0	STANDARD		0	0	5/14/2004	9/1/2004	358	5829.35
0	0	STANDARD	LIBOR 6 MO	7163.51	0	5/27/2004	8/1/2004	358	6542.32
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	5000
0	14	STANDARD	LIBOR 6 MO	21237.74	0	6/3/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	7483
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	5037.18
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	9/1/2004	358	47547.16
0	7	STANDARD	LIBOR 6 MO	18318.77	0	5/13/2004	8/1/2004	358	9745.42
0	0	STANDARD	LIBOR 6 MO	4216.5	0	5/18/2004	8/1/2004	358	2359.5
0	0	STANDARD		7862.31	0	4/24/2004	8/1/2004	358	9868.8
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	1773.8	0	5/26/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	358	16593
0	0	STANDARD	LIBOR 6 MO	20472.2	0	5/12/2004	9/1/2004	358	6668.13
0	0	STANDARD	LIBOR 6 MO	3031.68	0	5/11/2004	9/1/2004	358	2823.71
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	4468.51
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	8/1/2004	358	6428.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5732.72
0	0	STANDARD	LIBOR 6 MO	62750.57	0	5/22/2004	9/1/2004	358	20377.18
0	0	STANDARD		642.95	0	4/30/2004	9/1/2004	358	3931.25
0	0	STANDARD	LIBOR 6 MO	63433.83	0	5/19/2004	8/1/2004	358	18142.79
0	0	STANDARD	LIBOR 6 MO	28593.1	0	6/5/2004	8/1/2004	358	7302.41
0	0	STANDARD		0	0	4/19/2004	8/1/2004	358	8973
0	0	STANDARD	LIBOR 6 MO	48487.54	0	4/3/2004	9/1/2004	358	3732.58
0	0	STANDARD		12208.76	0	5/14/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	3516
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	3889.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	4535.48	0	5/20/2004	9/1/2004	358	6364.93
0	0	STANDARD	LIBOR 6 MO	8436.19	0	5/24/2004	9/1/2004	358	3860
0	0	STANDARD		10590.47	0	5/26/2004	8/1/2004	358	1399
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	19792.54
0	0	STANDARD	LIBOR 6 MO	39568.81	0	5/17/2004	9/1/2004	358	5600
0	0	STANDARD		24980.83	0	5/30/2004	9/1/2004	178	2135.28
0	0	STANDARD	LIBOR 6 MO	10628.25	0	5/7/2004	9/1/2004	358	6250
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	18793.77	0	5/22/2004	9/1/2004	358	6700
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	7746.4
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	12580.37
0	0	STANDARD	LIBOR 6 MO	9802.59	0	6/1/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5304.59
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	357	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	358	3986.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	5711.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	14415.33
0	0	STANDARD	LIBOR 6 MO	29404.69	0	5/31/2004	9/1/2004	358	11944.12
0	98	STANDARD	LIBOR 6 MO	37.61	0	5/25/2004	8/1/2004	358	10769.85
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	357	2742
0	14	STANDARD		6747.12	0	5/5/2004	8/1/2004	358	3702.04
0	0	STANDARD		2177.04	0	5/8/2004	9/1/2004	358	5212.61
0	0	STANDARD	LIBOR 6 MO	2953.07	0	5/10/2004	8/1/2004	357	11916.87
0	0	STANDARD	LIBOR 6 MO	5573.17	0	5/19/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	5364.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	1250.29	0	3/31/2004	8/1/2004	358	5890
0	0	STANDARD		0	0	4/14/2004	8/1/2004	358	3214
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	358	2810.61
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	3/9/2004	8/1/2004	358	5975
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	5678

0	50	STANDARD	LIBOR 6 MO	9366.17	0	5/20/2004	8/1/2004	358	5650
0	48	STANDARD	LIBOR 6 MO	1161.58	0	5/29/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3850
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3500
0	0	STANDARD		0	0	5/28/2004	8/1/2004	358	5650
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	3880
0	87	STANDARD		0	0	6/23/2004	9/1/2004	358	1874.45
0	18	STANDARD	LIBOR 6 MO	469.25	0	5/22/2004	9/1/2004	358	4503.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	10778.98
0	88	STANDARD	LIBOR 6 MO	1412.75	0	5/25/2004	8/1/2004	358	5972.6
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	6640.93
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	3626.59
0	0	STANDARD	LIBOR 6 MO	2128.15	0	5/1/2004	9/1/2004	358	2397
0	0	STANDARD	LIBOR 6 MO	9538.18	0	5/8/2004	9/1/2004	358	4400
0	0	STANDARD		20989.96	0	5/24/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	3000
0	52	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	238	2538.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	357	5600
0	0	RURAL		2164.05	0	3/29/2004	8/1/2004	358	3662.06
0	45	STANDARD	LIBOR 6 MO	1548.71	0	5/14/2004	9/1/2004	358	4701
0	0	STANDARD	LIBOR 6 MO	23194.53	0	5/30/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	2268.53
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	6600
0	0	STANDARD		0	0	5/26/2004	8/1/2004	358	2282.33
0	0	STANDARD		11403.06	0	5/14/2004	9/1/2004	358	2690.02
0	0	STANDARD	LIBOR 6 MO	39512.96	0	6/3/2004	9/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	14497.07	0	6/2/2004	9/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	4463.66
0	63	STANDARD	LIBOR 6 MO	1012.89	0	4/6/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	10452.48	0	6/14/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	12829.18	0	5/12/2004	9/1/2004	358	5500
0	44	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	7765
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	4700
0	0	STANDARD		709.46	0	6/3/2004	9/1/2004	358	1753.98
0	0	STANDARD	LIBOR 6 MO	4755.93	0	5/27/2004	9/1/2004	358	4485.58
0	0	STANDARD	LIBOR 6 MO	7302.75	0	5/25/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	39.37	0	5/19/2004	9/1/2004	358	3083
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4893.48
0	0	STANDARD	LIBOR 6 MO	372.39	0	5/4/2004	8/1/2004	358	5435
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	5350.47
0	0	STANDARD	LIBOR 6 MO	14423.06	0	5/19/2004	9/1/2004	358	5500
0	0	STANDARD		4086.89	0	5/12/2004	8/1/2004	238	4469.06
0	0	STANDARD	LIBOR 6 MO	5544.34	0	5/29/2004	9/1/2004	359	4837.4
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	9/1/2004	358	9560.72
0	57	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	10092.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	5255
0	34	STANDARD		0	0	5/12/2004	9/1/2004	358	5625
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	3887.36
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	3800
0	32	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	3900
0	0	STANDARD		19453.37	0	5/27/2004	9/1/2004	358	5759.15
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	8800
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	7253.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	6700.29
0	0	STANDARD		21403.06	0	5/5/2004	9/1/2004	238	5198.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	4500
0	0	STANDARD		0	0	5/5/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	37.35	0	5/8/2004	10/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	4300
0	46	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	9000
0	0	RURAL	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	3120
0	0	STANDARD	LIBOR 6 MO	14689.21	0	6/17/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	14275.9	0	5/26/2004	8/1/2004	358	3250
0	0	STANDARD	LIBOR 6 MO	16598.21	0	5/18/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	11635.72	0	5/17/2004	8/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5628.37
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	4084.43
0	0	STANDARD	LIBOR 6 MO	0	0	6/13/2004	8/1/2004	357	8017.5
0	0	STANDARD	LIBOR 6 MO	4316.92	0	5/19/2004	8/1/2004	358	3500
0	0	RURAL		1094.82	0	5/10/2004	8/1/2004	358	2824.52
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	4550
0	26	STANDARD	LIBOR 6 MO	6200.99	0	5/19/2004	9/1/2004	358	3194.82

0	8	STANDARD	LIBOR 6 M(	8784.98	0	5/29/2004	9/1/2004	358	7601
0	0	STANDARD	LIBOR 6 M(	2634.15	0	3/8/2004	8/1/2004	358	4218.35
0	0	STANDARD	LIBOR 6 M(	20242.83	0	5/19/2004	8/1/2004	358	5962.52
0	0	STANDARD	LIBOR 6 M(	0	0	1/16/2004	8/1/2004	358	3517.99
0	0	STANDARD	LIBOR 6 M(	0	0	4/30/2004	9/1/2004	358	6591.97
0	0	STANDARD	LIBOR 6 M(	8773.74	0	5/28/2004	8/1/2004	358	3666.68
0	0	STANDARD		0	0	5/13/2004	8/1/2004	357	4005.62
0	0	STANDARD	LIBOR 6 M(	0	0	4/8/2004	9/1/2004	358	2350
0	0	RURAL		1891.65	0	6/3/2004	9/1/2004	358	7821.61
0	0	STANDARD	LIBOR 6 M(	6537.59	0	4/26/2004	9/1/2004	358	4880
0	55	STANDARD	LIBOR 6 M(	686.09	0	5/24/2004	9/1/2004	358	3595.5
0	18	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	358	4009.18
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	358	11641.35
0	5	STANDARD	LIBOR 6 M(	54694.7	0	5/26/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	358	6993.81
0	0	STANDARD	LIBOR 6 M(	0	0	5/1/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	358	5282.64
0	0	STANDARD	LIBOR 6 M(	354.12	0	5/18/2004	9/1/2004	358	9946
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	8/1/2004	357	12500
0	0	STANDARD	LIBOR 6 M(	10533.14	0	5/25/2004	9/1/2004	238	4600
0	0	STANDARD	LIBOR 6 M(	0	0	4/16/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 M(	0	0	3/29/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	5/10/2004	9/1/2004	358	3386.89
0	25	STANDARD	LIBOR 6 M(	0	0	4/27/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 M(	11130.95	0	4/15/2004	9/1/2004	358	6887.01
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	3019.22
0	0	STANDARD	LIBOR 6 M(	0	0	4/20/2004	9/1/2004	357	6300
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	8/1/2004	358	3500
0	0	STANDARD		11395.55	0	5/17/2004	8/1/2004	358	9882.9
0	0	STANDARD		0	0	5/4/2004	8/1/2004	358	8725
0	41	STANDARD	LIBOR 6 M(	5018.45	0	5/24/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	0	0	3/31/2004	8/1/2004	358	3800
0	25	STANDARD	LIBOR 6 M(	5969.17	0	5/10/2004	9/1/2004	359	2989.65
0	0	STANDARD	LIBOR 6 M(	0	0	4/23/2004	9/1/2004	358	8240.82
0	0	STANDARD	LIBOR 6 M(	0	0	3/31/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	358	5294.18
0	0	STANDARD	LIBOR 6 M(	0	0	5/5/2004	8/1/2004	358	6958.43
0	0	STANDARD	LIBOR 6 M(	45898.76	0	5/7/2004	8/1/2004	358	11700
0	0	STANDARD	LIBOR 6 M(	0	0	5/15/2004	9/1/2004	358	4029
0	0	STANDARD	LIBOR 6 M(	0	0	4/27/2004	9/1/2004	358	4741.83
0	0	STANDARD	LIBOR 6 M(	9832.95	0	5/13/2004	8/1/2004	358	8375
0	0	STANDARD	LIBOR 6 M(	21793.85	0	5/16/2004	8/1/2004	358	4426.51
0	0	STANDARD	LIBOR 6 M(	106.92	0	5/5/2004	9/1/2004	358	8823
0	0	STANDARD	LIBOR 6 M(	20073.46	0	2/11/2004	8/1/2004	358	8284.13
0	0	STANDARD	LIBOR 6 M(	5004.46	0	5/27/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 M(	4311.04	0	5/13/2004	9/1/2004	358	1835.12
0	0	STANDARD	LIBOR 6 M(	13834.76	0	5/18/2004	9/1/2004	358	3500
0	45	STANDARD	LIBOR 6 M(	10865.04	0	4/27/2004	9/1/2004	358	8536.7
0	0	STANDARD		276.91	0	5/7/2004	8/1/2004	358	5632.9
0	0	STANDARD	LIBOR 6 M(	0	0	5/3/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 M(	45412.43	0	5/5/2004	9/1/2004	358	5893.67
0	0	STANDARD		769.75	0	5/15/2004	8/1/2004	359	8309.75
0	0	STANDARD	LIBOR 6 M(	0	0	5/8/2004	9/1/2004	358	5546.67
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	3726.78
0	24	STANDARD	LIBOR 6 M(	72824.93	0	5/12/2004	9/1/2004	358	7249.78
0	0	STANDARD	LIBOR 6 M(	839.57	0	4/6/2004	9/1/2004	358	5956.71
0	0	STANDARD		3847.47	0	5/5/2004	9/1/2004	357	3189.31
0	0	STANDARD	LIBOR 6 M(	0	0	6/14/2004	8/1/2004	358	3041.67
0	45	STANDARD	LIBOR 6 M(	34798.77	0	5/22/2004	8/1/2004	358	18687.15
0	0	STANDARD		18759.05	0	5/13/2004	8/1/2004	357	2643.53
0	13	STANDARD	LIBOR 6 M(	15347.06	0	5/17/2004	9/1/2004	358	3322.92
0	0	RURAL		535.02	0	5/2/2004	9/1/2004	358	2965.81
0	0	STANDARD	LIBOR 6 M(	9153.78	0	5/18/2004	9/1/2004	358	2496.92
0	29	STANDARD	LIBOR 6 M(	0	0	4/1/2004	8/1/2004	358	2796.5
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	8/1/2004	358	8674.98
0	79	STANDARD		21701.59	0	4/30/2004	8/1/2004	358	3908.49
0	0	STANDARD		0	0	6/8/2004	9/1/2004	358	6938.64
0	0	STANDARD	LIBOR 6 M(	74355.54	0	5/12/2004	8/1/2004	357	8285
0	0	STANDARD	LIBOR 6 M(	2588.85	0	5/20/2004	8/1/2004	358	3240.99
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	9/1/2004	358	4500
0	11	STANDARD	LIBOR 6 M(	645.41	0	5/25/2004	9/1/2004	358	4426
0	0	STANDARD	LIBOR 6 M(	1376.96	0	6/1/2004	8/1/2004	358	11000
0	25	STANDARD	LIBOR 6 M(	0	0	5/17/2004	8/1/2004	357	6500
0	0	STANDARD	LIBOR 6 M(	39020.11	0	3/26/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 M(	0	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	6150.9	0	4/19/2004	8/1/2004	358	10500
0	30	STANDARD	LIBOR 6 M(	1765.87	0	5/24/2004	8/1/2004	358	4682.66

0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	6438.9
0	0	STANDARD	LIBOR 6 MO	1006.74	0	4/12/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	8972.05	0	3/12/2004	8/1/2004	358	4444.07
0	0	STANDARD	LIBOR 6 MO	18023.52	0	5/20/2004	9/1/2004	358	4448.81
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	12632.72
0	40	STANDARD	LIBOR 6 MO	12836.94	0	5/20/2004	10/1/2004	358	6430.62
0	0	STANDARD	LIBOR 6 MO	4379.52	0	3/20/2004	9/1/2004	358	10520.99
0	62	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	5863.87
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	41221.79
0	0	STANDARD	LIBOR 6 MO	0	0	4/25/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	32972.52	0	5/17/2004	9/1/2004	358	16500
0	0	RURAL		0	0	5/18/2004	9/1/2004	358	5056.77
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	3050.95
0	0	STANDARD	LIBOR 6 MO	2127.57	0	5/14/2004	9/1/2004	359	4992
0	58	STANDARD	LIBOR 6 MO	57312.59	0	6/28/2004	9/1/2004	359	10100
0	41	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6288.99
0	0	STANDARD	LIBOR 6 MO	9196.77	0	5/19/2004	8/1/2004	357	5015
0	59	STANDARD	LIBOR 6 MO	0	0	2/25/2004	8/1/2004	358	3235.88
0	0	STANDARD		872.44	0	5/25/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	8524.41
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	7450
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	4984.45
0	0	STANDARD		0	0	5/27/2004	9/1/2004	358	8060
0	0	STANDARD	LIBOR 6 MO	0	0	3/11/2004	9/1/2004	358	6629.8
0	0	STANDARD	LIBOR 6 MO	35855.68	0	4/14/2004	8/1/2004	358	4769
0	18	STANDARD	LIBOR 6 MO	0	0	3/24/2004	9/1/2004	358	2579.48
0	0	STANDARD	LIBOR 6 MO	76875.45	0	4/22/2004	8/1/2004	358	1903.69
0	0	STANDARD		15558.71	0	5/6/2004	8/1/2004	358	4481
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	357	1398.54
0	0	STANDARD	LIBOR 6 MO	42975.29	0	5/19/2004	9/1/2004	358	8926.78
0	0	STANDARD	LIBOR 6 MO	9435.63	0	5/20/2004	9/1/2004	357	6301.99
0	0	STANDARD		0	0	5/20/2004	8/1/2004	358	2639.13
0	50	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3879
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	2830.75
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	8/1/2004	358	11550.36
25	0	STANDARD		12602.71	0	5/25/2004	9/1/2004	358	1633.47
0	26	STANDARD	LIBOR 6 MO	15051.05	0	5/21/2004	8/1/2004	358	1988.14
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	6978.54
0	14	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	7607.74
0	0	STANDARD		18058.49	0	5/27/2004	8/1/2004	358	17500
0	0	STANDARD	LIBOR 6 MO	7572.62	0	5/17/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	1923.68	0	5/19/2004	9/1/2004	357	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	5791
0	42	STANDARD	LIBOR 6 MO	7590.29	0	5/18/2004	8/1/2004	358	9700.11
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	8999.99
0	0	STANDARD		0	0	5/13/2004	8/1/2004	358	35277
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	6428
0	0	STANDARD	LIBOR 6 MO	7358.98	0	5/14/2004	9/1/2004	178	5714.54
0	0	STANDARD	LIBOR 6 MO	31166.45	0	6/3/2004	8/1/2004	358	2916
0	53	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5375
0	0	STANDARD	LIBOR 6 MO	36064.46	0	5/18/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 MO	1713.75	0	5/25/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	54445.81	0	5/20/2004	9/1/2004	358	6872.52
0	0	STANDARD		40511.16	0	4/26/2004	8/1/2004	358	7097.98
0	0	STANDARD	LIBOR 6 MO	24353.17	0	5/19/2004	9/1/2004	358	3500
0	0	STANDARD		6579.24	0	5/24/2004	9/1/2004	358	4061.01
0	82	STANDARD	LIBOR 6 MO	34810.93	0	4/27/2004	8/1/2004	358	11308.3
0	0	STANDARD	LIBOR 6 MO	9497.38	0	5/20/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	2/10/2004	8/1/2004	357	4200
0	0	STANDARD	LIBOR 6 MO	0	0	4/10/2004	8/1/2004	238	3258.17
0	41	STANDARD	LIBOR 6 MO	21203.39	0	5/11/2004	9/1/2004	358	1845
0	0	STANDARD		120.02	0	5/21/2004	9/1/2004	358	2500
0	0	STANDARD		47144.75	0	5/26/2004	9/1/2004	358	4199.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	7916.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	20780.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	34.23	0	5/20/2004	8/1/2004	357	4212.75
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	5434.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	8900
0	0	STANDARD	LIBOR 6 MO	11938.12	0	5/21/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	12500
0	0	STANDARD		18185.16	0	5/19/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	3850
0	0	STANDARD	LIBOR 6 MO	11675.71	0	5/18/2004	9/1/2004	358	3422

0	0	STANDARD	LIBOR 6 MO	10668.07	0	5/26/2004	8/1/2004	358	3600
0	0	STANDARD		0	0	4/28/2004	9/1/2004	357	25000
0	0	STANDARD	LIBOR 6 MO	37866.18	0	5/19/2004	9/1/2004	358	7700
0	0	STANDARD	LIBOR 6 MO	28716.7	0	5/3/2004	9/1/2004	178	6405.69
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	6750
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	4255
0	0	STANDARD	LIBOR 6 MO	47483.6	0	5/4/2004	8/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	6250
0	0	STANDARD	LIBOR 6 MO	375.83	0	4/22/2004	8/1/2004	358	3291.85
0	0	STANDARD	LIBOR 6 MO	10703.01	0	5/19/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	4900
0	30	STANDARD	LIBOR 6 MO	2498.9	0	6/2/2004	9/1/2004	359	4956
0	0	STANDARD	LIBOR 6 MO	267.91	0	2/20/2004	9/1/2004	358	4466.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3386.91
0	0	STANDARD	LIBOR 6 MO	19370.99	0	5/18/2004	9/1/2004	358	3165.14
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	3936.4
0	0	STANDARD	LIBOR 6 MO	79295.77	0	5/18/2004	9/1/2004	358	4729.65
0	0	STANDARD		14521.59	0	5/17/2004	8/1/2004	358	9937.64
0	51	STANDARD	LIBOR 6 MO	15391.62	0	4/29/2004	8/1/2004	358	5600
0	0	STANDARD	LIBOR 6 MO	17754.4	0	5/10/2004	8/1/2004	358	3130.67
0	0	STANDARD	LIBOR 6 MO	949.72	0	4/8/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	19205.22	0	5/12/2004	9/1/2004	358	3160
0	34	STANDARD	LIBOR 6 MO	9799.86	0	5/13/2004	9/1/2004	358	3224
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	17744.61	0	5/19/2004	8/1/2004	358	9263.33
0	0	STANDARD		0	0	2/19/2004	9/1/2004	178	4542.66
0	68	STANDARD	LIBOR 6 MO	3246.58	0	5/24/2004	9/1/2004	358	3800
0	0	RURAL	LIBOR 6 MO	3815.24	0	5/19/2004	9/1/2004	358	3365.73
0	0	STANDARD	LIBOR 6 MO	29270.38	0	5/20/2004	9/1/2004	358	7450
0	0	STANDARD	LIBOR 6 MO	7077.5	0	6/10/2004	9/1/2004	358	6848.24
0	0	STANDARD	LIBOR 6 MO	1986.48	0	5/11/2004	8/1/2004	357	8053.77
0	0	STANDARD		66.83	0	5/28/2004	9/1/2004	358	1850
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	357	2196
0	0	STANDARD		1218.67	0	5/25/2004	8/1/2004	358	3707.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5000
0	13	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	357	8628.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	4474.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	3516.67
0	13	STANDARD	LIBOR 6 MO	7983.91	0	5/19/2004	9/1/2004	358	2650
0	0	STANDARD		0	0	6/4/2004	9/1/2004	358	3607
0	0	STANDARD	LIBOR 6 MO	42895.44	0	5/20/2004	8/1/2004	358	5200
0	0	STANDARD		0	0	5/18/2004	9/1/2004	359	4000
0	0	RURAL	LIBOR 6 MO	14227.5	0	3/3/2004	9/1/2004	358	2018.4
0	0	STANDARD		403.63	0	5/29/2004	9/1/2004	178	9702.08
0	60	STANDARD		148.9	0	5/22/2004	9/1/2004	357	4017.33
0	0	STANDARD		33740.9	0	5/19/2004	9/1/2004	358	2864.27
0	0	STANDARD	LIBOR 6 MO	7340.59	0	6/10/2004	8/1/2004	358	2500
0	0	STANDARD		11910.51	0	5/27/2004	8/1/2004	358	3478.46
0	0	RURAL		0	0	4/25/2004	9/1/2004	359	1388.88
0	7	STANDARD	LIBOR 6 MO	0	0	6/5/2004	10/1/2004	358	3116.12
0	0	STANDARD	LIBOR 6 MO	91536.75	0	3/2/2004	8/1/2004	358	5321.34
0	0	STANDARD	LIBOR 6 MO	16667.45	0	5/21/2004	9/1/2004	358	7557.45
0	26	STANDARD		121.66	0	5/6/2004	8/1/2004	357	5600
0	46	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	4111.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	3494.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6060
0	0	STANDARD	LIBOR 6 MO	15440.48	0	5/16/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	33801.28	0	5/17/2004	8/1/2004	358	6000
0	7	STANDARD	LIBOR 6 MO	0	0	6/5/2004	10/1/2004	358	3096.08
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	7900
0	0	STANDARD	LIBOR 6 MO	68083.53	0	5/19/2004	8/1/2004	358	3500
0	54	STANDARD	LIBOR 6 MO	1416	0	4/9/2004	9/1/2004	358	3095.16
0	0	STANDARD	LIBOR 6 MO	26871.14	0	5/13/2004	8/1/2004	358	5850
0	0	STANDARD	LIBOR 6 MO	17316.24	0	5/17/2004	8/1/2004	358	8451.5
0	4	STANDARD	LIBOR 6 MO	5416.53	0	2/24/2004	9/1/2004	358	6850
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	6105.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	5489.16
0	0	STANDARD	LIBOR 6 MO	19061.53	0	5/6/2004	8/1/2004	358	3575
0	86	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5771.08
0	0	STANDARD	LIBOR 6 MO	7618.16	0	5/14/2004	8/1/2004	358	15500
0	0	STANDARD	LIBOR 6 MO	4357.51	0	4/14/2004	8/1/2004	358	8496.87
0	0	STANDARD	LIBOR 6 MO	127.95	0	4/29/2004	8/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	6410.28
0	21	STANDARD		7924.51	0	5/14/2004	8/1/2004	358	3161.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	6353.74
0	16	STANDARD	LIBOR 6 MO	4393.45	0	5/14/2004	9/1/2004	359	8421.56
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	6395

0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	7432.97
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	5718.73	0	6/3/2004	8/1/2004	358	9519.95
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	9258.35
0	13	STANDARD	LIBOR 6 MO	700.29	0	5/5/2004	9/1/2004	358	1532.58
0	0	STANDARD	LIBOR 6 MO	94102.71	0	4/15/2004	8/1/2004	358	5916.23
0	98	STANDARD	LIBOR 6 MO	7178.52	0	5/19/2004	8/1/2004	358	6479.75
0	0	STANDARD		0	0	7/1/2004	9/1/2004	359	5761.66
0	0	RURAL	LIBOR 6 MO	4841.76	0	5/17/2004	8/1/2004	358	2660
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	4000
0	67	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	1067.47	0	5/5/2004	9/1/2004	358	5234.67
0	78	RURAL		16922.65	0	5/17/2004	8/1/2004	358	5963.93
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	212.21	0	5/17/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	8809.06
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	18572
0	0	STANDARD	LIBOR 6 MO	22301.57	0	5/19/2004	9/1/2004	358	4500
2	0	STANDARD	LIBOR 6 MO	47247.77	0	3/1/2004	9/1/2004	358	10550.03
0	0	STANDARD	LIBOR 6 MO	1233.42	0	5/25/2004	8/1/2004	358	3510
0	0	STANDARD	LIBOR 6 MO	2876.06	0	5/20/2004	9/1/2004	358	3074.88
0	0	STANDARD	LIBOR 6 MO	3748.73	0	5/20/2004	8/1/2004	358	4000
0	0	STANDARD		0	0	6/23/2004	9/1/2004	359	2723.8
0	0	STANDARD		17225.32	0	5/25/2004	9/1/2004	358	5091.08
10	0	STANDARD	LIBOR 6 MO	17646.24	0	6/16/2004	8/1/2004	358	5739
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5298
0	61	STANDARD	LIBOR 6 MO	8833.68	0	5/18/2004	9/1/2004	358	2473.79
0	0	STANDARD	LIBOR 6 MO	6016.6	0	5/25/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	358	3770
0	0	STANDARD	LIBOR 6 MO	0	0	2/7/2004	8/1/2004	358	16608.47
0	75	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	10904.72
0	0	STANDARD		34072.34	0	6/2/2004	9/1/2004	358	2800
0	0	STANDARD		0	0	5/14/2004	9/1/2004	358	4605.4
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	358	3154.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	10290.96
0	0	STANDARD	LIBOR 6 MO	21660.05	0	3/24/2004	8/1/2004	358	10448
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	20433.99
0	0	STANDARD	LIBOR 6 MO	11132.1	0	5/5/2004	8/1/2004	358	3890
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	5500
0	62	STANDARD	LIBOR 6 MO	4053	0	5/27/2004	9/1/2004	358	12500
0	0	STANDARD	LIBOR 6 MO	31428.8	0	6/1/2004	9/1/2004	358	7611.84
0	0	STANDARD	LIBOR 6 MO	0	0	2/18/2004	8/1/2004	358	6600
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	14965.89
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	9/1/2004	358	5300
0	31	STANDARD		70879.62	0	5/20/2004	9/1/2004	358	1887.48
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	358	6019
0	0	STANDARD		4616.69	0	5/20/2004	9/1/2004	358	2953
0	0	STANDARD	LIBOR 6 MO	23833.3	0	5/7/2004	8/1/2004	358	3524.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	3105.65
0	0	STANDARD	LIBOR 6 MO	77.42	0	5/13/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	7415.86
0	44	STANDARD		0	0	2/18/2004	9/1/2004	359	10972.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	5650
0	0	STANDARD		0	0	5/25/2004	9/1/2004	358	5370.58
0	0	RURAL	LIBOR 6 MO	15323.45	0	5/18/2004	9/1/2004	358	5721.73
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	4253.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	8557.56
0	0	STANDARD		0	0	5/25/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	14881.08	0	5/22/2004	9/1/2004	358	9250
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	3799
0	0	STANDARD		13356.57	0	5/13/2004	8/1/2004	358	1464.68
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	6850
0	99	STANDARD	LIBOR 6 MO	24089.34	0	2/4/2004	8/1/2004	358	17930.42
0	44	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	2500
0	63	STANDARD	LIBOR 6 MO	13730.14	0	6/7/2004	8/1/2004	358	5817.41
0	0	STANDARD		13442.68	0	5/5/2004	9/1/2004	238	3062.34
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5344.32
0	0	RURAL		0	0	5/11/2004	9/1/2004	358	1971.72
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	10/1/2004	358	5904.69
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	9843
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3500

0	0	STANDARD	LIBOR 6 MO	11256.21	0	5/28/2004	9/1/2004	358	5101
0	0	STANDARD		0	0	5/31/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 MO	40112.82	0	3/17/2004	8/1/2004	358	9862
0	0	STANDARD		22562.01	0	5/11/2004	9/1/2004	358	2900
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	3486.01
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	4896.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	7686.89
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3050
0	0	STANDARD	LIBOR 6 MO	1364.17	0	5/21/2004	9/1/2004	358	4890.81
0	0	STANDARD	LIBOR 6 MO	859.16	0	4/9/2004	8/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	31555.15	0	5/16/2004	10/1/2004	358	5831.23
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4507.59
0	0	STANDARD		0	0	6/7/2004	8/1/2004	358	6860
0	0	STANDARD		0	0	5/13/2004	8/1/2004	358	2565.92
0	0	STANDARD		8581.74	0	5/14/2004	9/1/2004	358	2315.18
0	0	STANDARD	LIBOR 6 MO	8077.85	0	5/28/2004	8/1/2004	358	5500
0	3	STANDARD	LIBOR 6 MO	14350.91	0	5/28/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	8604.81	0	5/25/2004	8/1/2004	358	2596.24
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	357	16791.8
0	0	STANDARD	LIBOR 6 MO	6601.11	0	5/28/2004	8/1/2004	358	3075
0	0	STANDARD	LIBOR 6 MO	6784.82	0	5/14/2004	9/1/2004	358	17234.76
0	0	STANDARD	LIBOR 6 MO	11015.57	0	4/20/2004	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	8844.35
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	7465.97
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	27195.33	0	12/24/2003	8/1/2004	358	6920
0	0	STANDARD		18299.46	0	5/23/2004	9/1/2004	358	3006.86
0	0	STANDARD		17550.36	0	5/28/2004	9/1/2004	358	4083.22
0	0	RURAL		1035.57	0	5/18/2004	9/1/2004	358	3822.91
0	0	RURAL		10518.76	0	5/17/2004	8/1/2004	358	8780.54
0	0	STANDARD		3539.03	0	5/22/2004	9/1/2004	358	1313.72
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	3940.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	5722.99
0	0	STANDARD		0	0	5/11/2004	9/1/2004	358	2158
0	94	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	7879.89
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	16000
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	4550
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	5306.25
0	0	STANDARD		0	0	5/3/2004	9/1/2004	358	9455
0	0	STANDARD	LIBOR 6 MO	2597.81	0	5/17/2004	8/1/2004	358	2340
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	2846.41
0	0	STANDARD	LIBOR 6 MO	10614.29	0	5/28/2004	8/1/2004	358	3900
0	61	STANDARD	LIBOR 6 MO	37103.49	0	3/25/2004	8/1/2004	358	5825
0	0	STANDARD		533.6	0	4/29/2004	9/1/2004	358	5862.88
0	0	STANDARD		0	0	5/20/2004	8/1/2004	238	3200
0	0	STANDARD	LIBOR 6 MO	8513.14	0	5/10/2004	8/1/2004	358	4053.2
0	0	STANDARD	LIBOR 6 MO	12478.35	0	4/19/2004	9/1/2004	358	3433.62
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	9072.14
0	71	STANDARD	LIBOR 6 MO	23641.32	0	5/27/2004	8/1/2004	358	5600
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	5714
0	0	STANDARD		4356.44	0	6/7/2004	9/1/2004	238	5198.53
0	17	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	2268.09
0	0	STANDARD	LIBOR 6 MO	15424.01	0	6/4/2004	9/1/2004	358	4620.44
0	0	STANDARD		142836.94	0	5/27/2004	8/1/2004	358	6370
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	11700
0	0	STANDARD	LIBOR 6 MO	45932.1	0	5/18/2004	8/1/2004	358	6666.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	357	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	2548.14
0	0	STANDARD	LIBOR 6 MO	61456	0	5/25/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	6450
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MO	21843	0	5/24/2004	8/1/2004	358	7490
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	7412.31
0	0	STANDARD	LIBOR 6 MO	167.91	0	5/21/2004	8/1/2004	358	2410.7
0	0	STANDARD	LIBOR 6 MO	6221.04	0	5/19/2004	9/1/2004	358	6350
0	0	STANDARD	LIBOR 6 MO	48757.85	0	3/15/2004	8/1/2004	358	12300
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	14504.71
0	0	STANDARD	LIBOR 6 MO	32482.68	0	4/23/2004	9/1/2004	358	5000
0	0	STANDARD		2734.78	0	4/19/2004	9/1/2004	358	4070.38
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	6579.94
0	0	STANDARD		14703.38	0	4/19/2004	9/1/2004	358	4061.86
0	0	STANDARD		14683.81	0	4/19/2004	9/1/2004	358	4083.22
0	0	STANDARD	LIBOR 6 MO	25444.79	0	5/18/2004	9/1/2004	358	4400

0	0	STANDARD		7860.2	0	5/20/2004	9/1/2004	358	5636.34
0	0	STANDARD	LIBOR 6 MO	27.99	0	6/8/2004	9/1/2004	358	3313.27
0	40	STANDARD		0	0	5/18/2004	9/1/2004	238	8900
0	0	STANDARD		0	0	5/10/2004	9/1/2004	358	7500
0	25	STANDARD		10230.95	0	5/18/2004	9/1/2004	358	3800
0	0	STANDARD		0	0	5/6/2004	9/1/2004	358	2660.99
0	0	STANDARD	LIBOR 6 MO	34548	0	3/31/2004	8/1/2004	358	4894.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5720
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	357	5000
0	0	STANDARD		28841.01	0	5/12/2004	9/1/2004	358	6088.72
0	0	STANDARD		0	0	6/3/2004	9/1/2004	359	4820
0	42	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	14542.19	0	4/1/2004	9/1/2004	358	5624
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	359	5833.33
0	0	STANDARD		9848.23	0	5/21/2004	9/1/2004	238	7000
0	0	STANDARD		0	0	5/19/2004	9/1/2004	238	1950
0	0	STANDARD	LIBOR 6 MO	18372.11	0	4/30/2004	9/1/2004	358	8160
0	0	STANDARD	LIBOR 6 MO	2207.15	0	5/20/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	11542.05	0	5/17/2004	8/1/2004	358	3560.96
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	6434.01
0	0	STANDARD	LIBOR 6 MO	10216.08	0	4/20/2004	8/1/2004	358	3962.68
0	0	STANDARD	LIBOR 6 MO	12425.02	0	5/20/2004	9/1/2004	358	4204.1
0	0	STANDARD	LIBOR 6 MO	9307.98	0	5/17/2004	9/1/2004	358	2770.2
0	0	STANDARD	LIBOR 6 MO	3196.74	0	5/1/2004	9/1/2004	358	4355
0	0	STANDARD	LIBOR 6 MO	2938.9	0	5/10/2004	9/1/2004	358	2250
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	357	6775.44
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	42496.7
0	0	STANDARD	LIBOR 6 MO	74866.51	0	3/30/2004	9/1/2004	358	3216.17
0	0	STANDARD	LIBOR 6 MO	719.67	0	5/17/2004	8/1/2004	358	3040
0	0	STANDARD	LIBOR 6 MO	301.07	0	5/24/2004	8/1/2004	358	6328.73
0	0	STANDARD		27967.33	0	5/19/2004	8/1/2004	358	3695
0	0	STANDARD	LIBOR 6 MO	1096.02	0	5/14/2004	9/1/2004	359	4250
0	0	STANDARD	LIBOR 6 MO	63027.04	0	5/11/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	61928.63	0	6/6/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	7123.03
0	0	STANDARD	LIBOR 6 MO	0	0	4/17/2004	9/1/2004	358	4767.09
0	0	STANDARD	LIBOR 6 MO	8834.59	0	5/11/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	7454.5
0	0	STANDARD		0	0	5/25/2004	9/1/2004	358	2186.29
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	2429.08
0	0	STANDARD	LIBOR 6 MO	13982.5	0	5/13/2004	9/1/2004	358	2143.21
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	5339
0	54	STANDARD	LIBOR 6 MO	37840.58	0	6/2/2004	9/1/2004	358	3770
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7782
0	3	STANDARD	LIBOR 6 MO	3606.16	0	5/14/2004	9/1/2004	357	1106.38
0	0	RURAL	LIBOR 6 MO	506.47	0	4/23/2004	9/1/2004	358	1748.02
0	0	STANDARD	LIBOR 6 MO	0	0	4/3/2004	8/1/2004	358	4202
0	97	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	6500
0	0	STANDARD		0	0	4/18/2004	9/1/2004	358	4184.3
0	0	STANDARD	LIBOR 6 MO	3130.28	0	5/22/2004	9/1/2004	358	7190.73
0	0	STANDARD	LIBOR 6 MO	31214.05	0	5/13/2004	9/1/2004	358	5200
0	0	STANDARD		38962.98	0	4/27/2004	8/1/2004	358	11000
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	9/1/2004	358	10000
0	59	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	12143.38
0	0	STANDARD	LIBOR 6 MO	26813.37	0	7/7/2004	9/1/2004	359	5415.69
0	0	STANDARD		0	0	6/7/2004	9/1/2004	358	3500
0	59	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	10417
0	0	STANDARD		0	0	5/26/2004	9/1/2004	358	2827.69
0	0	STANDARD	LIBOR 6 MO	51203.19	0	5/11/2004	9/1/2004	358	5913.6
0	0	STANDARD		2605.81	0	5/22/2004	8/1/2004	358	3109.91
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	2135.81
0	0	STANDARD	LIBOR 6 MO	12609.5	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	6455.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	4385
0	68	STANDARD		19764.1	0	3/29/2004	8/1/2004	358	4981.65
0	34	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	2748.44
0	65	STANDARD		0	0	5/20/2004	9/1/2004	358	4679
0	0	STANDARD		0	0	3/5/2004	9/1/2004	358	2077.04
0	9	STANDARD	LIBOR 6 MO	5461.23	0	5/13/2004	9/1/2004	358	4510.64
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	12.13	0	5/19/2004	8/1/2004	357	6700
0	17	STANDARD	LIBOR 6 MO	7628.29	0	6/15/2004	9/1/2004	359	2714.95

0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	9801.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	6424.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	8000
0	30	STANDARD		0	0	5/24/2004	8/1/2004	358	4532.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/23/2004	9/1/2004	358	7442.83
0	0	STANDARD	LIBOR 6 MO	12875.99	0	5/17/2004	9/1/2004	358	4440.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	13244.81	0	5/6/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	17732.72	0	5/12/2004	9/1/2004	358	1518.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	34141
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	9832.67
0	68	STANDARD		11815.55	0	3/25/2004	8/1/2004	358	9870.85
0	20	STANDARD	LIBOR 6 MO	8968.94	0	5/13/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	2788.06
0	0	STANDARD		1318.07	0	5/10/2004	9/1/2004	238	4825
0	0	STANDARD	LIBOR 6 MO	2329.75	0	5/4/2004	9/1/2004	358	4759.42
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	357	11598.7
0	0	STANDARD	LIBOR 6 MO	1006.91	0	5/1/2004	9/1/2004	358	6681.17
0	0	STANDARD	LIBOR 6 MO	32100.93	0	5/7/2004	9/1/2004	358	7954.04
0	0	STANDARD		74617.47	0	6/8/2004	8/1/2004	358	5263.97
0	0	STANDARD		0	0	4/26/2004	9/1/2004	358	5843.67
0	68	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	5700
0	0	RURAL	LIBOR 6 MO	11312.63	0	5/8/2004	9/1/2004	358	4591.2
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	8/1/2004	358	2892.34
0	0	STANDARD	LIBOR 6 MO	0	0	3/4/2004	8/1/2004	358	6132.49
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3299.99
0	0	STANDARD	LIBOR 6 MO	2663.43	0	5/14/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5958.71
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	2400
0	0	STANDARD	LIBOR 6 MO	17774.49	0	4/15/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	3/2/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	12296.16	0	5/28/2004	9/1/2004	358	3682.29
0	21	STANDARD		52077.02	0	3/17/2004	9/1/2004	358	2253.33
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	6185
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	7294.03
0	0	STANDARD	LIBOR 6 MO	12526.27	0	4/5/2004	8/1/2004	358	9452.31
0	0	STANDARD	LIBOR 6 MO	448.01	0	5/13/2004	9/1/2004	358	4417.65
0	0	STANDARD	LIBOR 6 MO	59290.3	0	5/27/2004	9/1/2004	358	4590
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3726
0	0	STANDARD	LIBOR 6 MO	108.24	0	5/20/2004	8/1/2004	358	3453.02
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	7700
0	0	STANDARD	LIBOR 6 MO	7996.9	0	6/3/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	815.56	0	4/14/2004	9/1/2004	358	1539.58
0	0	STANDARD		0	0	3/10/2004	9/1/2004	358	5070
0	0	STANDARD	LIBOR 6 MO	8231.36	0	5/18/2004	9/1/2004	358	2800
0	0	STANDARD		3054.26	0	5/11/2004	9/1/2004	358	4978.22
0	0	STANDARD	LIBOR 6 MO	0	0	4/9/2004	8/1/2004	358	8993
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	4793.99
0	0	STANDARD	LIBOR 6 MO	44592.44	0	5/5/2004	8/1/2004	358	8640
0	0	STANDARD		10139.63	0	6/8/2004	8/1/2004	358	8012.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	4569
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	3750
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	357	4878.77
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	9/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MO	52598.15	0	5/27/2004	9/1/2004	358	4751
0	0	STANDARD	LIBOR 6 MO	38225.26	0	3/6/2004	8/1/2004	358	16828.65
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	5954.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	8589.96
0	74	STANDARD	LIBOR 6 MO	32019.55	0	5/26/2004	9/1/2004	358	5958.74
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	8682.99
0	0	STANDARD	LIBOR 6 MO	35586.01	0	5/21/2004	8/1/2004	358	4325
0	25	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4000
0	0	STANDARD		13449.73	0	5/12/2004	8/1/2004	358	5541.68
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	8144
0	0	STANDARD	LIBOR 6 MO	11211.21	0	3/13/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	138396.72	0	4/26/2004	8/1/2004	358	13883.96
0	0	STANDARD		50098.4	0	5/27/2004	9/1/2004	358	7032.76
0	0	STANDARD	LIBOR 6 MO	198666.38	0	4/30/2004	8/1/2004	358	6707.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	10749
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4100
0	0	STANDARD		0	0	4/28/2004	8/1/2004	358	2769
0	27	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	5400

0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	8094.98
0	0	STANDARD	LIBOR 6 MO	3373.81	0	5/4/2004	8/1/2004	358	2202
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	9648.51
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	6532.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4524.43
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	4995
0	0	STANDARD		259.9	0	3/5/2004	9/1/2004	358	6250
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4299.38
0	0	STANDARD		11348.77	0	5/28/2004	8/1/2004	358	4000
0	22	STANDARD		22864.38	0	5/12/2004	9/1/2004	358	3570.67
0	0	STANDARD	LIBOR 6 MO	25.79	0	6/10/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	65553.77	0	5/24/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	4710.33
0	0	STANDARD		12365.89	0	5/21/2004	9/1/2004	358	4647.07
0	0	RURAL	LIBOR 6 MO	1071.61	0	5/18/2004	8/1/2004	358	2996.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	5645
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	7944.98
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	359	5020.03
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	10406.68	0	3/19/2004	8/1/2004	358	3578.5
0	5	STANDARD	LIBOR 6 MO	0	0	2/9/2004	9/1/2004	358	7378.17
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	8127.65
0	0	STANDARD	LIBOR 6 MO	66795.25	0	5/21/2004	8/1/2004	358	35700
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	6649.11	0	5/11/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	1833.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	3589
0	76	STANDARD	LIBOR 6 MO	10033.3	0	5/19/2004	9/1/2004	358	4300
0	1	STANDARD	LIBOR 6 MO	8270.09	0	5/22/2004	9/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	5900
0	37	STANDARD		131605.81	0	6/4/2004	9/1/2004	358	8850
0	0	STANDARD	LIBOR 6 MO	47265.44	0	5/7/2004	9/1/2004	358	7738.52
0	0	STANDARD	LIBOR 6 MO	7279.34	0	5/21/2004	8/1/2004	358	5300
0	0	STANDARD		1126.63	0	5/12/2004	9/1/2004	357	8369.81
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	5800
0	0	STANDARD		6294.97	0	5/12/2004	8/1/2004	358	6441.15
0	0	STANDARD	LIBOR 6 MO	8161.82	0	5/26/2004	9/1/2004	358	3986
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	5700
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5010.5
0	0	STANDARD	LIBOR 6 MO	37573.3	0	5/13/2004	9/1/2004	358	2989.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	3100
0	96	STANDARD		25355.6	0	5/28/2004	9/1/2004	358	10625
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	357	9749.52
0	0	STANDARD	LIBOR 6 MO	1793.34	0	2/27/2004	8/1/2004	358	18552.44
0	0	STANDARD	LIBOR 6 MO	54851.73	0	5/25/2004	8/1/2004	358	13877.48
0	0	STANDARD	LIBOR 6 MO	14361.98	0	6/1/2004	9/1/2004	358	2072.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5249.35
0	0	STANDARD	LIBOR 6 MO	0	0	3/27/2004	9/1/2004	358	5268.34
0	0	STANDARD	LIBOR 6 MO	856.65	0	5/27/2004	8/1/2004	358	2120
0	0	RURAL	LIBOR 6 MO	20729.95	0	5/10/2004	9/1/2004	358	3905.36
0	0	STANDARD		11.98	0	6/4/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	11734.66
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	4381.51
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4073.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4499.99
0	0	STANDARD		425.38	0	5/15/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	3/6/2004	9/1/2004	358	5095
0	0	STANDARD	LIBOR 6 MO	3088.67	0	4/23/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	17830.57	0	4/15/2004	8/1/2004	358	3678.63
0	0	STANDARD	LIBOR 6 MO	21081.76	0	4/17/2004	8/1/2004	358	3362.68
0	37	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	4393.5
0	0	STANDARD		423.1	0	5/23/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	12554.15
0	0	STANDARD	LIBOR 6 MO	51308.85	0	4/27/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	4051.78
0	0	STANDARD	LIBOR 6 MO	12479.12	0	5/25/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	6999
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	6150
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	2707.67
0	0	STANDARD		36995.28	0	6/3/2004	9/1/2004	358	9287
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	5185.39
0	81	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3977.98
0	0	STANDARD	LIBOR 6 MO	12818.98	0	4/23/2004	9/1/2004	358	10000
0	26	RURAL	LIBOR 6 MO	10475.93	0	5/17/2004	9/1/2004	358	3328.63
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	8302.99

0	73	STANDARD	LIBOR 6 MC	0	0	5/5/2004	8/1/2004	357	18803.87
0	0	STANDARD	LIBOR 6 MC	0	0	5/18/2004	8/1/2004	358	7435.11
0	41	STANDARD	LIBOR 6 MC	6771.67	0	5/22/2004	8/1/2004	358	4100
0	0	STANDARD	LIBOR 6 MC	1750.47	0	5/28/2004	9/1/2004	358	2000
0	0	STANDARD		4736.02	0	5/18/2004	9/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MC	23079.48	0	5/15/2004	8/1/2004	358	2256.98
0	0	STANDARD	LIBOR 6 MC	0	0	5/13/2004	8/1/2004	358	5540.86
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	8/1/2004	358	4878.32
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	4700
0	0	STANDARD		0	0	5/12/2004	9/1/2004	358	6150
0	0	STANDARD	LIBOR 6 MC	0	0	5/28/2004	9/1/2004	358	5127
0	0	STANDARD	LIBOR 6 MC	0	0	5/25/2004	9/1/2004	358	3463.3
0	0	STANDARD	LIBOR 6 MC	0	0	5/15/2004	9/1/2004	358	3700
0	0	STANDARD		1586.98	0	6/1/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MC	0	0	4/3/2004	8/1/2004	358	3204.3
0	0	STANDARD	LIBOR 6 MC	0	0	5/25/2004	9/1/2004	358	4500
0	0	STANDARD		2266.54	0	5/28/2004	9/1/2004	358	4000
0	0	STANDARD		30976.85	0	4/23/2004	9/1/2004	178	12000
0	99	STANDARD		6887.34	0	5/7/2004	8/1/2004	358	7470
0	0	STANDARD		11828.64	0	5/24/2004	8/1/2004	358	4650
0	0	STANDARD	LIBOR 6 MC	0	0	5/12/2004	9/1/2004	358	3938.26
0	0	STANDARD	LIBOR 6 MC	31227.92	0	6/8/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MC	0	0	5/12/2004	9/1/2004	358	4928
0	0	STANDARD	LIBOR 6 MC	0	0	5/13/2004	8/1/2004	358	6489.74
0	0	STANDARD	LIBOR 6 MC	44468.88	0	5/25/2004	9/1/2004	358	6011.92
0	0	STANDARD	LIBOR 6 MC	10452.42	0	5/25/2004	8/1/2004	358	3568.49
0	0	STANDARD		763.12	0	4/29/2004	9/1/2004	359	2637.74
0	0	STANDARD	LIBOR 6 MC	24019.04	0	5/20/2004	9/1/2004	358	2927
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MC	18100.99	0	5/28/2004	8/1/2004	358	3629.45
0	0	STANDARD	LIBOR 6 MC	655.63	0	1/6/2004	8/1/2004	358	3630
0	0	STANDARD		6225.97	0	5/19/2004	9/1/2004	358	1645.84
0	0	STANDARD	LIBOR 6 MC	0	0	5/21/2004	9/1/2004	359	7396.8
0	0	STANDARD	LIBOR 6 MC	0	0	5/26/2004	8/1/2004	358	8554.96
0	0	STANDARD	LIBOR 6 MC	0	0	4/19/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MC	0	0	3/26/2004	8/1/2004	358	4823.74
0	0	STANDARD	LIBOR 6 MC	0	0	4/28/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MC	0	0	5/14/2004	8/1/2004	358	2527.42
0	0	STANDARD		0	0	5/5/2004	8/1/2004	358	8302.99
0	0	STANDARD	LIBOR 6 MC	0	0	4/8/2004	9/1/2004	359	7198.9
0	0	STANDARD	LIBOR 6 MC	2529.25	0	6/9/2004	9/1/2004	358	4294.25
0	0	STANDARD	LIBOR 6 MC	0	0	2/21/2004	8/1/2004	358	9608.79
0	25	STANDARD	LIBOR 6 MC	10681.56	0	5/10/2004	9/1/2004	358	3554.65
0	0	STANDARD	LIBOR 6 MC	0	0	5/4/2004	9/1/2004	358	5941.35
0	38	STANDARD	LIBOR 6 MC	24579.13	0	5/4/2004	9/1/2004	358	2351.16
0	0	STANDARD		120.28	0	3/22/2004	9/1/2004	358	1804.72
0	0	STANDARD		21657.5	0	5/25/2004	9/1/2004	358	4429.25
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	8/1/2004	358	4857.52
0	0	STANDARD	LIBOR 6 MC	0	0	4/23/2004	8/1/2004	358	4842.02
0	0	STANDARD	LIBOR 6 MC	0	0	5/12/2004	8/1/2004	358	4823.58
0	0	STANDARD	LIBOR 6 MC	0	0	4/20/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MC	0	0	5/12/2004	8/1/2004	358	5532
0	0	STANDARD	LIBOR 6 MC	22038.27	0	5/17/2004	8/1/2004	358	4195.58
0	0	STANDARD		9038.9	0	6/4/2004	9/1/2004	359	7900.18
0	0	STANDARD	LIBOR 6 MC	22807.5	0	5/12/2004	9/1/2004	358	11646.05
0	0	STANDARD	LIBOR 6 MC	0	0	5/7/2004	8/1/2004	358	7605.52
0	0	STANDARD	LIBOR 6 MC	0	0	5/13/2004	9/1/2004	358	6708.25
0	0	STANDARD	LIBOR 6 MC	74788.17	0	5/25/2004	9/1/2004	358	3000
0	4	STANDARD	LIBOR 6 MC	0	0	5/28/2004	9/1/2004	358	3678
0	0	STANDARD	LIBOR 6 MC	0	0	6/16/2004	8/1/2004	358	7500
0	0	STANDARD		72146.59	0	5/6/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MC	25416.25	0	4/19/2004	8/1/2004	358	7393.02
0	0	STANDARD	LIBOR 6 MC	30178.04	0	5/28/2004	8/1/2004	358	2992.5
0	0	STANDARD	LIBOR 6 MC	527.48	0	4/9/2004	9/1/2004	358	5932.51
0	0	STANDARD	LIBOR 6 MC	0	0	3/2/2004	8/1/2004	357	1624.91
0	0	STANDARD		19970.23	0	4/28/2004	9/1/2004	358	12455.89
0	0	STANDARD	LIBOR 6 MC	1050.65	0	5/21/2004	8/1/2004	358	3573.85
0	0	STANDARD	LIBOR 6 MC	0	0	5/20/2004	9/1/2004	358	3771
0	0	STANDARD	LIBOR 6 MC	0	0	5/5/2004	9/1/2004	358	18429
0	0	STANDARD	LIBOR 6 MC	0	0	5/6/2004	9/1/2004	358	4984.99
0	0	STANDARD	LIBOR 6 MC	0	0	4/29/2004	9/1/2004	358	5925
0	0	STANDARD	LIBOR 6 MC	0	0	5/20/2004	9/1/2004	358	5500
0	10	STANDARD	LIBOR 6 MC	61481.76	0	6/3/2004	9/1/2004	358	4734.34
0	0	STANDARD	LIBOR 6 MC	0	0	4/29/2004	8/1/2004	358	5217.94
0	0	STANDARD	LIBOR 6 MC	2151.11	0	5/18/2004	9/1/2004	359	3893.75
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MC	0	0	4/29/2004	9/1/2004	358	8000

0	77	STANDARD	LIBOR 6 MO	2628.28	0	5/17/2004	8/1/2004	358	9132.76
0	0	STANDARD	LIBOR 6 MO	94375.17	0	5/20/2004	9/1/2004	358	13838
0	0	STANDARD	LIBOR 6 MO	1426.64	0	6/2/2004	8/1/2004	358	3500
0	88	STANDARD	LIBOR 6 MO	127322.57	0	5/28/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	16906.04	0	5/25/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	357	6420.85
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	10382.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MO	39812.7	0	4/7/2004	8/1/2004	358	12349.62
0	0	STANDARD	LIBOR 6 MO	2282.1	0	5/19/2004	9/1/2004	358	3903.1
0	0	STANDARD	LIBOR 6 MO	130.11	0	5/20/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	76938.04	0	5/19/2004	9/1/2004	358	6800
0	63	STANDARD	LIBOR 6 MO	10767.86	0	6/5/2004	8/1/2004	358	2671.61
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	7987.08
0	0	STANDARD	LIBOR 6 MO	26221.01	0	5/10/2004	8/1/2004	358	5500
0	67	STANDARD	LIBOR 6 MO	19830.87	0	5/10/2004	8/1/2004	358	10895.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	9779.95
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6843
0	0	STANDARD	LIBOR 6 MO	32830.97	0	5/19/2004	9/1/2004	358	9600
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	3543.23
0	99	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	14381.28
0	0	STANDARD		0	0	5/28/2004	9/1/2004	358	9579
0	0	STANDARD	LIBOR 6 MO	23744.93	0	5/27/2004	8/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4700
0	0	STANDARD		148596.12	0	4/15/2004	8/1/2004	357	6033.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	6369.8
0	0	STANDARD		6910.48	0	5/26/2004	9/1/2004	359	2404.84
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	8715.02
0	0	STANDARD	LIBOR 6 MO	15718.59	0	5/28/2004	9/1/2004	358	5000
0	20	STANDARD		0	0	5/28/2004	9/1/2004	359	3615.98
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	29513.64	0	5/24/2004	8/1/2004	358	6090
0	0	STANDARD	LIBOR 6 MO	10442.46	0	5/6/2004	9/1/2004	358	7222.75
0	0	STANDARD	LIBOR 6 MO	174262.72	0	5/19/2004	9/1/2004	358	10200
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5272.31
0	0	STANDARD	LIBOR 6 MO	0	0	2/5/2004	8/1/2004	358	6875
0	0	STANDARD		0	0	5/14/2004	9/1/2004	358	6000
0	7	STANDARD	LIBOR 6 MO	76555.1	0	5/29/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	9222.49	0	5/21/2004	9/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	16452.42
0	0	STANDARD	LIBOR 6 MO	9229.56	0	3/19/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	16374.92	0	4/26/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	19537.32	0	4/21/2004	9/1/2004	358	6500
0	0	STANDARD		5547.1	0	6/3/2004	10/1/2004	358	4526.66
0	75	STANDARD		4520.71	0	5/17/2004	9/1/2004	358	4215.56
38	0	STANDARD	LIBOR 6 MO	2421.27	0	6/2/2004	8/1/2004	358	5338.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	2300
0	52	STANDARD		26382.79	0	5/12/2004	8/1/2004	358	4819.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	4863.09
0	85	STANDARD	LIBOR 6 MO	0	0	3/21/2004	8/1/2004	358	3857.93
0	0	STANDARD	LIBOR 6 MO	4599	0	6/10/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	8037.49
0	0	STANDARD	LIBOR 6 MO	12687.58	0	6/4/2004	9/1/2004	358	5522.39
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	16619.78
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	4464.38
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	4959.25
0	0	STANDARD	LIBOR 6 MO	14791.82	0	5/7/2004	8/1/2004	358	9300
0	29	STANDARD	LIBOR 6 MO	23557.75	0	4/29/2004	9/1/2004	358	6963.67
0	0	STANDARD	LIBOR 6 MO	89447.05	0	5/20/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	10296.35	0	5/14/2004	8/1/2004	358	7300
0	0	STANDARD	LIBOR 6 MO	29043.86	0	5/24/2004	9/1/2004	358	4468.38
0	91	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	5725.37
0	0	STANDARD	LIBOR 6 MO	9937.52	0	3/22/2004	8/1/2004	358	7800
0	41	STANDARD		6459	0	5/24/2004	8/1/2004	358	2249.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	359	6490.99
0	0	STANDARD	LIBOR 6 MO	2354.12	0	3/27/2004	9/1/2004	358	6058
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	5913.18
0	0	STANDARD	LIBOR 6 MO	56.9	0	5/22/2004	8/1/2004	358	2881.12
0	0	STANDARD		20395.43	0	5/19/2004	8/1/2004	358	2584.92
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	10067
0	77	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	24967
0	0	STANDARD	LIBOR 6 MO	3685.23	0	5/19/2004	9/1/2004	358	4870
0	58	STANDARD		0	0	6/4/2004	9/1/2004	238	3445.92

0	0	STANDARD	0	0	6/3/2004	9/1/2004	358	2200
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	7060.67
0	0	STANDARD LIBOR 6 MO	9882.57	0	5/28/2004	9/1/2004	358	2446.19
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6400
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3600
0	0	STANDARD	0	0	3/1/2004	9/1/2004	358	2582.67
0	0	STANDARD LIBOR 6 MO	25823.47	0	5/25/2004	9/1/2004	358	8700
0	0	STANDARD LIBOR 6 MO	773.02	0	2/23/2004	9/1/2004	358	4497.5
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	4966.8
0	0	STANDARD	364.49	0	5/20/2004	8/1/2004	358	3708
0	0	STANDARD LIBOR 6 MO	142.45	0	6/17/2004	9/1/2004	358	1611.91
0	0	STANDARD LIBOR 6 MO	14233.53	0	6/2/2004	9/1/2004	358	3830.71
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	4318.79
0	0	STANDARD LIBOR 6 MO	13819.85	0	6/16/2004	8/1/2004	358	3250
0	0	STANDARD LIBOR 6 MO	17082.61	0	6/5/2004	9/1/2004	358	6353.96
0	0	STANDARD LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	4700
0	0	STANDARD LIBOR 6 MO	23404.43	0	4/30/2004	8/1/2004	358	4997.49
0	0	STANDARD LIBOR 6 MO	0	0	2/12/2004	9/1/2004	358	3381
0	0	STANDARD LIBOR 6 MO	11151.82	0	5/27/2004	9/1/2004	358	2496
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	7033.46
0	0	STANDARD LIBOR 6 MO	2239.91	0	5/26/2004	8/1/2004	358	4000
0	0	STANDARD	16694.24	0	3/4/2004	9/1/2004	359	3207.38
0	16	STANDARD	1433.1	0	1/27/2004	8/1/2004	358	5442.41
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	3257.36
0	0	STANDARD	0	0	5/5/2004	9/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	19383.81	0	4/23/2004	10/1/2004	358	3147.52
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	357	29726.51
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	6276
0	0	STANDARD LIBOR 6 MO	17.92	0	4/23/2004	9/1/2004	358	6141.9
0	0	STANDARD LIBOR 6 MO	17108.72	0	6/8/2004	8/1/2004	358	3057.04
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	4700
0	0	STANDARD LIBOR 6 MO	21692.68	0	5/20/2004	9/1/2004	358	4300
0	0	STANDARD	0	0	5/23/2004	9/1/2004	358	5247
0	0	STANDARD LIBOR 6 MO	32373.33	0	3/16/2004	9/1/2004	358	17863.28
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	6004
0	0	STANDARD	3755.13	0	5/24/2004	9/1/2004	358	5300
0	21	STANDARD LIBOR 6 MO	31491.38	0	5/15/2004	9/1/2004	358	4092.86
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	4500
0	59	STANDARD	32.1	0	5/20/2004	9/1/2004	357	3499.73
0	0	STANDARD	1066.69	0	5/28/2004	9/1/2004	358	7779.45
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	5173.05
0	0	STANDARD LIBOR 6 MO	31341.26	0	5/8/2004	9/1/2004	358	6154.7
0	0	STANDARD LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	3/19/2004	9/1/2004	358	4098.15
0	0	STANDARD LIBOR 6 MO	27755.64	0	5/4/2004	8/1/2004	358	5977.75
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	3450
0	15	STANDARD LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	4130.69
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	5900
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5373
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	4850
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	12434.99
0	0	STANDARD	0	0	5/31/2004	9/1/2004	358	9098.74
0	0	STANDARD	0	0	5/25/2004	9/1/2004	358	13877.22
0	0	STANDARD LIBOR 6 MO	31090.38	0	5/25/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	4506.67
0	0	STANDARD LIBOR 6 MO	9049.57	0	1/30/2004	9/1/2004	358	3208.24
0	0	STANDARD	0	0	5/11/2004	9/1/2004	359	2565.63
0	0	STANDARD LIBOR 6 MO	1972.64	0	5/17/2004	9/1/2004	358	3600
0	0	STANDARD	6803.22	0	5/24/2004	8/1/2004	358	2043.83
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	9394.95
0	0	STANDARD LIBOR 6 MO	8676.06	0	6/17/2004	9/1/2004	359	8053.95
0	0	STANDARD LIBOR 6 MO	591.11	0	5/18/2004	8/1/2004	358	4300.5
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	12061.87
0	0	STANDARD LIBOR 6 MO	39644.85	0	5/18/2004	9/1/2004	358	1388
0	62	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	2900
0	0	STANDARD LIBOR 6 MO	42964.4	0	5/12/2004	9/1/2004	358	7500
0	38	STANDARD	43942.52	0	4/27/2004	9/1/2004	358	7324.94
0	0	STANDARD LIBOR 6 MO	633.38	0	4/16/2004	9/1/2004	358	9313.69
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	12500
0	0	STANDARD LIBOR 6 MO	1260.07	0	5/21/2004	9/1/2004	358	2187
0	0	STANDARD	37998.12	0	3/26/2004	9/1/2004	358	3940.15
0	0	STANDARD LIBOR 6 MO	3746.05	0	6/8/2004	8/1/2004	358	2773.33
0	0	STANDARD LIBOR 6 MO	11280.28	0	5/20/2004	8/1/2004	358	2510
0	0	STANDARD LIBOR 6 MO	52975.16	0	5/24/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	355.02	0	5/18/2004	9/1/2004	358	7899.09
0	0	STANDARD	0	0	5/25/2004	9/1/2004	358	6832

0	0	STANDARD	LIBOR 6 MO	24234.6	0	5/21/2004	9/1/2004	358	4500
0	0	STANDARD		18852.87	0	4/23/2004	8/1/2004	358	4723.34
0	0	STANDARD	LIBOR 6 MO	250216.95	0	4/30/2004	8/1/2004	358	8707.45
0	0	STANDARD	LIBOR 6 MO	253240.53	0	5/4/2004	8/1/2004	358	8707.47
0	0	STANDARD	LIBOR 6 MO	254853.04	0	4/30/2004	8/1/2004	358	8707.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	23409.78	0	5/12/2004	8/1/2004	358	5054.57
0	0	STANDARD	LIBOR 6 MO	7766.38	0	5/26/2004	9/1/2004	358	5250
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	10787
0	0	STANDARD	LIBOR 6 MO	62492.7	0	5/28/2004	8/1/2004	358	9782
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	3250
0	0	STANDARD	LIBOR 6 MO	23.98	0	5/26/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3378.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	6385.84	0	6/1/2004	9/1/2004	358	7478.27
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	3250
0	0	STANDARD	LIBOR 6 MO	88963.83	0	4/25/2004	9/1/2004	358	4785.17
0	92	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5360
0	48	STANDARD		0	0	5/28/2004	9/1/2004	358	3350
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	20208.25	0	5/15/2004	8/1/2004	358	5406.77
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	8700
0	96	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	20549
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	4724.71
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	4825
0	0	STANDARD	LIBOR 6 MO	22405.4	0	5/28/2004	8/1/2004	358	3750
0	16	STANDARD	LIBOR 6 MO	2791.46	0	6/2/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	66205.53	0	5/21/2004	9/1/2004	358	6167.99
0	45	STANDARD	LIBOR 6 MO	71206.45	0	5/18/2004	8/1/2004	358	7225
0	0	STANDARD	LIBOR 6 MO	0	0	2/11/2004	8/1/2004	358	8697.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	2768
0	0	STANDARD	LIBOR 6 MO	10690.63	0	5/7/2004	9/1/2004	358	10991.3
0	0	STANDARD		2627.41	0	5/28/2004	9/1/2004	358	5795.89
0	0	STANDARD		9828.6	0	5/1/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	8/1/2004	357	9252.81
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	357	9247
0	0	STANDARD	LIBOR 6 MO	29524.72	0	5/28/2004	8/1/2004	358	4108.28
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	9568.99
0	49	STANDARD	LIBOR 6 MO	35891.93	0	5/19/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3229.51
0	59	STANDARD	LIBOR 6 MO	62852.73	0	5/29/2004	9/1/2004	358	4250
0	29	STANDARD		0	0	2/5/2004	9/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	33765.38	0	4/22/2004	8/1/2004	358	3749.37
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	357	9253.37
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	12974.22
0	0	STANDARD		0	0	3/16/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	20851.39	0	5/13/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	14192.31	0	5/20/2004	8/1/2004	358	6500
0	0	RURAL	LIBOR 6 MO	12875.58	0	5/20/2004	9/1/2004	358	4211.18
0	0	STANDARD	LIBOR 6 MO	58694.31	0	5/15/2004	8/1/2004	358	8700
0	0	STANDARD	LIBOR 6 MO	3086.8	0	5/27/2004	9/1/2004	358	4750
0	0	STANDARD	LIBOR 6 MO	7133.88	0	5/22/2004	8/1/2004	358	8323.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5700
0	0	STANDARD	LIBOR 6 MO	9221.74	0	5/7/2004	9/1/2004	358	10922.69
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	5263
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	7402.78
0	0	STANDARD	LIBOR 6 MO	7205.29	0	6/2/2004	9/1/2004	358	2496.92
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	12350.54
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	7789
0	55	STANDARD		3000	0	6/4/2004	9/1/2004	358	3342.53
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	10496.45
0	22	STANDARD	LIBOR 6 MO	517.62	0	5/21/2004	8/1/2004	358	1965.33
0	0	STANDARD	LIBOR 6 MO	35659.82	0	6/16/2004	9/1/2004	358	4482.73
0	0	STANDARD		37590.06	0	5/10/2004	8/1/2004	358	2548.31
0	0	STANDARD		0	0	4/27/2004	8/1/2004	358	3109.07
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	8/1/2004	358	3200
0	0	STANDARD		13529.58	0	5/28/2004	9/1/2004	358	3305.59
0	0	STANDARD	LIBOR 6 MO	79632.79	0	6/1/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	13318.9	0	5/26/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	12205.21	0	6/2/2004	9/1/2004	358	2950.13
0	0	STANDARD	LIBOR 6 MO	38604.45	0	5/25/2004	8/1/2004	358	6441.23
0	0	STANDARD	LIBOR 6 MO	14812.49	0	5/27/2004	8/1/2004	358	3000

0	56	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	358	358	4417.64
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	358	6011
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	358	6657.08
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	8/1/2004	358	358	6241.67
0	41	STANDARD	LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	358	3100
0	0	STANDARD	LIBOR 6 MO	1138.56	0	5/28/2004	9/1/2004	358	358	6200
0	0	STANDARD	LIBOR 6 MO	27655.04	0	5/12/2004	9/1/2004	358	358	3500
0	0	STANDARD		38822.82	0	5/20/2004	9/1/2004	358	358	2502.15
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	358	7240
0	0	STANDARD	LIBOR 6 MO	14750.3	0	5/18/2004	8/1/2004	358	358	8592
0	0	STANDARD	LIBOR 6 MO	2991.82	0	5/6/2004	8/1/2004	358	358	1920.42
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	358	3520
0	0	STANDARD	LIBOR 6 MO	7208.99	0	4/14/2004	8/1/2004	358	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	358	3788.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	358	10128
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	358	2425.34
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	357	357	14498.92
0	0	STANDARD		798.15	0	6/2/2004	8/1/2004	358	358	2751.52
0	39	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	358	2547.78
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	358	358	9683.75
0	0	STANDARD		0	0	6/11/2004	9/1/2004	358	358	3995
0	85	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	358	11076
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	358	3983
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	358	5628.99
0	17	STANDARD	LIBOR 6 MO	4800.25	0	5/20/2004	9/1/2004	358	358	5658.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	358	3549.15
0	0	STANDARD		0	0	5/8/2004	8/1/2004	358	358	5477.91
0	45	STANDARD		6475.42	0	5/31/2004	9/1/2004	358	358	3735.09
0	0	STANDARD	LIBOR 6 MO	10091.44	0	6/5/2004	8/1/2004	358	358	8000
0	0	STANDARD	LIBOR 6 MO	1094.65	0	5/14/2004	9/1/2004	358	358	2855.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	358	12499.5
0	0	STANDARD	LIBOR 6 MO	20488.34	0	3/10/2004	9/1/2004	358	358	7204.73
0	0	STANDARD		0	0	5/22/2004	9/1/2004	358	358	3300
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	358	5000
0	0	STANDARD		0	0	5/21/2004	9/1/2004	358	358	3900
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	358	3513
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	358	6040
0	69	STANDARD	LIBOR 6 MO	4867.8	0	5/25/2004	8/1/2004	358	358	7724.73
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	358	3150
0	0	STANDARD	LIBOR 6 MO	6299.39	0	6/5/2004	9/1/2004	358	358	2605.91
0	0	STANDARD	LIBOR 6 MO	4294.32	0	5/18/2004	9/1/2004	358	358	3900
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	358	13054.5
0	0	STANDARD	LIBOR 6 MO	19026.84	0	5/6/2004	9/1/2004	358	358	5000
61	48	STANDARD		7030.18	0	5/6/2004	9/1/2004	359	359	4179.04
0	0	STANDARD		59130.53	0	5/25/2004	9/1/2004	358	358	9344.04
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	358	15000
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	358	8097.26
0	0	STANDARD		41605.96	0	5/19/2004	9/1/2004	358	358	5280
0	0	STANDARD		9469.92	0	5/20/2004	9/1/2004	358	358	3334.56
0	0	STANDARD		16706.05	0	5/27/2004	8/1/2004	358	358	18000
0	0	STANDARD	LIBOR 6 MO	28766.12	0	6/4/2004	9/1/2004	358	358	2090.4
24	22	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	358	3212.02
0	0	STANDARD		0	0	12/9/2003	9/1/2004	358	358	4999.99
0	0	RURAL	LIBOR 6 MO	9655.21	0	5/13/2004	9/1/2004	358	358	2783.61
0	0	STANDARD		0	0	5/17/2004	8/1/2004	358	358	6988
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	358	5800
0	0	STANDARD	LIBOR 6 MO	89304.7	0	5/19/2004	9/1/2004	358	358	7010
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	358	3750
13	0	STANDARD	LIBOR 6 MO	44605.69	0	5/17/2004	8/1/2004	358	358	2891.96
0	0	STANDARD	LIBOR 6 MO	68952.4	0	5/22/2004	9/1/2004	358	358	14805.18
0	73	STANDARD	LIBOR 6 MO	17844.59	0	5/19/2004	9/1/2004	358	358	4648.57
0	0	STANDARD	LIBOR 6 MO	30053.71	0	5/11/2004	9/1/2004	358	358	10850
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	358	10934.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	358	3224
0	0	STANDARD	LIBOR 6 MO	32957.21	0	5/14/2004	8/1/2004	358	358	8153
0	27	STANDARD	LIBOR 6 MO	21630.41	0	5/3/2004	8/1/2004	358	358	5991.02
0	0	STANDARD		7807.89	0	6/3/2004	8/1/2004	358	358	2683.98
0	0	STANDARD	LIBOR 6 MO	2185.87	0	6/1/2004	9/1/2004	238	238	3119.71
0	95	STANDARD	LIBOR 6 MO	2754.16	0	5/8/2004	8/1/2004	358	358	3900
0	0	STANDARD	LIBOR 6 MO	7355.28	0	5/14/2004	9/1/2004	358	358	8096.54
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	358	6904.49
0	0	STANDARD	LIBOR 6 MO	13583.07	0	5/29/2004	9/1/2004	358	358	3200
0	6	STANDARD		3444.93	0	5/5/2004	9/1/2004	358	358	3440.13
0	0	STANDARD	LIBOR 6 MO	2575.68	0	5/14/2004	9/1/2004	358	358	6599.2
0	0	STANDARD	LIBOR 6 MO	12180.58	0	5/21/2004	9/1/2004	358	358	6993.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	358	5800

0	87	STANDARD LIBOR 6 MO	19150.47	0	5/18/2004	9/1/2004	358	3406.6
0	0	STANDARD	10194.37	0	4/24/2004	8/1/2004	358	7199.58
0	0	STANDARD	29530.86	0	5/27/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	8627.8	0	3/10/2004	9/1/2004	358	5500
38	0	STANDARD	3403.46	0	5/26/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	5000
0	3	STANDARD LIBOR 6 MO	25949.12	0	5/26/2004	8/1/2004	358	9271.34
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	8288.99
0	0	STANDARD LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	8500
0	0	STANDARD	40238.07	0	4/28/2004	9/1/2004	358	22760.86
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	301.58	0	6/15/2004	9/1/2004	358	7583
0	21	STANDARD LIBOR 6 MO	40593.39	0	4/26/2004	9/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	3560
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	6000
0	77	STANDARD LIBOR 6 MO	12036.52	0	5/24/2004	8/1/2004	358	3179.1
0	0	STANDARD LIBOR 6 MO	330.03	0	5/21/2004	9/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	97.81	0	5/11/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	2949.5
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	5639
0	0	STANDARD LIBOR 6 MO	22141.18	0	6/7/2004	9/1/2004	358	2995.67
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	2908.8
0	8	STANDARD LIBOR 6 MO	3481.97	0	4/19/2004	9/1/2004	358	2548.65
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5789
0	0	STANDARD	0	0	5/3/2004	9/1/2004	358	6850
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3299.88
0	0	STANDARD LIBOR 6 MO	12060.58	0	6/11/2004	8/1/2004	358	3378.4
0	0	STANDARD LIBOR 6 MO	6250.52	0	5/19/2004	8/1/2004	358	3454.89
0	0	STANDARD LIBOR 6 MO	40951.52	0	4/29/2004	9/1/2004	358	6305.38
0	0	STANDARD	0	0	6/10/2004	8/1/2004	358	3068
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	1604.2
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	2018
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	960.1	0	5/24/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	9276.83	0	5/25/2004	8/1/2004	358	3985
0	35	STANDARD LIBOR 6 MO	14058.9	0	5/18/2004	8/1/2004	358	6551.35
0	0	STANDARD LIBOR 6 MO	3700.25	0	5/21/2004	9/1/2004	358	2019.33
0	17	STANDARD LIBOR 6 MO	38090.08	0	5/17/2004	9/1/2004	358	2218.75
0	70	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	3900
0	0	STANDARD LIBOR 6 MO	4632.03	0	5/6/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	5287
0	0	STANDARD	2900.77	0	5/10/2004	8/1/2004	358	4217.19
0	0	STANDARD	0	0	6/5/2004	9/1/2004	178	8302.51
0	0	STANDARD LIBOR 6 MO	0	0	5/30/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	2207.75	0	6/1/2004	8/1/2004	358	2453.47
0	7	STANDARD	14092.78	0	5/21/2004	9/1/2004	358	7200
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	3262.78
0	27	STANDARD LIBOR 6 MO	42928.07	0	5/24/2004	8/1/2004	358	9300
0	0	STANDARD LIBOR 6 MO	0	0	5/23/2004	9/1/2004	358	9744
0	0	STANDARD LIBOR 6 MO	19398.23	0	5/25/2004	8/1/2004	358	8412
0	0	STANDARD	10364.99	0	5/25/2004	9/1/2004	359	2757.8
0	27	STANDARD	0	0	5/19/2004	8/1/2004	358	3072.5
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	4398.2
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	3279.89
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	5667
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	14440.38
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	2220.46
0	14	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5700
0	0	STANDARD LIBOR 6 MO	754.81	0	5/15/2004	8/1/2004	358	13741.25
0	78	STANDARD LIBOR 6 MO	13254.03	0	5/21/2004	8/1/2004	358	8157
0	0	STANDARD LIBOR 6 MO	26687.54	0	6/8/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5893.32
0	21	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	6720.46
0	0	STANDARD LIBOR 6 MO	28304.51	0	6/4/2004	8/1/2004	358	4950
0	40	STANDARD LIBOR 6 MO	11000.38	0	2/17/2004	9/1/2004	358	3838.73
0	0	STANDARD	0	0	6/8/2004	8/1/2004	358	7250
0	0	STANDARD LIBOR 6 MO	554.54	0	5/16/2004	8/1/2004	358	4958.8
0	0	STANDARD	0	0	6/2/2004	9/1/2004	358	7457
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6835
0	80	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	13805.18
0	0	STANDARD LIBOR 6 MO	0	0	4/9/2004	8/1/2004	358	5454.08
0	0	STANDARD LIBOR 6 MO	51338.03	0	5/26/2004	8/1/2004	358	4250
0	0	STANDARD LIBOR 6 MO	12658.81	0	5/19/2004	8/1/2004	358	3909.6
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	41313.7	0	5/12/2004	9/1/2004	358	5980

0	7	STANDARD	LIBOR 6 MC	0	0	5/25/2004	9/1/2004	358	3878.9
0	0	STANDARD	LIBOR 6 MC	0	0	5/3/2004	9/1/2004	358	9654.63
0	0	STANDARD		0	0	5/7/2004	8/1/2004	358	3795.32
0	0	STANDARD		1148.03	0	5/18/2004	9/1/2004	359	2509.19
0	65	STANDARD	LIBOR 6 MC	0	0	4/3/2004	8/1/2004	358	3719.41
0	0	STANDARD	LIBOR 6 MC	2062.24	0	5/15/2004	8/1/2004	358	5600
0	0	STANDARD	LIBOR 6 MC	0	0	6/3/2004	8/1/2004	358	4247.57
0	58	STANDARD	LIBOR 6 MC	0	0	4/20/2004	8/1/2004	358	13900
0	0	STANDARD		0	0	6/19/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MC	45825.56	0	5/28/2004	8/1/2004	358	6024.55
0	0	STANDARD	LIBOR 6 MC	0	0	5/24/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MC	0	0	5/24/2004	9/1/2004	358	7868.34
0	0	STANDARD	LIBOR 6 MC	0	0	3/11/2004	9/1/2004	358	2479.02
0	0	STANDARD	LIBOR 6 MC	0	0	6/14/2004	9/1/2004	358	9401
0	0	STANDARD		1818.14	0	5/14/2004	8/1/2004	358	6236.95
0	0	STANDARD	LIBOR 6 MC	0	0	6/4/2004	9/1/2004	358	8084
0	0	STANDARD	LIBOR 6 MC	0	0	4/1/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MC	0	0	5/20/2004	8/1/2004	358	5500
0	0	STANDARD		17979.87	0	5/24/2004	9/1/2004	358	4702.13
0	0	STANDARD	LIBOR 6 MC	0	0	5/27/2004	9/1/2004	358	5521
0	0	STANDARD	LIBOR 6 MC	0	0	5/26/2004	9/1/2004	358	3743.6
0	0	STANDARD	LIBOR 6 MC	0	0	4/30/2004	9/1/2004	358	8400
0	0	STANDARD	LIBOR 6 MC	0	0	5/20/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MC	31784.58	0	4/26/2004	8/1/2004	358	11429.23
0	0	STANDARD	LIBOR 6 MC	0	0	5/4/2004	8/1/2004	358	4380
0	0	STANDARD	LIBOR 6 MC	0	0	5/25/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MC	4383.39	0	5/13/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MC	19643.83	0	5/10/2004	8/1/2004	358	5512.13
0	18	STANDARD	LIBOR 6 MC	20362.12	0	6/3/2004	9/1/2004	358	2281.5
0	0	STANDARD	LIBOR 6 MC	0	0	5/17/2004	9/1/2004	358	5811.87
0	32	STANDARD	LIBOR 6 MC	20652.06	0	6/7/2004	9/1/2004	358	5500
0	14	STANDARD	LIBOR 6 MC	275.22	0	5/13/2004	8/1/2004	358	5640.42
0	0	STANDARD	LIBOR 6 MC	0	0	4/22/2004	9/1/2004	358	11200
0	0	STANDARD	LIBOR 6 MC	0	0	6/9/2004	8/1/2004	358	4513.75
0	0	STANDARD	LIBOR 6 MC	0	0	5/26/2004	9/1/2004	358	5500
0	41	STANDARD		0	0	6/7/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MC	384.03	0	5/20/2004	9/1/2004	358	6700
0	0	STANDARD	LIBOR 6 MC	0	0	4/22/2004	8/1/2004	358	5000
0	61	STANDARD	LIBOR 6 MC	3033.17	0	6/15/2004	8/1/2004	358	1212.36
0	0	STANDARD	LIBOR 6 MC	3433.17	0	5/12/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MC	26991.36	0	5/19/2004	9/1/2004	358	5035.79
0	0	STANDARD	LIBOR 6 MC	7760.07	0	5/19/2004	9/1/2004	358	4150
0	0	STANDARD	LIBOR 6 MC	74564.94	0	5/21/2004	9/1/2004	358	11250
0	0	STANDARD	LIBOR 6 MC	0	0	5/12/2004	9/1/2004	358	8545
0	0	STANDARD	LIBOR 6 MC	9594.38	0	5/24/2004	8/1/2004	358	8310.02
0	0	STANDARD	LIBOR 6 MC	75128.55	0	5/1/2004	9/1/2004	358	17365.46
0	0	STANDARD	LIBOR 6 MC	0	0	6/4/2004	8/1/2004	358	12300.46
0	0	STANDARD	LIBOR 6 MC	20945.07	0	5/25/2004	9/1/2004	238	5000
0	0	STANDARD	LIBOR 6 MC	46177.19	0	5/29/2004	8/1/2004	358	5502
0	4	STANDARD	LIBOR 6 MC	13773.74	0	5/21/2004	9/1/2004	358	3424.23
0	0	STANDARD	LIBOR 6 MC	3826.86	0	6/18/2004	8/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MC	0	0	2/20/2004	8/1/2004	358	3618
0	0	STANDARD	LIBOR 6 MC	0	0	5/7/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MC	0	0	5/6/2004	8/1/2004	358	9819.34
0	0	STANDARD	LIBOR 6 MC	307.28	0	4/30/2004	8/1/2004	358	56453.92
0	0	RURAL	LIBOR 6 MC	27711.38	0	6/14/2004	9/1/2004	359	3544.47
0	98	STANDARD	LIBOR 6 MC	0	0	6/3/2004	8/1/2004	358	11750.46
0	0	STANDARD	LIBOR 6 MC	164089.6	0	5/26/2004	8/1/2004	358	15000
0	0	STANDARD	LIBOR 6 MC	27.64	0	5/14/2004	9/1/2004	358	2400
0	34	STANDARD	LIBOR 6 MC	5000.07	0	6/1/2004	9/1/2004	358	4354.65
0	0	STANDARD	LIBOR 6 MC	27093.14	0	5/20/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MC	14906.34	0	5/9/2004	8/1/2004	358	2117
0	0	STANDARD	LIBOR 6 MC	0	0	5/24/2004	8/1/2004	358	5568.52
0	0	STANDARD	LIBOR 6 MC	0	0	4/8/2004	9/1/2004	358	12555.54
0	0	STANDARD	LIBOR 6 MC	30640.44	0	4/22/2004	9/1/2004	358	8351.86
0	0	STANDARD	LIBOR 6 MC	31843.26	0	5/20/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MC	12070.34	0	5/11/2004	8/1/2004	358	10364
0	0	STANDARD	LIBOR 6 MC	51745.32	0	5/19/2004	9/1/2004	238	9600
0	0	STANDARD	LIBOR 6 MC	645.9	0	6/9/2004	9/1/2004	358	2005.86
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	8/1/2004	358	9582.47
0	0	STANDARD	LIBOR 6 MC	4275.12	0	5/7/2004	9/1/2004	358	3504.57
0	0	STANDARD		26840.08	0	5/18/2004	9/1/2004	358	4168.55
0	67	STANDARD		0	0	5/23/2004	9/1/2004	358	2564.46
0	0	STANDARD	LIBOR 6 MC	7622	0	5/21/2004	8/1/2004	358	4500
0	0	STANDARD		0	0	5/24/2004	8/1/2004	358	5700
0	0	STANDARD	LIBOR 6 MC	0	0	5/18/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MC	45709.32	0	5/22/2004	9/1/2004	358	6971.9

0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	7000
0	0	STANDARD		8305.38	0	4/28/2004	9/1/2004	358	2816.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	12750
0	0	STANDARD		22849.26	0	5/20/2004	9/1/2004	358	2677.85
0	0	STANDARD	LIBOR 6 MO	12629.21	0	5/22/2004	9/1/2004	358	3280
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	2900
0	23	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	3202.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	2921.32	0	5/28/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	123.94	0	5/20/2004	8/1/2004	359	5168.11
0	0	STANDARD	LIBOR 6 MO	370.89	0	6/8/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	263.12	0	5/11/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	23855.79
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	518.44	0	6/3/2004	9/1/2004	358	5927.08
0	22	STANDARD	LIBOR 6 MO	5689.74	0	5/24/2004	9/1/2004	358	4174.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	22597.57	0	5/19/2004	9/1/2004	358	8265.5
0	60	STANDARD	LIBOR 6 MO	9314.16	0	6/8/2004	9/1/2004	359	5364.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	7768.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	1043.63	0	5/14/2004	9/1/2004	358	7233
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	2520.57
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	7787.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	42011.75
0	0	STANDARD	LIBOR 6 MO	24604.2	0	6/8/2004	8/1/2004	358	1247.68
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	2702.98
0	0	STANDARD	LIBOR 6 MO	1943.08	0	6/3/2004	9/1/2004	359	4352.52
0	42	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	2811.15
0	0	STANDARD	LIBOR 6 MO	1540.26	0	3/7/2004	9/1/2004	358	9083.33
0	0	STANDARD	LIBOR 6 MO	6273.68	0	4/28/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	9/1/2004	358	12995
0	0	STANDARD	LIBOR 6 MO	1168.98	0	2/13/2004	8/1/2004	358	7166
0	0	STANDARD	LIBOR 6 MO	21073.23	0	6/1/2004	8/1/2004	358	41716.82
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	5527.73
0	0	STANDARD	LIBOR 6 MO	27481.31	0	5/28/2004	8/1/2004	358	6387.85
0	69	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7110
0	0	STANDARD	LIBOR 6 MO	767.34	0	4/29/2004	8/1/2004	358	2375.37
0	54	STANDARD	LIBOR 6 MO	5924.49	0	5/18/2004	9/1/2004	358	2322.73
0	66	STANDARD	LIBOR 6 MO	14285.73	0	5/27/2004	9/1/2004	358	3100
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3416.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	5456
0	0	STANDARD	LIBOR 6 MO	6175.58	0	4/24/2004	9/1/2004	358	4243.82
0	0	STANDARD	LIBOR 6 MO	3254.18	0	6/9/2004	9/1/2004	358	16638.3
0	0	STANDARD		0	0	6/4/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	27463	0	4/28/2004	9/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	2513.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4687.99
0	0	STANDARD		19030.48	0	6/9/2004	9/1/2004	359	14536.16
0	16	RURAL	LIBOR 6 MO	386.4	0	5/19/2004	8/1/2004	358	3280.7
0	44	STANDARD		5757.08	0	5/5/2004	9/1/2004	359	4440.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	2725
0	0	STANDARD	LIBOR 6 MO	10674.39	0	5/26/2004	8/1/2004	358	3120
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	9313.63
0	0	STANDARD	LIBOR 6 MO	20270.05	0	5/28/2004	9/1/2004	358	5910.32
0	28	STANDARD	LIBOR 6 MO	13365.9	0	5/13/2004	8/1/2004	358	5879.54
0	0	STANDARD		565.37	0	1/13/2004	9/1/2004	358	1672.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	6398.41
0	0	STANDARD	LIBOR 6 MO	9843	0	5/18/2004	9/1/2004	358	4783.86
0	0	STANDARD		0	0	3/26/2004	9/1/2004	238	2194
0	39	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	6474.64
0	0	STANDARD		0	0	6/1/2004	9/1/2004	358	6394.27
0	0	STANDARD	LIBOR 6 MO	13149.63	0	4/20/2004	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	359	5890.97
0	87	STANDARD		0	0	6/8/2004	9/1/2004	358	2586.45
0	0	STANDARD	LIBOR 6 MO	3536.94	0	6/7/2004	9/1/2004	358	5168.49
0	0	STANDARD		5587.67	0	5/21/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	5933
0	0	STANDARD	LIBOR 6 MO	21128.74	0	5/14/2004	9/1/2004	358	7200
0	0	STANDARD		0	0	4/14/2004	8/1/2004	358	3247.31
0	0	STANDARD	LIBOR 6 MO	17534.78	0	6/4/2004	9/1/2004	358	9448.01
0	34	STANDARD	LIBOR 6 MO	6813.51	0	5/24/2004	8/1/2004	358	3595.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	10100
0	0	STANDARD	LIBOR 6 MO	14709.73	0	5/21/2004	8/1/2004	358	10800

0	0	STANDARD	LIBOR 6 M(	15176.32	0	5/27/2004	9/1/2004	358	8120
0	0	STANDARD	LIBOR 6 M(	0	0	5/3/2004	8/1/2004	358	12558.83
0	40	STANDARD		0	0	4/27/2004	8/1/2004	358	5364
0	0	STANDARD		0	0	5/27/2004	9/1/2004	358	9999.99
0	0	STANDARD	LIBOR 6 M(	0	0	4/23/2004	9/1/2004	358	6780
0	0	STANDARD	LIBOR 6 M(	32725.47	0	5/7/2004	9/1/2004	358	3200
0	0	STANDARD		0	0	6/22/2004	9/1/2004	358	3405.12
0	0	STANDARD	LIBOR 6 M(	51420.63	0	6/11/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 M(	1670.6	0	4/6/2004	9/1/2004	358	3727.79
0	50	STANDARD		0	0	5/25/2004	9/1/2004	238	3023.59
0	0	STANDARD	LIBOR 6 M(	34107.07	0	4/23/2004	8/1/2004	358	5400
0	0	STANDARD	LIBOR 6 M(	0	0	5/22/2004	9/1/2004	358	13688.58
0	0	STANDARD	LIBOR 6 M(	17719.86	0	5/27/2004	8/1/2004	358	2490.83
0	14	STANDARD	LIBOR 6 M(	23195.95	0	5/14/2004	8/1/2004	358	3900
0	0	STANDARD	LIBOR 6 M(	20032.26	0	3/11/2004	8/1/2004	358	8418.23
0	71	STANDARD	LIBOR 6 M(	13513.16	0	5/21/2004	9/1/2004	358	6912.77
0	0	STANDARD		0	0	5/21/2004	9/1/2004	358	6867.34
0	88	STANDARD	LIBOR 6 M(	27209.23	0	6/2/2004	8/1/2004	358	10643.19
0	0	STANDARD	LIBOR 6 M(	4324.43	0	5/7/2004	8/1/2004	358	1549.21
0	0	STANDARD	LIBOR 6 M(	0	0	4/25/2004	8/1/2004	358	7050
0	0	STANDARD	LIBOR 6 M(	335.75	0	6/4/2004	9/1/2004	358	9200
0	0	STANDARD	LIBOR 6 M(	13480.84	0	5/17/2004	8/1/2004	358	11878.28
0	0	STANDARD	LIBOR 6 M(	0	0	5/4/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	0	0	5/10/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	1984.16	0	5/5/2004	9/1/2004	358	4122.45
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	358	10433
0	0	STANDARD	LIBOR 6 M(	77052.09	0	5/28/2004	8/1/2004	358	10998.62
78	0	STANDARD	LIBOR 6 M(	20972.42	0	5/26/2004	8/1/2004	358	17310.4
0	0	STANDARD		0	0	6/1/2004	9/1/2004	358	6417.05
0	0	STANDARD	LIBOR 6 M(	0	0	4/13/2004	9/1/2004	358	9752
0	1	STANDARD	LIBOR 6 M(	10493.01	0	5/18/2004	9/1/2004	358	3120
0	0	STANDARD	LIBOR 6 M(	110795.58	0	5/26/2004	9/1/2004	358	6600
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	6468.46
0	0	STANDARD	LIBOR 6 M(	0	0	5/12/2004	9/1/2004	358	4350
0	0	STANDARD	LIBOR 6 M(	167.28	0	6/14/2004	8/1/2004	358	3400
0	0	STANDARD	LIBOR 6 M(	117929.74	0	5/18/2004	8/1/2004	358	12000
0	0	STANDARD		6505.35	0	5/26/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	9/1/2004	358	4465.38
0	0	STANDARD	LIBOR 6 M(	0	0	5/6/2004	8/1/2004	358	7224
0	0	STANDARD	LIBOR 6 M(	2896.2	0	4/20/2004	8/1/2004	358	2896.53
0	0	STANDARD		0	0	6/4/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	46302.81	0	4/25/2004	9/1/2004	358	5322.99
0	0	STANDARD	LIBOR 6 M(	45520.93	0	4/21/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 M(	144.45	0	5/20/2004	9/1/2004	358	3895
0	0	STANDARD		1216.98	0	3/15/2004	9/1/2004	358	3726.16
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	8/1/2004	358	21048.3
0	40	STANDARD	LIBOR 6 M(	81019.3	0	4/30/2004	9/1/2004	358	8750.92
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	10/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	5881.94	0	5/19/2004	8/1/2004	358	6329.99
0	0	STANDARD	LIBOR 6 M(	0	0	5/10/2004	8/1/2004	358	10610.09
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	8/1/2004	358	5684.99
0	46	STANDARD	LIBOR 6 M(	35615.07	0	5/7/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	21563.29	0	5/20/2004	9/1/2004	358	5400
0	0	STANDARD	LIBOR 6 M(	0	0	5/14/2004	8/1/2004	358	5212.6
0	0	STANDARD		0	0	6/1/2004	9/1/2004	358	6410.13
0	34	STANDARD		20985.63	0	4/26/2004	8/1/2004	358	1941.68
0	0	STANDARD		0	0	6/2/2004	9/1/2004	359	6368.27
0	5	STANDARD	LIBOR 6 M(	0	0	6/14/2004	9/1/2004	358	8800
0	0	STANDARD		0	0	6/1/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	8/1/2004	358	2000
0	0	STANDARD	LIBOR 6 M(	14935.53	0	5/21/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	50922.62	0	6/16/2004	8/1/2004	358	6215
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	9/1/2004	358	4654.16
0	0	STANDARD	LIBOR 6 M(	0	0	5/19/2004	9/1/2004	358	3292.36
0	0	STANDARD	LIBOR 6 M(	4601.34	0	5/19/2004	9/1/2004	358	7500
0	52	STANDARD	LIBOR 6 M(	52380.68	0	4/29/2004	8/1/2004	358	6249.61
0	0	STANDARD	LIBOR 6 M(	76749.15	0	5/15/2004	9/1/2004	358	5972.5
0	0	STANDARD	LIBOR 6 M(	0	0	5/16/2004	9/1/2004	358	3416
0	0	STANDARD	LIBOR 6 M(	8830.98	0	6/11/2004	8/1/2004	359	3508.18
0	0	STANDARD	LIBOR 6 M(	0	0	3/23/2004	9/1/2004	358	7589
0	0	STANDARD	LIBOR 6 M(	0	0	5/3/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	10/1/2004	358	6500
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	358	14560
0	0	STANDARD	LIBOR 6 M(	13765.9	0	5/27/2004	8/1/2004	358	2658.19
0	0	STANDARD	LIBOR 6 M(	0	0	3/24/2004	9/1/2004	358	6008.16
0	0	STANDARD	LIBOR 6 M(	9764.99	0	5/10/2004	8/1/2004	358	18262.26

0	0	STANDARD	LIBOR 6 MC	6400.28	0	2/4/2004	9/1/2004	358	9098.68
0	0	STANDARD	LIBOR 6 MC	0	0	5/28/2004	8/1/2004	358	7957.91
0	0	STANDARD	LIBOR 6 MC	36098.36	0	5/17/2004	8/1/2004	358	8317.85
0	0	STANDARD	LIBOR 6 MC	1476.63	0	6/2/2004	8/1/2004	358	3500
0	0	STANDARD		2379.52	0	6/3/2004	9/1/2004	358	1646.67
0	0	STANDARD		72850.36	0	5/16/2004	8/1/2004	359	62933
0	0	STANDARD	LIBOR 6 MC	0	0	5/13/2004	9/1/2004	358	6200
0	0	STANDARD		20331.87	0	5/24/2004	9/1/2004	358	3381.96
0	0	STANDARD	LIBOR 6 MC	34688.05	0	5/21/2004	9/1/2004	358	5400
0	0	STANDARD	LIBOR 6 MC	5158.74	0	5/22/2004	9/1/2004	358	5900
0	0	STANDARD		1639.14	0	1/20/2004	9/1/2004	178	4218.37
0	0	STANDARD		50.45	0	6/3/2004	8/1/2004	358	2296.53
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	9/1/2004	358	5765
0	0	STANDARD	LIBOR 6 MC	4236.24	0	3/15/2004	9/1/2004	358	2820.42
0	0	STANDARD	LIBOR 6 MC	27106.82	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MC	18772.68	0	5/21/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MC	0	0	5/7/2004	9/1/2004	358	3402.9
0	63	STANDARD	LIBOR 6 MC	2551.85	0	5/25/2004	9/1/2004	358	5092.81
0	0	STANDARD	LIBOR 6 MC	100035.2	0	5/22/2004	8/1/2004	358	8995.16
0	0	STANDARD		7495.86	0	5/18/2004	9/1/2004	359	3437.5
0	0	STANDARD	LIBOR 6 MC	3209.11	0	5/25/2004	9/1/2004	358	5681.15
0	0	STANDARD	LIBOR 6 MC	17131.49	0	5/22/2004	8/1/2004	359	11200
0	0	STANDARD	LIBOR 6 MC	0	0	5/12/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MC	10688.35	0	4/27/2004	8/1/2004	358	5500
0	84	STANDARD	LIBOR 6 MC	48.17	0	6/7/2004	8/1/2004	358	5597.89
0	0	STANDARD	LIBOR 6 MC	0	0	6/10/2004	8/1/2004	358	4693.06
0	0	STANDARD	LIBOR 6 MC	0	0	6/15/2004	9/1/2004	358	4323.99
0	0	STANDARD	LIBOR 6 MC	0	0	4/22/2004	9/1/2004	358	7343.74
0	88	STANDARD	LIBOR 6 MC	20678.47	0	6/1/2004	9/1/2004	358	4200
0	3	STANDARD	LIBOR 6 MC	5624.04	0	6/10/2004	8/1/2004	358	2182.7
0	0	STANDARD	LIBOR 6 MC	0	0	5/14/2004	9/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MC	0	0	5/18/2004	9/1/2004	358	6175
0	0	STANDARD	LIBOR 6 MC	0	0	6/5/2004	8/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	8/1/2004	358	5496.52
0	0	STANDARD	LIBOR 6 MC	11198.45	0	6/21/2004	8/1/2004	358	2764.53
0	0	STANDARD	LIBOR 6 MC	7003.4	0	4/23/2004	8/1/2004	358	4200
0	0	STANDARD		0	0	6/5/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MC	11949.38	0	4/21/2004	9/1/2004	358	7800
0	0	STANDARD	LIBOR 6 MC	7548.1	0	6/2/2004	9/1/2004	358	2773.33
0	0	STANDARD	LIBOR 6 MC	952.85	0	6/9/2004	9/1/2004	359	5717.91
0	0	STANDARD	LIBOR 6 MC	0	0	5/28/2004	9/1/2004	358	5510.49
0	0	STANDARD	LIBOR 6 MC	0	0	4/16/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MC	843.62	0	4/27/2004	8/1/2004	358	4662.63
0	0	STANDARD		0	0	5/21/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MC	71184.55	0	4/29/2004	8/1/2004	358	15038
0	0	STANDARD	LIBOR 6 MC	911.16	0	4/26/2004	9/1/2004	359	4653.57
0	0	STANDARD		2270.59	0	7/12/2004	9/1/2004	359	3936.31
0	0	STANDARD	LIBOR 6 MC	0	0	6/24/2004	9/1/2004	359	5800
0	42	STANDARD	LIBOR 6 MC	11712.5	0	6/3/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MC	924.88	0	5/22/2004	8/1/2004	358	4316.63
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	2700
0	0	STANDARD		23781.34	0	5/11/2004	9/1/2004	359	2702.27
0	0	STANDARD	LIBOR 6 MC	15957.08	0	5/14/2004	9/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MC	0	0	4/3/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MC	29194.73	0	6/3/2004	8/1/2004	358	9675
0	40	STANDARD		36717.55	0	6/3/2004	9/1/2004	358	2848.68
0	0	STANDARD	LIBOR 6 MC	0	0	6/2/2004	8/1/2004	358	3980
0	17	STANDARD	LIBOR 6 MC	6822.97	0	5/26/2004	9/1/2004	358	2337.7
0	0	STANDARD		0	0	5/28/2004	9/1/2004	358	3000
0	22	STANDARD	LIBOR 6 MC	0	0	5/29/2004	8/1/2004	358	11666.68
0	0	STANDARD	LIBOR 6 MC	181603.2	0	5/3/2004	9/1/2004	358	4906.58
0	0	STANDARD	LIBOR 6 MC	12753.72	0	6/7/2004	8/1/2004	358	3135.72
0	0	STANDARD		0	0	5/12/2004	8/1/2004	358	11373.34
0	0	STANDARD		116301.24	0	6/1/2004	9/1/2004	358	7500
0	9	STANDARD	LIBOR 6 MC	34837.42	0	5/7/2004	9/1/2004	358	2800
0	38	STANDARD	LIBOR 6 MC	22297.2	0	5/4/2004	8/1/2004	358	3454.62
0	0	STANDARD	LIBOR 6 MC	0	0	5/26/2004	9/1/2004	358	5920.83
0	0	STANDARD	LIBOR 6 MC	0	0	6/4/2004	9/1/2004	358	4600
0	0	STANDARD		31847.55	0	6/14/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MC	913.94	0	4/23/2004	9/1/2004	358	4134
0	0	STANDARD	LIBOR 6 MC	12122	0	6/2/2004	8/1/2004	358	5500
0	13	STANDARD	LIBOR 6 MC	0	0	5/19/2004	8/1/2004	358	3758.12
0	0	STANDARD		0	0	2/10/2004	8/1/2004	358	4215.75
0	0	STANDARD	LIBOR 6 MC	0	0	5/4/2004	9/1/2004	358	2074.01
0	43	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MC	0	0	5/25/2004	9/1/2004	358	7317.39
0	0	STANDARD	LIBOR 6 MC	18554.71	0	6/10/2004	8/1/2004	358	2417.5

0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	358	6721.74
0	87	STANDARD	LIBOR 6 MO	1184.46	0	6/1/2004	9/1/2004	358	2768.49
0	76	STANDARD	LIBOR 6 MO	0	0	5/30/2004	9/1/2004	358	5168.61
0	0	STANDARD	LIBOR 6 MO	15108.96	0	5/17/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	12650.04	0	5/10/2004	9/1/2004	358	20413.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	12075.71
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3700
0	0	STANDARD		55453.53	0	5/13/2004	9/1/2004	358	1853.81
0	0	STANDARD		0	0	6/25/2004	8/1/2004	358	3963.43
0	0	STANDARD	LIBOR 6 MO	970.99	0	5/6/2004	8/1/2004	358	4000.49
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	2833.48
0	0	STANDARD	LIBOR 6 MO	1744.54	0	6/8/2004	9/1/2004	358	5461.72
0	0	STANDARD		5296.55	0	5/27/2004	9/1/2004	358	7000
0	0	STANDARD		5001.77	0	6/3/2004	9/1/2004	358	5796.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	1624.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	5694.13
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	9166
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	2196.61
0	65	STANDARD	LIBOR 6 MO	1519.54	0	6/8/2004	8/1/2004	358	4000
0	6	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	11053
0	0	STANDARD	LIBOR 6 MO	13063.48	0	5/21/2004	9/1/2004	358	3302.47
0	73	STANDARD	LIBOR 6 MO	8133.13	0	5/6/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	58923.36	0	6/7/2004	9/1/2004	359	2548.97
0	25	STANDARD	LIBOR 6 MO	5994.48	0	5/20/2004	8/1/2004	358	2434.31
0	0	STANDARD	LIBOR 6 MO	16029.42	0	5/22/2004	9/1/2004	358	15867.08
0	0	STANDARD	LIBOR 6 MO	54261.22	0	6/19/2004	9/1/2004	359	5833.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	4827
0	0	STANDARD	LIBOR 6 MO	30475.39	0	6/10/2004	8/1/2004	358	2433.28
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	3018.73
0	13	STANDARD	LIBOR 6 MO	33889.12	0	5/24/2004	9/1/2004	358	4800
0	0	STANDARD		7759.15	0	5/26/2004	9/1/2004	358	2672.26
0	0	STANDARD	LIBOR 6 MO	46161.43	0	5/19/2004	9/1/2004	358	6612
0	58	STANDARD		6938.72	0	6/1/2004	9/1/2004	358	5559.13
0	0	STANDARD	LIBOR 6 MO	18152.24	0	5/25/2004	9/1/2004	358	4240
0	76	STANDARD	LIBOR 6 MO	1939.93	0	4/7/2004	9/1/2004	359	2769.66
0	49	STANDARD	LIBOR 6 MO	15998.79	0	5/14/2004	9/1/2004	358	7850.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3876.01
0	0	RURAL		960.3	0	5/24/2004	9/1/2004	358	4944.64
0	52	STANDARD	LIBOR 6 MO	85324.03	0	3/25/2004	8/1/2004	358	10000
0	64	STANDARD	LIBOR 6 MO	5685.5	0	5/22/2004	9/1/2004	358	6332.64
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	6448
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4320.11
0	0	STANDARD		0	0	4/28/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5443.9
0	97	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	6729.17
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	3486.82
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	13712
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	10430.12
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6848.26
0	0	STANDARD	LIBOR 6 MO	13879.18	0	5/21/2004	9/1/2004	358	3087
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	5194.43
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	9838.34
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	12890.46
0	0	STANDARD		0	0	6/2/2004	8/1/2004	358	10430.12
0	0	STANDARD		0	0	5/17/2004	9/1/2004	358	7480
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	7761.68
0	0	STANDARD		26166.83	0	5/17/2004	9/1/2004	358	11016.75
0	0	STANDARD	LIBOR 6 MO	202.16	0	3/15/2004	8/1/2004	358	4227.58
0	0	STANDARD		0	0	4/26/2004	8/1/2004	358	3043.55
0	0	STANDARD	LIBOR 6 MO	28949.71	0	5/21/2004	8/1/2004	358	3855.4
0	0	STANDARD	LIBOR 6 MO	3306.36	0	5/20/2004	9/1/2004	359	2263.14
0	0	STANDARD	LIBOR 6 MO	24580.76	0	5/19/2004	8/1/2004	358	11200
0	0	STANDARD	LIBOR 6 MO	7431.61	0	5/11/2004	9/1/2004	359	6732.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	6250
0	0	STANDARD		2607.84	0	6/1/2004	8/1/2004	358	4472.71
0	0	STANDARD	LIBOR 6 MO	506.21	0	5/26/2004	9/1/2004	358	2749.43
0	0	STANDARD		0	0	5/26/2004	9/1/2004	359	5603.3
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	16103.82
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	4219
0	17	STANDARD		0	0	5/19/2004	8/1/2004	358	2859.08
0	0	STANDARD	LIBOR 6 MO	6790.78	0	6/14/2004	9/1/2004	359	2332.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	17291.2	0	4/12/2004	9/1/2004	358	3120
0	0	STANDARD	LIBOR 6 MO	88914.66	0	6/7/2004	8/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	17062.71	0	5/28/2004	9/1/2004	358	2208.4
0	0	STANDARD	LIBOR 6 MO	9314.73	0	6/15/2004	9/1/2004	358	2492.75

0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	1887.48
0	0	STANDARD	LIBOR 6 MO	11399.28	0	6/11/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	7649
0	65	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	2884.62
0	0	STANDARD		0	0	4/21/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	13085.63	0	6/3/2004	8/1/2004	358	11500
0	0	STANDARD		0	0	4/14/2004	9/1/2004	358	8580.71
0	0	STANDARD	LIBOR 6 MO	58728.68	0	4/23/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	7557
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	2568.25	0	6/3/2004	9/1/2004	358	4862.66
0	0	STANDARD		63258.13	0	5/17/2004	8/1/2004	358	3668.77
0	0	STANDARD	LIBOR 6 MO	13449.21	0	4/15/2004	8/1/2004	358	7390.99
0	0	STANDARD	LIBOR 6 MO	78540.57	0	4/12/2004	9/1/2004	358	6750
0	69	STANDARD		30387.4	0	6/1/2004	8/1/2004	358	8058.48
0	0	STANDARD		1441.22	0	5/14/2004	9/1/2004	358	1984.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4350
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	2417.91
0	0	STANDARD	LIBOR 6 MO	84673.95	0	4/3/2004	10/1/2004	358	11775.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	4641.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	2910
0	0	STANDARD	LIBOR 6 MO	123.48	0	5/25/2004	8/1/2004	358	6105
0	0	STANDARD	LIBOR 6 MO	4406.02	0	4/29/2004	8/1/2004	358	5626.27
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	359	6116.97
0	0	STANDARD		9492.38	0	5/18/2004	9/1/2004	358	2185.77
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	1592.93
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	4950
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	7765
0	0	STANDARD	LIBOR 6 MO	2797.8	0	5/17/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	30472.39	0	5/20/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	7576.37
0	0	STANDARD		0	0	5/4/2004	9/1/2004	358	10478.34
0	0	STANDARD	LIBOR 6 MO	11958.61	0	5/17/2004	9/1/2004	358	2744.2
0	24	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	3683.33
0	0	STANDARD		18057.08	0	5/22/2004	9/1/2004	358	37213.4
0	0	STANDARD	LIBOR 6 MO	162688.97	0	5/15/2004	9/1/2004	358	10100
0	0	STANDARD	LIBOR 6 MO	1395.06	0	5/8/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	10/1/2004	358	7799.99
0	0	STANDARD		0	0	5/21/2004	8/1/2004	358	1187.44
0	93	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	4478.27
0	0	STANDARD	LIBOR 6 MO	112.05	0	5/27/2004	9/1/2004	358	1600
0	0	STANDARD		5091.76	0	6/3/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5500
0	46	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	4190.78
0	56	STANDARD	LIBOR 6 MO	14469.94	0	5/20/2004	9/1/2004	358	5600
0	0	STANDARD	LIBOR 6 MO	10952.88	0	5/12/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	7132.31
0	0	STANDARD	LIBOR 6 MO	11125.22	0	5/24/2004	8/1/2004	358	12336.08
0	0	STANDARD	LIBOR 6 MO	3991.93	0	5/18/2004	8/1/2004	358	3670
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	20320.64	0	5/17/2004	8/1/2004	358	6747
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	358	6664.07
0	0	STANDARD	LIBOR 6 MO	20594.23	0	6/1/2004	9/1/2004	358	4500
0	54	STANDARD		10035.03	0	5/24/2004	9/1/2004	358	2929
0	0	STANDARD	LIBOR 6 MO	22543.78	0	3/31/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	9500
0	0	STANDARD		31.81	0	6/1/2004	8/1/2004	358	2664.26
0	54	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4132.84
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	2570
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	4834
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	8778
0	0	STANDARD	LIBOR 6 MO	0	0	1/21/2004	9/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5700.27
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	2890.8
0	34	STANDARD	LIBOR 6 MO	7073.11	0	5/15/2004	8/1/2004	358	5331.75
0	13	STANDARD	LIBOR 6 MO	2287.79	0	3/16/2004	9/1/2004	358	2797
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	4677.58
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	14105.08
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	6038.28
0	59	STANDARD		89.77	0	5/19/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	15498.75	0	6/7/2004	9/1/2004	358	3693.37
0	0	STANDARD	LIBOR 6 MO	0	0	1/7/2004	8/1/2004	358	7506.61
0	0	STANDARD		0	0	5/4/2004	9/1/2004	358	10143.83
0	0	STANDARD		0	0	5/5/2004	9/1/2004	358	10652
0	0	STANDARD		0	0	3/31/2004	8/1/2004	358	4970.88

0	0	STANDARD	LIBOR 6 M(	0	0	6/11/2004	9/1/2004	358	4108.43
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	8/1/2004	358	14056.49
0	0	STANDARD	LIBOR 6 M(	0	0	4/28/2004	8/1/2004	358	5809.4
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	3385.91
0	0	STANDARD	LIBOR 6 M(	24410.47	0	6/8/2004	8/1/2004	358	23716.65
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 M(	78525.99	0	5/24/2004	9/1/2004	358	7800
0	70	STANDARD	LIBOR 6 M(	0	0	5/25/2004	9/1/2004	358	5064.35
0	0	STANDARD	LIBOR 6 M(	0	0	5/14/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	7063.83
0	0	STANDARD	LIBOR 6 M(	41.49	0	5/21/2004	8/1/2004	358	9218.23
0	0	STANDARD	LIBOR 6 M(	0	0	5/29/2004	9/1/2004	358	8787
0	0	STANDARD	LIBOR 6 M(	8981.84	0	5/21/2004	8/1/2004	358	3241.99
0	94	STANDARD	LIBOR 6 M(	10904.9	0	6/7/2004	9/1/2004	358	3549.52
0	17	STANDARD		89702.61	0	6/8/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	29034.67	0	5/20/2004	9/1/2004	358	7700
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	8/1/2004	358	3263.33
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	8/1/2004	358	14056.49
0	0	STANDARD	LIBOR 6 M(	12841.33	0	4/23/2004	9/1/2004	358	3528
0	0	STANDARD	LIBOR 6 M(	70995.4	0	5/21/2004	8/1/2004	358	7500
0	84	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	358	6525.65
0	0	STANDARD	LIBOR 6 M(	55696.33	0	5/6/2004	8/1/2004	358	4390.47
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	9/1/2004	358	4000
0	0	STANDARD		6010.77	0	5/26/2004	9/1/2004	358	3209.8
0	0	STANDARD	LIBOR 6 M(	21763.11	0	5/5/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 M(	31719.74	0	5/12/2004	9/1/2004	358	4632.11
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	3262.5
0	0	STANDARD	LIBOR 6 M(	28069.23	0	6/6/2004	8/1/2004	358	8618.99
0	0	STANDARD	LIBOR 6 M(	0	0	4/28/2004	9/1/2004	358	5508.99
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	8/1/2004	358	7580
0	0	STANDARD	LIBOR 6 M(	583.1	0	6/2/2004	8/1/2004	358	7621.51
0	0	STANDARD		1337.71	0	6/3/2004	9/1/2004	359	6311.39
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	9/1/2004	358	4910
0	0	STANDARD	LIBOR 6 M(	21336.18	0	5/21/2004	9/1/2004	359	35907.62
0	0	STANDARD		0	0	4/22/2004	8/1/2004	358	3860.11
0	0	STANDARD		68492.35	0	5/24/2004	9/1/2004	358	9428.3
0	54	STANDARD	LIBOR 6 M(	172.67	0	6/3/2004	8/1/2004	358	3733.6
0	0	STANDARD		0	0	6/14/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	8/1/2004	358	3008.65
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	359	5353.13
0	0	STANDARD	LIBOR 6 M(	159.06	0	5/12/2004	9/1/2004	358	3248.75
0	0	STANDARD		6974.88	0	6/14/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	8/1/2004	358	8000
0	38	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	358	3798.25
0	0	STANDARD	LIBOR 6 M(	0	0	5/19/2004	8/1/2004	358	14850
0	0	STANDARD	LIBOR 6 M(	457.08	0	6/7/2004	9/1/2004	359	2440.45
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	8/1/2004	358	4700
0	0	STANDARD		777.81	0	6/8/2004	9/1/2004	358	4895.08
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	4/17/2004	9/1/2004	358	11036.5
0	0	STANDARD		186.71	0	5/26/2004	9/1/2004	358	2600
0	0	STANDARD		0	0	6/3/2004	9/1/2004	358	3825
0	0	STANDARD		47797.15	0	4/27/2004	9/1/2004	358	7249.51
0	32	STANDARD		6036.99	0	6/22/2004	9/1/2004	359	3176.42
0	0	STANDARD	LIBOR 6 M(	0	0	5/11/2004	9/1/2004	358	5966.91
0	0	STANDARD	LIBOR 6 M(	36909.21	0	5/19/2004	8/1/2004	358	15007.14
0	0	STANDARD	LIBOR 6 M(	18718.57	0	5/20/2004	8/1/2004	358	5130
0	0	STANDARD	LIBOR 6 M(	0	0	5/23/2004	9/1/2004	358	2522.23
0	67	RURAL		0	0	5/25/2004	9/1/2004	359	3838.88
0	0	STANDARD	LIBOR 6 M(	14641.13	0	5/25/2004	9/1/2004	358	5599.73
0	0	STANDARD	LIBOR 6 M(	626.82	0	6/15/2004	8/1/2004	358	7282.33
0	0	STANDARD	LIBOR 6 M(	440.09	0	6/1/2004	9/1/2004	358	4855
0	0	STANDARD	LIBOR 6 M(	0	0	5/15/2004	9/1/2004	358	46854.75
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	0	0	5/6/2004	8/1/2004	358	1500
0	0	STANDARD	LIBOR 6 M(	0	0	4/28/2004	9/1/2004	358	2900
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	4458
0	0	STANDARD		11770.23	0	3/11/2004	9/1/2004	358	5700
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	8/1/2004	358	3187.18
0	64	STANDARD	LIBOR 6 M(	6987.5	0	5/28/2004	9/1/2004	358	4415.96
0	0	STANDARD	LIBOR 6 M(	11633.9	0	4/1/2004	9/1/2004	358	8220
0	0	STANDARD	LIBOR 6 M(	0	0	4/23/2004	8/1/2004	358	9800
0	0	RURAL		12616.45	0	6/2/2004	9/1/2004	358	2946.67
0	0	STANDARD	LIBOR 6 M(	1821.75	0	6/8/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	2.41	0	5/7/2004	8/1/2004	358	5175
0	0	STANDARD	LIBOR 6 M(	9069.05	0	5/25/2004	8/1/2004	358	4200

0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	6850
0	79	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	17654.77
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	6011.32	0	5/24/2004	9/1/2004	358	5389.62
0	0	STANDARD	LIBOR 6 MO	13904.29	0	5/13/2004	8/1/2004	358	6132.97
0	0	STANDARD	LIBOR 6 MO	2329.49	0	6/28/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	6246.03	0	5/18/2004	9/1/2004	358	3330.52
0	0	STANDARD	LIBOR 6 MO	1681.67	0	4/24/2004	9/1/2004	358	9850
0	62	RURAL	LIBOR 6 MO	709.96	0	5/15/2004	9/1/2004	358	3650
0	59	STANDARD		27205.95	0	4/22/2004	9/1/2004	359	6300
0	94	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	6107.25
0	0	STANDARD	LIBOR 6 MO	17193.06	0	5/12/2004	8/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4200
0	0	STANDARD		215.8	0	6/4/2004	8/1/2004	178	5500
0	0	STANDARD		0	0	6/2/2004	10/1/2004	358	3237.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	3796
0	37	STANDARD	LIBOR 6 MO	3734.08	0	5/11/2004	8/1/2004	358	3174.91
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	357	3100
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	3084
0	0	STANDARD		13258.49	0	6/1/2004	9/1/2004	358	5244.71
0	0	STANDARD	LIBOR 6 MO	16058.57	0	5/19/2004	8/1/2004	358	6541.6
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	2111.51
0	0	STANDARD	LIBOR 6 MO	5594.95	0	5/26/2004	9/1/2004	358	4084.41
0	49	STANDARD	LIBOR 6 MO	5615.02	0	5/28/2004	8/1/2004	358	2671
0	0	STANDARD	LIBOR 6 MO	67487.92	0	5/21/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	6101.12
0	0	STANDARD		50506.61	0	4/16/2004	9/1/2004	358	3505
0	0	STANDARD	LIBOR 6 MO	22622.52	0	5/10/2004	9/1/2004	358	9850
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	11638.35
0	0	STANDARD	LIBOR 6 MO	13303.15	0	5/28/2004	8/1/2004	358	3690
0	0	STANDARD	LIBOR 6 MO	44899.12	0	5/19/2004	9/1/2004	358	9700
0	0	STANDARD	LIBOR 6 MO	0	0	2/24/2004	8/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	11508.55	0	6/3/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	2757.67
0	0	STANDARD		0	0	5/24/2004	8/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	10103.9	0	5/25/2004	9/1/2004	359	3300
0	53	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	3900
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	2762.93
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	4500
0	0	STANDARD		5098.68	0	5/18/2004	9/1/2004	358	3572.42
0	21	STANDARD	LIBOR 6 MO	1909.25	0	5/21/2004	8/1/2004	358	2773.33
0	0	STANDARD		54956.99	0	4/28/2004	8/1/2004	358	7699
0	0	STANDARD	LIBOR 6 MO	13528.78	0	6/1/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	18069.03	0	5/5/2004	8/1/2004	358	4774
0	0	STANDARD	LIBOR 6 MO	51218.54	0	6/7/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	9/1/2004	358	6500
0	48	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	4567.2
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	8/1/2004	358	3031.67
0	0	STANDARD	LIBOR 6 MO	1907	0	5/11/2004	9/1/2004	358	3963.95
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	81169.72	0	6/17/2004	9/1/2004	358	6719
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	3/24/2004	9/1/2004	359	2752.95
0	0	STANDARD	LIBOR 6 MO	1007.65	0	5/19/2004	9/1/2004	358	4610.92
0	13	STANDARD	LIBOR 6 MO	12093.7	0	5/30/2004	9/1/2004	358	5163.21
0	0	STANDARD		0	0	6/7/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	12094.77	0	5/19/2004	8/1/2004	358	6100
0	0	STANDARD		92593.91	0	5/15/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	7002
0	0	STANDARD	LIBOR 6 MO	20728.11	0	5/27/2004	9/1/2004	358	4885.49
0	0	STANDARD	LIBOR 6 MO	8064.61	0	5/20/2004	9/1/2004	358	4800.59
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	5500
0	90	STANDARD	LIBOR 6 MO	4567.4	0	6/7/2004	9/1/2004	358	3660.81
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	7165
0	0	STANDARD	LIBOR 6 MO	296678.89	0	5/1/2004	8/1/2004	358	14380
0	46	STANDARD		17259.05	0	6/3/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	4184.03	0	6/7/2004	9/1/2004	358	3637.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	5844.81
0	0	STANDARD	LIBOR 6 MO	8043.64	0	5/19/2004	8/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	8865.86	0	4/7/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	6712.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	9964.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	4860

0	0	STANDARD	7515.28	0	4/4/2004	9/1/2004	359	3736.47
0	20	STANDARD LIBOR 6 MO	31317.63	0	5/21/2004	9/1/2004	358	9581.79
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4240.7
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	6000
0	0	STANDARD	39243.28	0	6/6/2004	9/1/2004	358	2560
0	0	STANDARD LIBOR 6 MO	4329.6	0	5/25/2004	9/1/2004	358	1890
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	7228
0	0	STANDARD LIBOR 6 MO	78935.29	0	4/13/2004	9/1/2004	358	11180
0	0	STANDARD LIBOR 6 MO	3487.7	0	5/14/2004	8/1/2004	358	20781
0	0	STANDARD LIBOR 6 MO	31166.9	0	6/1/2004	8/1/2004	358	4163.92
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	7500
0	0	STANDARD	0	0	5/17/2004	8/1/2004	238	1473.33
0	22	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	2422.15
0	0	STANDARD	53417.95	0	3/22/2004	9/1/2004	358	8645
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	3013.8	0	5/21/2004	9/1/2004	358	6979.45
0	0	STANDARD LIBOR 6 MO	17288.29	0	5/29/2004	9/1/2004	358	6634.89
0	0	STANDARD	0	0	5/24/2004	9/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	5139.87
0	0	STANDARD LIBOR 6 MO	0	0	5/30/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	31218.9	0	5/7/2004	9/1/2004	358	9204.67
0	0	STANDARD	1046.31	0	5/17/2004	8/1/2004	358	8770.99
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	4600
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	6501.16
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	3810
0	0	STANDARD LIBOR 6 MO	0	0	4/22/2004	8/1/2004	358	6841.75
0	3	STANDARD LIBOR 6 MO	8857.35	0	6/8/2004	8/1/2004	358	1977.18
0	0	STANDARD	0	0	6/4/2004	9/1/2004	359	4651.9
0	0	STANDARD LIBOR 6 MO	13267.77	0	6/1/2004	9/1/2004	358	4200
0	0	STANDARD LIBOR 6 MO	21389.62	0	5/6/2004	9/1/2004	358	4659.67
0	84	STANDARD	29022.71	0	5/18/2004	9/1/2004	358	4172.58
0	0	STANDARD LIBOR 6 MO	48044.76	0	5/28/2004	8/1/2004	358	9852.5
0	0	STANDARD LIBOR 6 MO	6338.15	0	5/26/2004	8/1/2004	358	8900
0	0	STANDARD LIBOR 6 MO	11070.02	0	5/8/2004	9/1/2004	358	4199.87
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	6489.59
0	0	STANDARD LIBOR 6 MO	0	0	3/10/2004	8/1/2004	358	3226.11
0	53	RURAL LIBOR 6 MO	186.51	0	6/2/2004	8/1/2004	358	2176.91
0	0	STANDARD LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	6200
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	7583.33
0	0	STANDARD LIBOR 6 MO	0	0	3/17/2004	9/1/2004	358	2850
0	0	STANDARD LIBOR 6 MO	20636.95	0	5/28/2004	9/1/2004	359	2325
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	30000
0	0	STANDARD LIBOR 6 MO	13370.55	0	4/23/2004	8/1/2004	358	3557.22
0	0	STANDARD	12951.28	0	5/19/2004	9/1/2004	238	2473.96
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3718.15
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3995
0	0	STANDARD LIBOR 6 MO	1484.88	0	5/7/2004	9/1/2004	358	2169.81
0	0	STANDARD	15382.83	0	5/21/2004	9/1/2004	358	2823.2
0	0	STANDARD LIBOR 6 MO	1.88	0	5/24/2004	9/1/2004	359	4225.87
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	6116
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5833
0	77	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	4473.22
0	0	STANDARD	0	0	2/24/2004	9/1/2004	358	2239.03
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	359	2850
0	0	STANDARD	26273.37	0	5/20/2004	9/1/2004	358	2800
0	0	STANDARD LIBOR 6 MO	4862.14	0	6/4/2004	8/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	5078.41
0	0	STANDARD LIBOR 6 MO	9461.07	0	6/7/2004	8/1/2004	358	4015.65
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	4163
0	0	RURAL	5548.35	0	5/27/2004	9/1/2004	358	2480.4
0	0	STANDARD LIBOR 6 MO	64675.03	0	6/3/2004	9/1/2004	358	3250
0	0	STANDARD LIBOR 6 MO	0	0	4/20/2004	9/1/2004	358	4453.83
0	0	STANDARD	9953.04	0	6/9/2004	8/1/2004	358	5104.42
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3948.99
0	0	STANDARD LIBOR 6 MO	8630.28	0	6/5/2004	8/1/2004	358	2818.67
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	4697
0	62	RURAL	0	0	5/19/2004	9/1/2004	358	5121.42
0	4	STANDARD LIBOR 6 MO	91700.61	0	5/27/2004	8/1/2004	359	13000
0	0	STANDARD	0	0	5/21/2004	8/1/2004	358	1551.33
0	0	STANDARD LIBOR 6 MO	11288.26	0	5/21/2004	9/1/2004	358	4300
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	8751.98
0	0	STANDARD LIBOR 6 MO	11824.31	0	5/26/2004	9/1/2004	358	2583.6
0	0	STANDARD LIBOR 6 MO	14959.38	0	5/25/2004	9/1/2004	358	1877.03
0	0	STANDARD	6326.82	0	6/9/2004	8/1/2004	358	5318.34
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	2171.32
0	0	STANDARD LIBOR 6 MO	10764.68	0	5/27/2004	8/1/2004	359	2500
0	65	STANDARD	15482.78	0	5/30/2004	8/1/2004	178	5589

0	0	RURAL	LIBOR 6 MC	2441.97	0	6/3/2004	9/1/2004	358	3208.55
0	40	STANDARD	LIBOR 6 MC	0	0	6/11/2004	9/1/2004	358	2490.2
0	0	STANDARD	LIBOR 6 MC	0	0	5/7/2004	9/1/2004	358	11000
0	0	STANDARD	LIBOR 6 MC	2919.08	0	5/14/2004	9/1/2004	358	4155.2
0	0	STANDARD		0	0	6/15/2004	9/1/2004	358	3167.98
0	0	STANDARD		0	0	6/15/2004	9/1/2004	178	4362.8
0	0	STANDARD	LIBOR 6 MC	0	0	3/3/2004	8/1/2004	358	5398.57
0	0	STANDARD	LIBOR 6 MC	16004.96	0	6/4/2004	9/1/2004	358	6711.54
0	0	STANDARD	LIBOR 6 MC	27143.63	0	5/25/2004	9/1/2004	358	11070
0	4	STANDARD	LIBOR 6 MC	3311.45	0	5/12/2004	8/1/2004	358	3493.06
0	0	STANDARD		0	0	6/2/2004	8/1/2004	358	52328.73
0	29	STANDARD	LIBOR 6 MC	62.88	0	5/7/2004	8/1/2004	358	2147.3
0	0	STANDARD	LIBOR 6 MC	4889.71	0	5/22/2004	9/1/2004	358	4254.09
0	63	STANDARD	LIBOR 6 MC	14224.61	0	5/18/2004	9/1/2004	358	5144
0	0	STANDARD	LIBOR 6 MC	0	0	4/8/2004	9/1/2004	358	2849.67
0	0	STANDARD		0	0	5/19/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MC	0	0	4/20/2004	9/1/2004	358	5728.64
0	0	STANDARD		18240.97	0	5/24/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MC	1469.4	0	5/27/2004	9/1/2004	358	4831.18
0	0	STANDARD	LIBOR 6 MC	19441.46	0	5/14/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MC	6298.37	0	6/15/2004	8/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MC	12444.89	0	6/15/2004	9/1/2004	358	3334.78
0	0	STANDARD	LIBOR 6 MC	19884.64	0	5/19/2004	9/1/2004	358	3800
0	60	STANDARD	LIBOR 6 MC	14350.73	0	6/8/2004	8/1/2004	358	5405.92
0	0	STANDARD	LIBOR 6 MC	0	0	5/24/2004	9/1/2004	358	5977
0	0	STANDARD		29528.59	0	5/10/2004	9/1/2004	358	4919.99
0	9	STANDARD	LIBOR 6 MC	13628.06	0	5/13/2004	8/1/2004	358	7108.89
0	0	STANDARD	LIBOR 6 MC	0	0	4/30/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MC	29.73	0	4/12/2004	9/1/2004	358	5954.58
0	0	STANDARD		0	0	5/27/2004	8/1/2004	358	7589.37
0	0	STANDARD	LIBOR 6 MC	18064.91	0	6/2/2004	9/1/2004	358	4996.64
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	8/1/2004	358	8517.62
0	0	STANDARD	LIBOR 6 MC	11218.74	0	6/7/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MC	0	0	6/11/2004	9/1/2004	358	7950
0	0	STANDARD	LIBOR 6 MC	0	0	5/3/2004	9/1/2004	358	8535.99
0	0	RURAL		0	0	6/4/2004	8/1/2004	358	1981.27
0	0	STANDARD	LIBOR 6 MC	2168.13	0	6/1/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MC	0	0	5/10/2004	8/1/2004	358	9333
0	0	STANDARD	LIBOR 6 MC	0	0	5/14/2004	8/1/2004	358	3495.83
0	0	STANDARD	LIBOR 6 MC	17706.63	0	5/11/2004	9/1/2004	358	3800
0	0	STANDARD		288.24	0	5/24/2004	9/1/2004	358	3389.87
0	0	STANDARD		0	0	5/6/2004	9/1/2004	358	3000
0	25	STANDARD	LIBOR 6 MC	15428.13	0	6/8/2004	9/1/2004	358	2572.73
0	0	STANDARD	LIBOR 6 MC	0	0	6/8/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MC	22458.63	0	6/3/2004	8/1/2004	358	14766.69
0	0	STANDARD	LIBOR 6 MC	130281.52	0	6/18/2004	9/1/2004	359	8169
0	0	STANDARD		0	0	4/24/2004	9/1/2004	358	8216
0	0	STANDARD	LIBOR 6 MC	18297.72	0	5/3/2004	9/1/2004	358	3864
0	0	STANDARD	LIBOR 6 MC	0	0	5/20/2004	8/1/2004	358	17499.76
0	0	STANDARD	LIBOR 6 MC	0	0	5/22/2004	8/1/2004	358	5160.06
0	0	STANDARD	LIBOR 6 MC	0	0	5/5/2004	8/1/2004	358	4650
0	0	STANDARD	LIBOR 6 MC	11431.7	0	6/4/2004	9/1/2004	358	2349.06
0	0	STANDARD	LIBOR 6 MC	1626.72	0	6/3/2004	8/1/2004	358	3762.08
0	0	STANDARD	LIBOR 6 MC	6999.98	0	5/28/2004	8/1/2004	358	4707.21
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	6712.62
0	0	STANDARD	LIBOR 6 MC	754.94	0	5/28/2004	8/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MC	8649.61	0	5/25/2004	9/1/2004	358	2534.42
0	25	STANDARD	LIBOR 6 MC	0	0	5/18/2004	8/1/2004	358	2880.78
0	0	STANDARD	LIBOR 6 MC	0	0	5/4/2004	9/1/2004	358	6163
0	72	STANDARD	LIBOR 6 MC	83491.93	0	4/26/2004	9/1/2004	358	6326.84
0	0	STANDARD	LIBOR 6 MC	0	0	6/3/2004	8/1/2004	358	4652.54
0	0	STANDARD	LIBOR 6 MC	0	0	5/17/2004	8/1/2004	358	10700
0	0	STANDARD	LIBOR 6 MC	42920.68	0	5/14/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MC	54304.27	0	5/13/2004	9/1/2004	358	4386.88
0	0	STANDARD	LIBOR 6 MC	0	0	5/13/2004	8/1/2004	358	8000
0	0	STANDARD		2297.34	0	6/8/2004	8/1/2004	358	1800
0	0	STANDARD	LIBOR 6 MC	1349.65	0	5/28/2004	8/1/2004	358	6000
0	0	STANDARD		0	0	6/25/2004	8/1/2004	358	4108.98
0	0	STANDARD	LIBOR 6 MC	10150.95	0	5/7/2004	9/1/2004	358	11533.75
0	0	STANDARD	LIBOR 6 MC	0	0	5/28/2004	8/1/2004	358	6080
0	0	STANDARD	LIBOR 6 MC	0	0	4/28/2004	8/1/2004	358	5742.04
0	0	STANDARD	LIBOR 6 MC	71604.11	0	3/5/2004	8/1/2004	358	9478.8
0	0	STANDARD	LIBOR 6 MC	5109.77	0	5/21/2004	9/1/2004	359	2893.32
0	0	STANDARD	LIBOR 6 MC	0	0	5/10/2004	8/1/2004	358	10291.99
0	0	STANDARD	LIBOR 6 MC	6514.24	0	5/28/2004	8/1/2004	358	3932.8
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	3500
0	9	STANDARD	LIBOR 6 MC	27791.91	0	6/1/2004	8/1/2004	358	10524

0	0	STANDARD	LIBOR 6 M(	30113.91	0	5/8/2004	9/1/2004	358	14333
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 M(	13349.16	0	5/11/2004	9/1/2004	358	4500
0	49	STANDARD	LIBOR 6 M(	72278.92	0	5/10/2004	8/1/2004	358	7100
0	0	STANDARD	LIBOR 6 M(	721.34	0	5/28/2004	9/1/2004	358	5313.7
7	0	STANDARD	LIBOR 6 M(	17228.77	0	6/9/2004	9/1/2004	358	4582.16
0	0	STANDARD		1408.48	0	6/7/2004	8/1/2004	358	7629.53
0	67	STANDARD	LIBOR 6 M(	22645.17	0	5/28/2004	8/1/2004	358	5061.02
0	0	STANDARD	LIBOR 6 M(	0	0	4/16/2004	9/1/2004	357	2963
0	0	STANDARD	LIBOR 6 M(	6850.96	0	6/1/2004	9/1/2004	358	3525
0	0	STANDARD	LIBOR 6 M(	0	0	5/5/2004	9/1/2004	359	20000
0	0	STANDARD	LIBOR 6 M(	0	0	4/29/2004	8/1/2004	358	10659.16
0	0	STANDARD	LIBOR 6 M(	15446.11	0	5/3/2004	9/1/2004	358	7311.94
0	0	STANDARD	LIBOR 6 M(	1534.72	0	5/10/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 M(	34370.3	0	6/10/2004	9/1/2004	358	7800
0	0	STANDARD		370.2	0	5/27/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	14247.35	0	4/18/2004	9/1/2004	358	5620.12
0	0	STANDARD	LIBOR 6 M(	0	0	3/3/2004	9/1/2004	358	6646.89
0	0	STANDARD		0.44	0	5/3/2004	9/1/2004	358	6300
0	0	STANDARD	LIBOR 6 M(	42112.28	0	5/8/2004	8/1/2004	358	3800.98
0	0	STANDARD	LIBOR 6 M(	27623.8	0	4/19/2004	9/1/2004	358	9251.5
0	0	STANDARD	LIBOR 6 M(	0	0	4/26/2004	9/1/2004	358	28509
0	0	STANDARD	LIBOR 6 M(	0	0	5/14/2004	9/1/2004	358	3760
0	28	STANDARD	LIBOR 6 M(	16644.4	0	5/26/2004	8/1/2004	358	3988
0	0	STANDARD	LIBOR 6 M(	74557.8	0	5/24/2004	9/1/2004	358	3333.82
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	8/1/2004	358	2629.8
0	0	STANDARD		0	0	5/27/2004	9/1/2004	358	8800
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	9/1/2004	358	1499.49
0	0	STANDARD		0	0	6/23/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 M(	0	0	4/20/2004	9/1/2004	359	13245.78
0	0	STANDARD	LIBOR 6 M(	3	0	5/28/2004	8/1/2004	358	4419.59
0	0	STANDARD	LIBOR 6 M(	23472.92	0	5/7/2004	9/1/2004	358	10409.35
0	0	STANDARD	LIBOR 6 M(	4618.59	0	5/10/2004	8/1/2004	358	3541.5
0	0	STANDARD	LIBOR 6 M(	13561.9	0	5/8/2004	8/1/2004	358	2183.5
0	0	STANDARD		0	0	5/19/2004	8/1/2004	358	3690.31
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	8/1/2004	358	3637
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	9/1/2004	358	5300
0	0	STANDARD		24101.24	0	6/2/2004	9/1/2004	358	3200
0	0	STANDARD		12715.85	0	4/5/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	8/1/2004	358	3971.98
0	0	STANDARD	LIBOR 6 M(	0	0	5/12/2004	8/1/2004	358	13450
0	0	STANDARD	LIBOR 6 M(	41.47	0	5/18/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	8252.08	0	5/21/2004	8/1/2004	358	4900
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	8/1/2004	358	3750
0	0	STANDARD		0	0	6/10/2004	9/1/2004	178	3850
0	0	STANDARD	LIBOR 6 M(	0	0	5/15/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	20068.42	0	5/28/2004	8/1/2004	358	4200
0	0	STANDARD		7114.76	0	5/28/2004	9/1/2004	178	4237.17
0	25	STANDARD	LIBOR 6 M(	13804.69	0	5/24/2004	9/1/2004	358	2270.38
0	0	STANDARD		0	0	5/24/2004	8/1/2004	358	3800
0	87	STANDARD	LIBOR 6 M(	32663.2	0	6/5/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	0	0	4/12/2004	9/1/2004	358	4692.63
0	0	STANDARD		49074.26	0	5/14/2004	9/1/2004	178	14000
0	77	STANDARD		805.78	0	6/10/2004	8/1/2004	359	2318.94
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	8/1/2004	358	8500
0	19	STANDARD		6760.85	0	6/1/2004	8/1/2004	358	3279.33
0	0	STANDARD	LIBOR 6 M(	815.68	0	4/25/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	5856.48
0	67	STANDARD	LIBOR 6 M(	21483.44	0	6/1/2004	8/1/2004	358	5258.45
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	9/1/2004	358	9856.9
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	8/1/2004	358	13288.81
0	0	STANDARD	LIBOR 6 M(	197.24	0	5/29/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	358	7494.27
0	48	STANDARD	LIBOR 6 M(	21091.47	0	5/19/2004	8/1/2004	358	6500
34	0	STANDARD	LIBOR 6 M(	7244.15	0	6/8/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 M(	7127.9	0	5/30/2004	8/1/2004	358	4987.52
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	359	4258
0	0	STANDARD	LIBOR 6 M(	22394.32	0	5/15/2004	9/1/2004	358	4216.93
0	0	STANDARD	LIBOR 6 M(	52761.81	0	5/12/2004	9/1/2004	358	3370.97
0	0	STANDARD	LIBOR 6 M(	21824.75	0	6/10/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	3504
0	0	STANDARD	LIBOR 6 M(	0	0	5/21/2004	9/1/2004	358	4302.43
0	52	STANDARD		0	0	5/21/2004	9/1/2004	358	2500
0	67	STANDARD	LIBOR 6 M(	0	0	6/4/2004	9/1/2004	358	8094.94

0	70	STANDARD	LIBOR 6 M(	21604	0	6/8/2004	8/1/2004	358	4000
0	98	STANDARD	LIBOR 6 M(	46656.22	0	3/23/2004	9/1/2004	358	8710.05
0	0	STANDARD	LIBOR 6 M(	0	0	4/8/2004	9/1/2004	358	5879.02
0	70	STANDARD	LIBOR 6 M(	49420.16	0	5/27/2004	8/1/2004	358	4948.5
0	62	STANDARD	LIBOR 6 M(	20008.65	0	4/23/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	0	0	6/4/2004	9/1/2004	359	6706.47
0	0	STANDARD	LIBOR 6 M(	980.61	0	5/22/2004	9/1/2004	359	7259.14
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	8/1/2004	358	6051.57
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	5856.48
0	0	STANDARD	LIBOR 6 M(	45545	0	5/19/2004	9/1/2004	359	2684.4
0	0	STANDARD	LIBOR 6 M(	50989.23	0	6/9/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	57747.67	0	6/9/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 M(	24334.88	0	6/2/2004	8/1/2004	358	4133.33
0	0	STANDARD	LIBOR 6 M(	33862.89	0	5/5/2004	9/1/2004	358	3990.83
0	0	STANDARD		19205.21	0	6/9/2004	9/1/2004	178	4000
0	75	STANDARD	LIBOR 6 M(	0	0	5/7/2004	8/1/2004	358	38828.66
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	358	5400
0	0	STANDARD	LIBOR 6 M(	0	0	5/15/2004	9/1/2004	358	1710.5
0	0	STANDARD	LIBOR 6 M(	0	0	3/31/2004	9/1/2004	358	8131.62
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	8/1/2004	358	3120
0	0	STANDARD	LIBOR 6 M(	7278.91	0	4/29/2004	9/1/2004	358	4900
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	359	3607.87
0	0	STANDARD	LIBOR 6 M(	5647.42	0	3/29/2004	9/1/2004	358	5257.58
0	88	STANDARD	LIBOR 6 M(	15604.33	0	5/25/2004	9/1/2004	358	3265
0	0	STANDARD	LIBOR 6 M(	4582.98	0	5/26/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 M(	11843.18	0	5/8/2004	9/1/2004	358	13198.97
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	8/1/2004	358	15500
0	0	STANDARD	LIBOR 6 M(	1200.05	0	6/1/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 M(	8277.62	0	5/26/2004	9/1/2004	358	2000
0	6	STANDARD	LIBOR 6 M(	15482.76	0	6/2/2004	8/1/2004	358	22748.56
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	8/1/2004	358	5150
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	8/1/2004	358	18668.03
0	0	STANDARD	LIBOR 6 M(	21187.03	0	6/7/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	15837.07	0	6/5/2004	8/1/2004	358	2740.83
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	9/1/2004	358	6900
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	2461.66
0	0	STANDARD	LIBOR 6 M(	28676.21	0	6/14/2004	8/1/2004	358	10370.15
0	0	STANDARD	LIBOR 6 M(	0	0	6/22/2004	8/1/2004	358	7152.99
0	75	STANDARD	LIBOR 6 M(	0	0	5/7/2004	8/1/2004	358	38625.85
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	9384.75
0	0	STANDARD	LIBOR 6 M(	36177.77	0	5/19/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 M(	17859.31	0	5/27/2004	9/1/2004	358	6990
0	0	STANDARD	LIBOR 6 M(	0	0	5/17/2004	9/1/2004	358	16305
0	0	STANDARD	LIBOR 6 M(	10213.18	0	5/27/2004	9/1/2004	358	5942.58
0	0	STANDARD	LIBOR 6 M(	12842.39	0	5/25/2004	9/1/2004	358	6825.01
0	0	STANDARD	LIBOR 6 M(	0	0	6/21/2004	8/1/2004	359	4300
0	0	STANDARD	LIBOR 6 M(	8649.51	0	6/1/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	5/21/2004	8/1/2004	358	15172.08
3	34	STANDARD	LIBOR 6 M(	16321.07	0	5/18/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	9760.11
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	8/1/2004	358	3600
0	0	STANDARD		0	0	6/10/2004	8/1/2004	358	2921.31
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	9/1/2004	358	2052
0	0	STANDARD	LIBOR 6 M(	4349.78	0	5/26/2004	8/1/2004	358	4313.01
0	0	STANDARD	LIBOR 6 M(	0	0	4/26/2004	8/1/2004	358	9562.49
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 M(	0	0	5/31/2004	8/1/2004	358	12898.82
0	0	STANDARD	LIBOR 6 M(	68447.75	0	4/16/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 M(	22619.37	0	4/29/2004	8/1/2004	358	6071.21
0	90	STANDARD	LIBOR 6 M(	0	0	5/31/2004	8/1/2004	358	8688
0	0	STANDARD	LIBOR 6 M(	55183.14	0	6/11/2004	9/1/2004	358	9300
0	0	STANDARD	LIBOR 6 M(	11544.39	0	5/24/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 M(	58910.11	0	6/9/2004	9/1/2004	358	8950
0	0	STANDARD	LIBOR 6 M(	0	0	5/11/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	9/1/2004	358	11334.54
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	8/1/2004	358	3747.44
0	0	STANDARD	LIBOR 6 M(	28893.08	0	5/18/2004	9/1/2004	358	5300
0	0	RURAL	LIBOR 6 M(	31038.26	0	5/3/2004	9/1/2004	358	4160.41
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	8902.22
0	0	STANDARD	LIBOR 6 M(	25110.51	0	6/11/2004	8/1/2004	358	6000
0	70	STANDARD	LIBOR 6 M(	516.22	0	6/4/2004	8/1/2004	358	6639.97
0	0	STANDARD	LIBOR 6 M(	69767.53	0	6/7/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 M(	5091.36	0	6/8/2004	9/1/2004	358	2638.19
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 M(	21683.34	0	6/10/2004	8/1/2004	358	14500
0	98	STANDARD	LIBOR 6 M(	22078.84	0	4/21/2004	8/1/2004	358	11727.9

0	0	STANDARD	LIBOR 6 MO	3218.45	0	6/1/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	26283.74	0	5/15/2004	9/1/2004	358	4200
0	74	STANDARD	LIBOR 6 MO	22233.52	0	6/15/2004	9/1/2004	359	8301.62
0	0	STANDARD	LIBOR 6 MO	10205.36	0	6/4/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	2057.36	0	6/17/2004	8/1/2004	358	2513.33
0	0	STANDARD	LIBOR 6 MO	7982.36	0	6/16/2004	9/1/2004	358	5675
0	0	STANDARD	LIBOR 6 MO	7444.43	0	6/2/2004	9/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	106320.18	0	4/16/2004	8/1/2004	358	13388.7
0	0	STANDARD	LIBOR 6 MO	10326.97	0	5/28/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	2278.86	0	5/23/2004	9/1/2004	358	5500.08
0	0	STANDARD	LIBOR 6 MO	4576.03	0	3/9/2004	9/1/2004	358	5121.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5527.32
0	0	STANDARD		12689.11	0	6/17/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	2946.69
0	62	STANDARD	LIBOR 6 MO	8864.36	0	6/23/2004	9/1/2004	358	5548.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	4300
0	26	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	7000
0	15	STANDARD		0	0	6/10/2004	9/1/2004	178	11242.23
0	96	STANDARD		2019.6	0	5/27/2004	8/1/2004	238	2823.18
0	0	STANDARD	LIBOR 6 MO	31216.3	0	6/9/2004	8/1/2004	358	16373.84
0	0	STANDARD	LIBOR 6 MO	7099.4	0	6/8/2004	9/1/2004	358	5577.34
0	0	STANDARD	LIBOR 6 MO	4221.69	0	6/14/2004	9/1/2004	358	2166
0	84	STANDARD	LIBOR 6 MO	4604.39	0	6/1/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3713.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	7108.62
0	0	STANDARD	LIBOR 6 MO	2000.51	0	5/29/2004	8/1/2004	358	5214
0	0	STANDARD		14480.14	0	5/27/2004	9/1/2004	358	5468.98
0	0	STANDARD	LIBOR 6 MO	21138.33	0	5/8/2004	9/1/2004	358	11500
0	69	STANDARD	LIBOR 6 MO	2519.19	0	6/9/2004	8/1/2004	358	1485.47
0	0	STANDARD		14729.67	0	6/11/2004	9/1/2004	358	3850
0	0	STANDARD	LIBOR 6 MO	34671.2	0	6/11/2004	9/1/2004	358	4999.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	2100
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5000
0	28	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	3280.4
0	0	STANDARD	LIBOR 6 MO	94500.25	0	5/25/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	44904.56	0	5/17/2004	9/1/2004	358	8020.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/31/2004	8/1/2004	358	5490
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	2962.42
0	0	STANDARD	LIBOR 6 MO	8611.17	0	5/30/2004	9/1/2004	358	5349.13
0	0	STANDARD	LIBOR 6 MO	8986.46	0	6/5/2004	8/1/2004	359	2733.85
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	7700
0	0	RURAL		23.78	0	5/13/2004	8/1/2004	358	3273.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	5031.08	0	5/11/2004	9/1/2004	358	2565.88
0	0	STANDARD	LIBOR 6 MO	135291.83	0	5/19/2004	9/1/2004	358	8091.77
0	0	STANDARD	LIBOR 6 MO	904.84	0	6/7/2004	8/1/2004	358	7410.65
0	0	STANDARD		35845.62	0	6/7/2004	9/1/2004	358	7484.5
0	0	STANDARD		0	0	6/4/2004	9/1/2004	358	3224
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	7948.59
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	3812
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	3812
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	8750
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	4356.75
0	0	STANDARD		20218.71	0	5/21/2004	9/1/2004	358	3750
0	11	STANDARD	LIBOR 6 MO	10219.39	0	5/6/2004	9/1/2004	358	4642
0	0	STANDARD		0	0	5/12/2004	9/1/2004	358	5750.84
0	69	STANDARD	LIBOR 6 MO	0	0	5/28/2004	10/1/2004	358	3371.89
0	0	STANDARD		2107.76	0	6/8/2004	8/1/2004	358	2206.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	2557.76
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	3865.88
0	0	STANDARD		3461.4	0	5/15/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	40160.21	0	5/24/2004	9/1/2004	359	9300
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4000
0	7	STANDARD	LIBOR 6 MO	6328.98	0	5/27/2004	8/1/2004	358	2585.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	5202
0	0	STANDARD		28914.7	0	5/20/2004	8/1/2004	358	11500
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	2733
0	20	STANDARD	LIBOR 6 MO	24807.48	0	4/16/2004	8/1/2004	358	5406.12
0	0	STANDARD	LIBOR 6 MO	4106.85	0	5/17/2004	9/1/2004	358	2038.41
0	0	STANDARD		29046	0	5/21/2004	8/1/2004	358	14887.81
0	0	STANDARD	LIBOR 6 MO	7125.74	0	6/1/2004	9/1/2004	358	4832.62
0	0	STANDARD	LIBOR 6 MO	36206.04	0	5/26/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	3836.04	0	5/25/2004	9/1/2004	358	6700
0	0	STANDARD		38256.7	0	5/25/2004	9/1/2004	178	1800
0	0	STANDARD		0	0	6/9/2004	8/1/2004	358	9481.67
0	0	STANDARD	LIBOR 6 MO	11174.73	0	5/15/2004	9/1/2004	358	4987.67

0	0	STANDARD	0	0	4/26/2004	8/1/2004	358	5800.08
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	8600
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6957
0	0	STANDARD LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	6000
0	0	STANDARD	35000.8	0	5/14/2004	9/1/2004	358	1900
0	0	STANDARD	5093.39	0	5/26/2004	9/1/2004	358	4500
0	9	STANDARD LIBOR 6 MO	14183.22	0	5/26/2004	9/1/2004	358	1670.68
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3757.86
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	2783.33
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4950
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4200
0	41	STANDARD LIBOR 6 MO	16301.67	0	5/20/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	16838.77	0	6/3/2004	8/1/2004	358	6153.94
0	65	STANDARD LIBOR 6 MO	14046.58	0	5/18/2004	8/1/2004	358	6219.27
0	0	STANDARD LIBOR 6 MO	14276.55	0	5/18/2004	8/1/2004	358	4584.59
0	0	STANDARD LIBOR 6 MO	8379.42	0	6/7/2004	9/1/2004	358	7300
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	5500
0	0	STANDARD	23408.02	0	5/26/2004	9/1/2004	358	5000
0	38	STANDARD LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	4400
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	18984.88
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	6565.08
0	0	STANDARD	146671.12	0	6/2/2004	8/1/2004	358	11105
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	2085.2
0	0	STANDARD	36359.77	0	6/7/2004	9/1/2004	358	6006.5
0	0	STANDARD LIBOR 6 MO	20716.87	0	5/12/2004	9/1/2004	358	2923.44
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	7150
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5700
0	0	STANDARD LIBOR 6 MO	10189.44	0	4/8/2004	8/1/2004	358	6358.82
0	0	RURAL LIBOR 6 MO	5316.62	0	5/28/2004	8/1/2004	358	2123.33
0	54	STANDARD LIBOR 6 MO	99353.26	0	6/5/2004	9/1/2004	358	10500
0	0	STANDARD LIBOR 6 MO	15319.23	0	6/3/2004	8/1/2004	358	2803.29
0	0	STANDARD	5644.35	0	5/6/2004	9/1/2004	358	2014
0	0	STANDARD LIBOR 6 MO	13854.7	0	5/28/2004	8/1/2004	358	6900.53
0	0	STANDARD LIBOR 6 MO	789.71	0	6/16/2004	9/1/2004	358	3000
0	35	STANDARD LIBOR 6 MO	6569.92	0	5/25/2004	9/1/2004	358	4036.26
0	0	STANDARD LIBOR 6 MO	5816.92	0	5/18/2004	8/1/2004	358	4458.06
0	0	STANDARD LIBOR 6 MO	0	0	5/30/2004	8/1/2004	358	8000
0	45	STANDARD LIBOR 6 MO	13170.14	0	6/11/2004	9/1/2004	358	8000
0	0	STANDARD	3128.62	0	5/13/2004	9/1/2004	358	5103.91
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	3700
0	0	STANDARD LIBOR 6 MO	2197.52	0	5/25/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	1377.85	0	5/1/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	5200
0	41	STANDARD LIBOR 6 MO	82933.95	0	5/11/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	1/14/2004	8/1/2004	358	6653.54
0	0	STANDARD LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	6996.55
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7200
0	0	STANDARD	13026.19	0	5/22/2004	9/1/2004	358	35812.27
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	6041.04
0	79	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	19571
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3450
0	0	STANDARD LIBOR 6 MO	46418.61	0	5/10/2004	9/1/2004	358	11388.51
0	0	STANDARD LIBOR 6 MO	13052.78	0	5/5/2004	8/1/2004	358	3479.49
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	6557.87
0	0	STANDARD LIBOR 6 MO	16216.21	0	5/27/2004	9/1/2004	358	6200
0	0	STANDARD LIBOR 6 MO	4480.08	0	5/28/2004	8/1/2004	358	8800
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	0	0	5/30/2004	9/1/2004	358	6560.19
0	1	STANDARD LIBOR 6 MO	10169.68	0	5/24/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	58241.12	0	5/18/2004	8/1/2004	358	5392.98
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	3600
0	0	STANDARD LIBOR 6 MO	53132.46	0	5/6/2004	9/1/2004	358	3200
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	4500
0	0	STANDARD	6931.67	0	6/12/2004	8/1/2004	358	3545.51
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	7000.16
0	0	STANDARD LIBOR 6 MO	51514.82	0	6/4/2004	9/1/2004	358	4585
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	8/1/2004	358	3850
0	62	STANDARD LIBOR 6 MO	38780.45	0	5/29/2004	8/1/2004	358	5951.3
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	9000
0	0	STANDARD	14161.31	0	5/26/2004	8/1/2004	358	4853.48
0	0	STANDARD LIBOR 6 MO	36909.07	0	6/10/2004	9/1/2004	358	12600
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	2304.95
0	0	STANDARD LIBOR 6 MO	7241.44	0	6/4/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	3/26/2004	9/1/2004	358	5317.43
0	52	STANDARD	0	0	4/16/2004	8/1/2004	358	3708.34

0	27	STANDARD	LIBOR 6 MO	62887.73	0	4/20/2004	8/1/2004	358	2618.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	6232.03
0	0	STANDARD	LIBOR 6 MO	22808.49	0	5/27/2004	8/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	8870.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	4678
0	71	STANDARD		0	0	6/1/2004	9/1/2004	358	8479.15
0	34	STANDARD	LIBOR 6 MO	15755.88	0	6/4/2004	9/1/2004	358	4468
0	0	STANDARD		1400.85	0	5/30/2004	9/1/2004	358	4796.99
0	0	STANDARD		0	0	5/31/2004	8/1/2004	358	9125
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	4166
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	12588.9
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	6652.13
0	0	STANDARD	LIBOR 6 MO	46944	0	5/30/2004	9/1/2004	358	4168.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	11750
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	7523.2
0	47	STANDARD		0	0	6/4/2004	8/1/2004	238	4700
0	0	STANDARD	LIBOR 6 MO	19123.74	0	6/1/2004	8/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	11410.78	0	5/12/2004	9/1/2004	358	2406.96
0	0	STANDARD		35033.5	0	5/24/2004	9/1/2004	178	4501.31
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	24336.25	0	5/27/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	30490.78	0	6/3/2004	9/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	12703.4	0	6/4/2004	8/1/2004	358	3225
0	0	STANDARD		0	0	5/25/2004	8/1/2004	358	2386.63
0	0	STANDARD	LIBOR 6 MO	32892.08	0	6/10/2004	8/1/2004	358	10969.13
0	10	STANDARD	LIBOR 6 MO	2669.92	0	6/4/2004	8/1/2004	358	3375.36
0	0	STANDARD		10808.75	0	5/7/2004	8/1/2004	358	3264.4
0	58	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	2097.75
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	3566
0	0	STANDARD	LIBOR 6 MO	44630.01	0	6/7/2004	9/1/2004	358	3801
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5919.4
0	84	STANDARD	LIBOR 6 MO	5380.11	0	5/19/2004	9/1/2004	358	2049.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	9755.99
0	7	STANDARD	LIBOR 6 MO	3610.67	0	6/2/2004	9/1/2004	358	3577.18
0	0	STANDARD	LIBOR 6 MO	14209.64	0	5/25/2004	8/1/2004	358	7000.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	4767.7
0	55	RURAL		8745.38	0	6/7/2004	9/1/2004	358	4995.73
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3293
0	96	STANDARD	LIBOR 6 MO	13564.06	0	6/23/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	3045.17	0	5/26/2004	8/1/2004	358	11735
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	1891.24
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	7610
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	4083
0	0	STANDARD	LIBOR 6 MO	5977.25	0	4/8/2004	9/1/2004	358	2285.74
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	3441
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	7005
0	0	STANDARD	LIBOR 6 MO	33514.97	0	6/15/2004	9/1/2004	358	3215
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	358	8840.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	3409.46
0	0	STANDARD	LIBOR 6 MO	9853.1	0	6/4/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	10151.33	0	6/2/2004	8/1/2004	358	3281.72
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	2980
0	40	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4235
0	25	STANDARD	LIBOR 6 MO	2072.95	0	5/11/2004	8/1/2004	358	3100
0	19	STANDARD	LIBOR 6 MO	6822.32	0	4/7/2004	9/1/2004	358	2500
0	0	STANDARD		0	0	5/17/2004	8/1/2004	358	2797.38
0	0	STANDARD	LIBOR 6 MO	5501.35	0	7/1/2004	9/1/2004	359	5452.94
0	0	STANDARD		17751.87	0	6/8/2004	9/1/2004	358	3226.28
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	8332.13
0	0	STANDARD	LIBOR 6 MO	31773.82	0	3/16/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	10196.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	6700
0	0	STANDARD	LIBOR 6 MO	7879.09	0	6/2/2004	9/1/2004	358	6057.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	4690.56
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	12289.64
0	70	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	4637
0	38	STANDARD	LIBOR 6 MO	3272.87	0	6/9/2004	9/1/2004	359	2732
0	0	STANDARD	LIBOR 6 MO	13318.4	0	5/21/2004	9/1/2004	358	5793.9
0	0	STANDARD	LIBOR 6 MO	17669.08	0	5/3/2004	9/1/2004	358	4307.86
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	5957.66
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	7235
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	10500
0	0	STANDARD		8937.43	0	4/30/2004	8/1/2004	239	4200
0	20	STANDARD	LIBOR 6 MO	502.71	0	6/2/2004	9/1/2004	358	4837.76
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	11866.78

0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	10366.95
0	0	STANDARD		0	0	5/25/2004	10/1/2004	358	6606
0	59	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	9421
0	9	STANDARD	LIBOR 6 MO	12164.89	0	6/1/2004	8/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	15546.18	0	6/14/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	10148
0	0	STANDARD	LIBOR 6 MO	37668.02	0	6/5/2004	8/1/2004	358	5642.3
0	85	STANDARD	LIBOR 6 MO	36836.88	0	6/10/2004	9/1/2004	358	2586.73
0	4	STANDARD	LIBOR 6 MO	30.22	0	6/10/2004	9/1/2004	358	3882
0	65	STANDARD		7478.59	0	5/10/2004	9/1/2004	358	5614.67
0	48	STANDARD	LIBOR 6 MO	11005.53	0	5/17/2004	9/1/2004	358	16837.56
0	0	STANDARD	LIBOR 6 MO	20207.12	0	6/1/2004	9/1/2004	358	5650
0	0	STANDARD	LIBOR 6 MO	42686.38	0	2/15/2004	9/1/2004	359	11800
0	0	RURAL	LIBOR 6 MO	4650.33	0	6/4/2004	8/1/2004	358	3490
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5775.61
0	0	STANDARD	LIBOR 6 MO	15745.23	0	5/21/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	3165.37	0	5/11/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	5784.84	0	6/18/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	6/13/2004	9/1/2004	358	5382.75
0	0	STANDARD	LIBOR 6 MO	32697.32	0	6/10/2004	9/1/2004	358	3000
0	47	STANDARD		1292.03	0	6/5/2004	8/1/2004	358	5796.28
0	0	RURAL	LIBOR 6 MO	6681.92	0	6/21/2004	9/1/2004	359	3671.07
0	0	STANDARD	LIBOR 6 MO	42552.62	0	6/2/2004	9/1/2004	358	18621.99
0	0	STANDARD	LIBOR 6 MO	22089.36	0	5/25/2004	8/1/2004	358	12516.93
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	3000
0	0	STANDARD		9697.65	0	5/8/2004	9/1/2004	358	12142.78
0	0	STANDARD	LIBOR 6 MO	2947.45	0	5/28/2004	9/1/2004	358	3777.63
0	0	STANDARD	LIBOR 6 MO	97.22	0	6/1/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	8027.22	0	4/24/2004	8/1/2004	358	8100
0	11	STANDARD	LIBOR 6 MO	4335.43	0	5/21/2004	8/1/2004	358	5600
0	58	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	3756.34
0	0	STANDARD		836.18	0	5/28/2004	8/1/2004	178	4449.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	918.43		6/14/2004	9/1/2004	358	3700
0	0	STANDARD		0		5/11/2004	8/1/2004	358	5270
0	0	STANDARD	LIBOR 6 MO	0		5/3/2004	8/1/2004	358	7053.43
0	0	STANDARD	LIBOR 6 MO	15028.98	0	3/3/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	8/1/2004	358	7053.5
0	25	STANDARD		412.84	0	5/28/2004	9/1/2004	358	3834.87
0	98	STANDARD	LIBOR 6 MO	10437.11	0	6/12/2004	9/1/2004	358	3424.4
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5248
0	0	STANDARD		0	0	6/4/2004	8/1/2004	358	1719.54
0	53	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	3380.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	11245.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	15604.05	0	5/13/2004	8/1/2004	358	6000
0	0	STANDARD		487.42	0	5/28/2004	9/1/2004	358	8869.52
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	7414.21	0	6/5/2004	8/1/2004	358	5025
0	0	STANDARD	LIBOR 6 MO	225.04	0	6/9/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	5300
0	0	STANDARD		22184.64	0	2/27/2004	8/1/2004	358	8101.17
0	12	STANDARD		234.57	0	5/25/2004	9/1/2004	178	5696.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	359	2373.06
0	0	STANDARD		0	0	6/3/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	7352.31
0	0	STANDARD	LIBOR 6 MO	1686.96	0	6/2/2004	9/1/2004	358	2208.75
0	0	STANDARD	LIBOR 6 MO	13787.1	0	4/16/2004	9/1/2004	358	3083
0	0	STANDARD	LIBOR 6 MO	49089.62	0	3/4/2004	8/1/2004	358	7029.49
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	4079.99
0	52	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	4974.2
0	0	STANDARD		8743.72	0	5/17/2004	9/1/2004	358	5441.78
0	0	STANDARD	LIBOR 6 MO	28092.67	0	5/24/2004	8/1/2004	358	7143.72
0	0	STANDARD	LIBOR 6 MO	19603.25	0	6/4/2004	8/1/2004	358	9923.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	3054.96
0	0	STANDARD	LIBOR 6 MO	35038.22	0	6/9/2004	8/1/2004	358	5320
0	32	STANDARD		31917.07	0	3/12/2004	9/1/2004	358	6807.49
0	0	STANDARD	LIBOR 6 MO	0	0	5/2/2004	9/1/2004	358	6791.58
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5797.31
0	33	STANDARD	LIBOR 6 MO	164.32	0	5/28/2004	8/1/2004	358	6144.49
0	32	STANDARD	LIBOR 6 MO	19876.31	0	11/20/2003	9/1/2004	358	4125.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	5941.7
0	37	STANDARD	LIBOR 6 MO	7343.37	0	6/2/2004	8/1/2004	358	7499.51
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	11250
0	0	STANDARD		54700.83	0	5/28/2004	9/1/2004	358	8451.18

0	0	STANDARD	0	0	4/30/2004	8/1/2004	358	6031.71
0	0	STANDARD	9139.49	0	6/21/2004	9/1/2004	359	8466.73
0	0	STANDARD LIBOR 6 MO	32765.43	0	5/24/2004	9/1/2004	358	1796
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	10457.3
0	3	STANDARD LIBOR 6 MO	37882.84	0	6/2/2004	8/1/2004	358	5018
0	0	STANDARD LIBOR 6 MO	6582.1	0	6/7/2004	9/1/2004	358	8289.54
0	65	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	3150
0	0	STANDARD LIBOR 6 MO	15438.49	0	6/10/2004	9/1/2004	358	2754
0	0	STANDARD	25039.92	0	3/12/2004	9/1/2004	358	7817.7
0	0	STANDARD LIBOR 6 MO	19898.67	0	5/27/2004	9/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	4915.07
0	0	STANDARD LIBOR 6 MO	16033.17	0	4/19/2004	9/1/2004	358	5682
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	4983.66
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4296.77
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	13397
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	4846.25
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	5000
0	59	STANDARD	0	0	5/25/2004	8/1/2004	358	2699.68
0	61	STANDARD LIBOR 6 MO	15106.39	0	6/2/2004	9/1/2004	359	6215.61
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3950
0	91	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	359	4500
0	77	STANDARD	0	0	6/11/2004	8/1/2004	358	4230.29
0	0	STANDARD LIBOR 6 MO	6874.67	0	6/8/2004	9/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	4141
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	4499.73
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	5766.33
0	0	STANDARD LIBOR 6 MO	0	0	3/26/2004	8/1/2004	358	6685.82
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	9910
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	6378.6
0	0	STANDARD	0	0	3/12/2004	9/1/2004	358	6671.05
0	0	STANDARD	8192.39	0	5/31/2004	9/1/2004	358	3830
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	4590
0	0	STANDARD LIBOR 6 MO	5937.59	0	5/28/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	3700
0	0	STANDARD LIBOR 6 MO	0	0	4/4/2004	8/1/2004	358	11028
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	3455.76
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	3750.44
0	0	STANDARD LIBOR 6 MO	1744.46	0	5/4/2004	9/1/2004	359	6275.98
0	0	STANDARD LIBOR 6 MO	1050.67	0	5/5/2004	9/1/2004	358	3250
0	92	STANDARD LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	5943.11
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	5713.03
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6296.93
0	0	STANDARD LIBOR 6 MO	153.08	0	4/7/2004	9/1/2004	358	8550
0	76	STANDARD LIBOR 6 MO	21801.1	0	5/20/2004	8/1/2004	358	14342.42
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	9674.48
0	54	STANDARD LIBOR 6 MO	3014.92	0	3/28/2004	9/1/2004	358	7311.8
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	5900
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	6657.72
0	0	STANDARD LIBOR 6 MO	23856.02	0	5/11/2004	9/1/2004	359	11275
0	0	STANDARD	0	0	5/14/2004	8/1/2004	358	6657.72
0	0	STANDARD	19483.13	0	2/27/2004	9/1/2004	358	11070.47
0	0	STANDARD LIBOR 6 MO	31932.55	0	5/27/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	13063.89	0	5/27/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	5802.44	0	6/10/2004	9/1/2004	358	2900
0	32	STANDARD LIBOR 6 MO	3159.54	0	2/4/2004	9/1/2004	358	5416
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	7886.14
0	71	STANDARD LIBOR 6 MO	3606.29	0	6/2/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	9891.79	0	6/3/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	38.24	0	6/17/2004	9/1/2004	179	2500
0	0	STANDARD	31257.44	0	5/19/2004	9/1/2004	178	14702
0	0	STANDARD LIBOR 6 MO	5287.05	0	6/11/2004	9/1/2004	359	4408.33
0	0	STANDARD LIBOR 6 MO	9532.69	0	5/22/2004	8/1/2004	358	3890
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	4841
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	15446
0	0	STANDARD LIBOR 6 MO	10283.35	0	6/4/2004	9/1/2004	358	3026.23
0	0	STANDARD LIBOR 6 MO	62234.36	0	5/14/2004	9/1/2004	358	4830.08
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	3678.39	0	6/8/2004	8/1/2004	358	3170
0	0	STANDARD LIBOR 6 MO	222963.06	0	5/28/2004	9/1/2004	358	12500

0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	9400
0	78	STANDARD	LIBOR 6 MO	47.83	0	5/24/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	6800
0	59	STANDARD	LIBOR 6 MO	36748.87	0	4/26/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	4253.42
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	4455
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	2910.18
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	65698.61	0	5/18/2004	8/1/2004	358	13865.44
0	0	STANDARD	LIBOR 6 MO	8160.51	0	6/4/2004	9/1/2004	358	4593.7
0	83	STANDARD	LIBOR 6 MO	7360.18	0	4/24/2004	8/1/2004	358	6921.76
0	90	STANDARD	LIBOR 6 MO	10112.58	0	5/10/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	5044.71
0	0	STANDARD	LIBOR 6 MO	8227.97	0	5/14/2004	9/1/2004	359	4750
0	0	STANDARD	LIBOR 6 MO	70418.35	0	6/2/2004	8/1/2004	358	6643.08
0	0	STANDARD	LIBOR 6 MO	1788.38	0	6/9/2004	8/1/2004	358	3247.68
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6650
0	0	STANDARD	LIBOR 6 MO	67235.86	0	5/6/2004	9/1/2004	358	5996
0	0	STANDARD	LIBOR 6 MO	1323	0	5/24/2004	9/1/2004	358	4190.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	9931
0	0	STANDARD	LIBOR 6 MO	4736.56	0	6/17/2004	9/1/2004	359	3695.33
0	0	STANDARD	LIBOR 6 MO	5677.58	0	6/9/2004	9/1/2004	358	3660
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	4284.5
0	0	STANDARD		22057.01	0	6/2/2004	9/1/2004	238	4681
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5357.74
0	0	STANDARD	LIBOR 6 MO	5709.3	0	6/1/2004	9/1/2004	358	3100
0	0	STANDARD		13033.68	0	5/18/2004	9/1/2004	358	6088.67
0	0	STANDARD	LIBOR 6 MO	36654.87	0	5/13/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	69256.89	0	4/5/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	2569.98
0	0	STANDARD	LIBOR 6 MO	10705.6	0	3/2/2004	8/1/2004	358	4583
0	0	STANDARD		0	0	3/26/2004	11/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	6474.76
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	3967.38
0	0	STANDARD	LIBOR 6 MO	12492.74	0	5/27/2004	8/1/2004	358	5742.72
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	5785.03
0	0	STANDARD	LIBOR 6 MO	56155.13	0	4/22/2004	8/1/2004	358	1903.49
0	0	STANDARD	LIBOR 6 MO	74.88	0	6/2/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4736.72
0	0	STANDARD		0	0	6/10/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	2435.08
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	2377.7
0	0	STANDARD	LIBOR 6 MO	7391.93	0	5/19/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	8000
0	0	STANDARD		0	0	5/4/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	9012.25	0	5/28/2004	9/1/2004	358	1901.84
0	0	STANDARD	LIBOR 6 MO	14479.86	0	6/9/2004	9/1/2004	358	2366.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	3738.47	0	5/26/2004	9/1/2004	358	4428.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	4424.49
0	0	STANDARD		13498.79	0	6/2/2004	9/1/2004	358	7500
0	59	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	4663.29
0	0	STANDARD	LIBOR 6 MO	11510.23	0	6/6/2004	9/1/2004	358	2927.96
0	0	STANDARD	LIBOR 6 MO	5368	0	5/23/2004	9/1/2004	358	3977.11
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	7600
0	0	STANDARD	LIBOR 6 MO	12246.4	0	5/26/2004	9/1/2004	358	4083.34
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	358	7897.48
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	8800.8	0	6/2/2004	9/1/2004	358	4100
0	42	STANDARD	LIBOR 6 MO	5103.64	0	5/21/2004	9/1/2004	358	3893.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	21308
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3500
0	0	STANDARD		5245.27	0	5/20/2004	9/1/2004	238	3400
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	4332.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	2199.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4852
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	357	3089.25
0	0	STANDARD	LIBOR 6 MO	27310.79	0	5/14/2004	8/1/2004	358	11992.03
0	6	RURAL		491.53	0	5/18/2004	9/1/2004	358	2458.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5402.8
0	0	STANDARD	LIBOR 6 MO	303.71	0	6/1/2004	8/1/2004	358	5632
0	0	STANDARD		0	0	5/28/2004	8/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	5333
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	3886.13
0	0	STANDARD		10573.91	0	5/3/2004	9/1/2004	238	3338

0	0	STANDARD	LIBOR 6 M(	3832.02	0	5/19/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	6000
4	0	STANDARD	LIBOR 6 M(	8432.66	0	5/18/2004	9/1/2004	358	4023.53
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	11771.24
0	0	STANDARD	LIBOR 6 M(	39314.76	0	5/27/2004	8/1/2004	358	10829
0	0	STANDARD	LIBOR 6 M(	10704.11	0	5/25/2004	8/1/2004	358	2741.29
0	0	STANDARD	LIBOR 6 M(	0	0	5/6/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	8439.66	0	5/19/2004	9/1/2004	358	3400
0	0	STANDARD	LIBOR 6 M(	0	0	5/19/2004	9/1/2004	358	7250
0	0	STANDARD	LIBOR 6 M(	0	0	5/23/2004	9/1/2004	358	5800
0	0	STANDARD	LIBOR 6 M(	118.54	0	6/16/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 M(	1468.72	0	6/2/2004	9/1/2004	358	2127.95
0	0	STANDARD		0	0	6/2/2004	9/1/2004	358	3192.89
0	0	STANDARD	LIBOR 6 M(	33992.16	0	6/8/2004	9/1/2004	359	5530
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	8/1/2004	358	54384
0	0	STANDARD	LIBOR 6 M(	4913.62	0	6/12/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	26979.21	0	5/27/2004	9/1/2004	358	3830.39
0	0	STANDARD	LIBOR 6 M(	58811.03	0	5/26/2004	9/1/2004	358	6600
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	358	4512.48
0	0	STANDARD	LIBOR 6 M(	22332.08	0	6/2/2004	8/1/2004	358	4200
0	28	STANDARD	LIBOR 6 M(	6203.85	0	6/17/2004	8/1/2004	358	4150
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	9219
0	0	STANDARD	LIBOR 6 M(	4758.18	0	6/9/2004	9/1/2004	358	5835.59
0	0	STANDARD	LIBOR 6 M(	15535.6	0	6/2/2004	9/1/2004	358	4800
0	35	STANDARD	LIBOR 6 M(	4498.31	0	5/12/2004	8/1/2004	358	1906.67
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	2340
0	0	STANDARD	LIBOR 6 M(	120815.7	0	5/13/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	9/1/2004	358	3200
0	0	STANDARD		0	0	5/25/2004	8/1/2004	358	2400
0	0	STANDARD		20954.96	0	6/1/2004	8/1/2004	358	4993.24
0	0	STANDARD	LIBOR 6 M(	0	0	4/27/2004	8/1/2004	358	3100
0	0	STANDARD	LIBOR 6 M(	10684.03	0	5/26/2004	9/1/2004	358	4950
0	0	STANDARD	LIBOR 6 M(	13036	0	5/24/2004	9/1/2004	358	2800.15
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	8/1/2004	358	5192.84
0	26	STANDARD		18666.7	0	5/21/2004	8/1/2004	358	3328.86
0	0	STANDARD		0	0	6/3/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 M(	0	0	4/20/2004	8/1/2004	358	2882.26
0	36	STANDARD	LIBOR 6 M(	0	0	5/22/2004	9/1/2004	358	3142.15
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	9/1/2004	358	6241
0	0	STANDARD	LIBOR 6 M(	1415.29	0	5/28/2004	8/1/2004	358	2268.98
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	358	10400
0	29	STANDARD	LIBOR 6 M(	10898.1	0	6/9/2004	9/1/2004	358	2696.67
0	0	STANDARD	LIBOR 6 M(	18549.92	0	5/5/2004	9/1/2004	358	6845.45
0	0	STANDARD	LIBOR 6 M(	1497.13	0	4/15/2004	9/1/2004	358	3072
0	0	STANDARD	LIBOR 6 M(	0	0	5/20/2004	9/1/2004	358	2837.93
0	0	STANDARD	LIBOR 6 M(	0	0	5/22/2004	8/1/2004	358	3941.99
0	0	STANDARD	LIBOR 6 M(	4320.76	0	6/10/2004	9/1/2004	358	10203.41
0	0	STANDARD	LIBOR 6 M(	0	0	6/13/2004	8/1/2004	358	5633
0	0	STANDARD	LIBOR 6 M(	0	0	5/12/2004	8/1/2004	358	3200
0	37	STANDARD		4309.07	0	5/28/2004	8/1/2004	358	3334.76
0	0	STANDARD	LIBOR 6 M(	0	0	4/10/2004	8/1/2004	358	3816.61
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	7800
0	0	STANDARD	LIBOR 6 M(	3537.62	0	6/4/2004	9/1/2004	358	4414.72
0	0	STANDARD	LIBOR 6 M(	20350.69	0	6/4/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 M(	0	0	6/8/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 M(	0	0	6/22/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	7502.24	0	2/28/2004	9/1/2004	358	5265
0	0	STANDARD	LIBOR 6 M(	0	0	5/31/2004	9/1/2004	358	6893
0	0	STANDARD	LIBOR 6 M(	40832.58	0	6/15/2004	8/1/2004	358	9079.61
0	83	STANDARD		8794.21	0	5/27/2004	9/1/2004	358	7895
0	0	STANDARD		841.83	0	6/16/2004	9/1/2004	358	2531.88
0	0	STANDARD	LIBOR 6 M(	29372.43	0	4/27/2004	9/1/2004	358	5429.85
0	43	STANDARD	LIBOR 6 M(	224.87	0	5/21/2004	9/1/2004	359	5000
0	57	STANDARD		2897.79	0	6/8/2004	9/1/2004	358	5379.28
0	66	STANDARD	LIBOR 6 M(	68550.05	0	6/2/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 M(	11818.97	0	6/9/2004	8/1/2004	358	18000
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	8/1/2004	358	7069.29
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	8/1/2004	358	15000
0	51	STANDARD		16403.85	0	6/4/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	0	0	4/26/2004	9/1/2004	358	6269.41
0	0	STANDARD		0	0	6/10/2004	9/1/2004	359	4450
0	0	STANDARD		0	0	5/26/2004	9/1/2004	358	3622.84
0	0	STANDARD	LIBOR 6 M(	0	0	5/11/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 M(	38270.61	0	3/27/2004	8/1/2004	358	11000
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	9/1/2004	358	2605.63
0	0	STANDARD	LIBOR 6 M(	0	0	5/9/2004	9/1/2004	358	5026.13
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	4518.47

0	0	STANDARD	LIBOR 6 MO	20413.89	0	5/12/2004	9/1/2004	358	2679.12
0	0	STANDARD		0	0	5/14/2004	9/1/2004	359	2111.2
0	0	STANDARD		68586.54	0	5/19/2004	10/1/2004	359	5003.2
0	69	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	8450
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	10866.97
0	0	STANDARD	LIBOR 6 MO	19561.14	0	3/27/2004	8/1/2004	358	7382
0	0	STANDARD		0	0	6/7/2004	8/1/2004	358	13000
0	0	STANDARD	LIBOR 6 MO	29201.84	0	5/28/2004	8/1/2004	358	4252
0	0	STANDARD	LIBOR 6 MO	23300.43	0	5/24/2004	8/1/2004	358	4500
0	0	STANDARD		0	0	6/18/2004	8/1/2004	358	3140.55
0	0	STANDARD	LIBOR 6 MO	17170.01	0	6/15/2004	9/1/2004	358	10867.63
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	7671.73
0	0	STANDARD		9219.7	0	6/15/2004	9/1/2004	359	6390
0	9	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	4426.64
0	41	RURAL		8219.74	0	5/25/2004	9/1/2004	238	4116.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3560
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	5907
0	0	STANDARD	LIBOR 6 MO	18219.73	0	3/15/2004	9/1/2004	358	7458.33
0	0	STANDARD	LIBOR 6 MO	39.08	0	6/9/2004	8/1/2004	358	3500
0	0	STANDARD		4709.68	0	5/22/2004	9/1/2004	358	2084.34
0	0	STANDARD		64.69	0	5/18/2004	8/1/2004	358	7181.17
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	4506.04
0	0	STANDARD	LIBOR 6 MO	39685.08	0	6/2/2004	9/1/2004	359	12000
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	15370.37	0	5/28/2004	8/1/2004	358	13000
0	0	STANDARD	LIBOR 6 MO	43934.82	0	4/30/2004	9/1/2004	359	10080
0	0	STANDARD		45948.16	0	5/12/2004	9/1/2004	358	4917.46
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	8/1/2004	358	9200
0	0	STANDARD		0	0	6/8/2004	9/1/2004	358	2250
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	2000
0	0	STANDARD	LIBOR 6 MO	6534.7	0	5/27/2004	9/1/2004	358	6588
0	0	STANDARD		1647.71	0	6/14/2004	8/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	10754.88
0	0	STANDARD	LIBOR 6 MO	1346.94	0	6/8/2004	8/1/2004	358	5350
0	0	STANDARD	LIBOR 6 MO	15307.42	0	5/28/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	2800.52
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	5600
0	0	STANDARD	LIBOR 6 MO	16455.79	0	4/13/2004	9/1/2004	358	6808.14
0	16	STANDARD		49813.01	0	6/14/2004	9/1/2004	359	4193.51
0	0	STANDARD	LIBOR 6 MO	847.57	0	6/10/2004	8/1/2004	358	10572
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	7750
0	6	STANDARD	LIBOR 6 MO	969.02	0	6/17/2004	9/1/2004	358	1903.33
0	0	STANDARD		0	0	6/22/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	2509.53
0	0	STANDARD	LIBOR 6 MO	22060.65	0	5/19/2004	8/1/2004	358	6103.58
0	0	STANDARD	LIBOR 6 MO	50354.83	0	6/2/2004	9/1/2004	358	7010
0	0	STANDARD	LIBOR 6 MO	33703.28	0	6/8/2004	8/1/2004	358	4850
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	9705.52
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	11450
0	0	STANDARD		156968.56	0	5/18/2004	9/1/2004	359	9266.67
0	0	STANDARD		19098.68	0	6/13/2004	9/1/2004	358	5083
0	0	STANDARD	LIBOR 6 MO	15181.07	0	4/12/2004	9/1/2004	358	5047.78
0	0	STANDARD	LIBOR 6 MO	0	0	4/9/2004	8/1/2004	358	8838.73
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	5339
0	0	STANDARD	LIBOR 6 MO	7730.62	0	6/11/2004	9/1/2004	358	3701.23
0	0	STANDARD	LIBOR 6 MO	0	0	2/20/2004	9/1/2004	359	6375
0	0	STANDARD	LIBOR 6 MO	4727.55	0	5/27/2004	9/1/2004	358	4510.75
0	0	STANDARD	LIBOR 6 MO	62212.25	0	5/21/2004	8/1/2004	358	3856.5
0	0	STANDARD		1950.29	0	5/29/2004	9/1/2004	178	3981.42
0	0	STANDARD	LIBOR 6 MO	2754.18	0	6/15/2004	8/1/2004	358	3100
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	8324
0	54	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	5826.71
0	0	STANDARD		6272.56	0	6/15/2004	8/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	16221.65	0	6/7/2004	9/1/2004	358	5796.45
0	0	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	1666
0	0	STANDARD		0	0	6/3/2004	9/1/2004	358	2842.68
0	0	STANDARD	LIBOR 6 MO	24412.36	0	6/7/2004	9/1/2004	358	4500
0	50	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	359	2138
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	5577.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	7344.23
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	9047.11	0	5/27/2004	9/1/2004	358	5725.79
0	0	STANDARD	LIBOR 6 MO	47814.94	0	6/16/2004	9/1/2004	359	8173.95
0	0	STANDARD	LIBOR 6 MO	57057.69	0	6/4/2004	9/1/2004	358	8300

0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	6050
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	5571.74
0	0	STANDARD	12802.49	0	6/4/2004	9/1/2004	359	2246
0	7	STANDARD LIBOR 6 MO	13369.78	0	6/3/2004	9/1/2004	359	3114.55
0	0	STANDARD LIBOR 6 MO	0	0	4/12/2004	8/1/2004	358	5521.69
0	30	STANDARD	86439.89	0	5/26/2004	9/1/2004	358	4733.8
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	9155.19
0	0	STANDARD LIBOR 6 MO	547.05	0	5/28/2004	9/1/2004	359	7602.74
0	39	STANDARD LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	11306.66
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	2750
0	86	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	4700
0	0	STANDARD LIBOR 6 MO	14174.09	0	4/11/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	3812.96
0	13	STANDARD	17139.42	0	6/3/2004	9/1/2004	358	4200
0	0	STANDARD LIBOR 6 MO	3510.69	0	6/21/2004	9/1/2004	358	4084.35
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	4275
0	0	STANDARD	0	0	5/24/2004	8/1/2004	358	2058.33
0	0	STANDARD LIBOR 6 MO	9620.59	0	6/21/2004	9/1/2004	359	8500
0	0	STANDARD	16765.19	0	5/12/2004	9/1/2004	358	7112.35
0	91	STANDARD LIBOR 6 MO	18222.09	0	6/7/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	8500
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	7754.57
0	0	STANDARD LIBOR 6 MO	38686.85	0	5/26/2004	9/1/2004	358	3979.6
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	4982
0	0	STANDARD	440.5	0	5/28/2004	9/1/2004	358	6160.2
0	0	STANDARD	4010.87	0	6/3/2004	9/1/2004	358	1681.18
0	0	STANDARD LIBOR 6 MO	0	0	4/25/2004	8/1/2004	358	13914.02
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	6641.89
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	94183.35	0	3/16/2004	8/1/2004	358	7189.37
0	0	STANDARD LIBOR 6 MO	16134.96	0	6/11/2004	10/1/2004	358	1717.73
0	33	STANDARD LIBOR 6 MO	7201.79	0	6/9/2004	8/1/2004	358	3592.27
0	0	STANDARD LIBOR 6 MO	38557.35	0	5/22/2004	8/1/2004	358	5114.67
0	0	STANDARD LIBOR 6 MO	19764	0	5/27/2004	9/1/2004	358	3250
0	25	RURAL	14612.47	0	4/20/2004	9/1/2004	358	3333.76
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	3118
0	11	STANDARD LIBOR 6 MO	447.63	0	5/25/2004	9/1/2004	358	1543.65
0	57	STANDARD	28612.94	0	5/28/2004	9/1/2004	359	2749
0	0	STANDARD LIBOR 6 MO	42954.3	0	5/25/2004	9/1/2004	358	24826.47
0	0	STANDARD LIBOR 6 MO	28613.74	0	4/30/2004	8/1/2004	358	17322.16
0	0	STANDARD	46063.96	0	6/10/2004	9/1/2004	358	3586.22
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	9/1/2004	359	2750
0	0	STANDARD LIBOR 6 MO	23553.05	0	5/27/2004	8/1/2004	358	7097.28
0	80	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	16363.22
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	7706.11	0	5/10/2004	8/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	4318.57	0	4/8/2004	8/1/2004	358	4617
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	9736.82
0	0	STANDARD LIBOR 6 MO	1073.44	0	6/4/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	35885.66	0	5/28/2004	9/1/2004	358	12504.04
0	0	STANDARD LIBOR 6 MO	2209.92	0	4/21/2004	9/1/2004	358	6000
0	68	STANDARD	3598.36	0	6/10/2004	9/1/2004	358	1597.52
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	6245
0	0	STANDARD LIBOR 6 MO	26324.94	0	5/20/2004	8/1/2004	358	3575
0	0	STANDARD LIBOR 6 MO	409.91	0	5/4/2004	8/1/2004	358	3960
0	0	STANDARD LIBOR 6 MO	29175.83	0	6/3/2004	9/1/2004	358	3250
0	22	STANDARD LIBOR 6 MO	35707.94	0	6/1/2004	9/1/2004	358	8182.59
0	0	STANDARD LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	4100
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	2245.08
0	0	STANDARD	11386.37	0	5/13/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	8703.95	0	6/7/2004	9/1/2004	359	8000
0	0	STANDARD LIBOR 6 MO	26473.07	0	5/14/2004	8/1/2004	358	3698.24
0	15	STANDARD LIBOR 6 MO	7359.42	0	5/19/2004	8/1/2004	358	4977.96
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	6455.99
0	0	STANDARD LIBOR 6 MO	12617.6	0	5/21/2004	9/1/2004	358	7850.71
0	0	STANDARD LIBOR 6 MO	12799.1	0	6/2/2004	9/1/2004	238	4850
0	0	STANDARD LIBOR 6 MO	8183.26	0	6/8/2004	9/1/2004	358	5465.88
0	0	STANDARD LIBOR 6 MO	0	0	6/6/2004	9/1/2004	358	7574.99
0	59	STANDARD LIBOR 6 MO	58745.92	0	5/17/2004	8/1/2004	358	9645
0	71	STANDARD	2416.36	0	6/11/2004	8/1/2004	358	3837.67
0	92	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	7434.83
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	4102.21
0	0	STANDARD LIBOR 6 MO	19403.87	0	4/22/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	10198.57	0	5/28/2004	9/1/2004	359	6517.96
0	0	STANDARD	0	0	5/5/2004	8/1/2004	358	2200

0	0	STANDARD	21010.87	0	5/22/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	3272.09
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	3821.81
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	5719.5
0	0	STANDARD LIBOR 6 MO	14854.99	0	4/25/2004	8/1/2004	358	3977
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	5609
0	59	STANDARD LIBOR 6 MO	9372.02	0	6/14/2004	9/1/2004	358	2310
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	5724.27
0	0	STANDARD LIBOR 6 MO	77452.2	0	4/20/2004	9/1/2004	358	6800
0	0	STANDARD LIBOR 6 MO	15990.77	0	5/25/2004	9/1/2004	358	3800
0	0	STANDARD	0	0	5/31/2004	9/1/2004	358	5609
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	2701.42
0	0	STANDARD LIBOR 6 MO	3070.01	0	5/26/2004	8/1/2004	358	2859.93
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	9882.38	0	5/10/2004	8/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	2250
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	10800
0	0	STANDARD LIBOR 6 MO	1103.45	0	6/24/2004	9/1/2004	359	4499.07
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	14307
0	0	STANDARD	5762.34	0	6/30/2004	9/1/2004	359	4723.25
0	0	STANDARD LIBOR 6 MO	20749	0	4/14/2004	8/1/2004	358	6500
0	0	STANDARD	0	0	5/13/2004	10/1/2004	358	5888.54
0	60	STANDARD LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	3300.55
0	0	STANDARD LIBOR 6 MO	4261.54	0	5/21/2004	9/1/2004	358	3135.93
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	6985.34
0	0	STANDARD LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	4972.02
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	1929.4	0	6/3/2004	8/1/2004	358	2486.88
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3000.01
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	5342.14
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3800
0	0	STANDARD	15784.29	0	6/14/2004	8/1/2004	358	6358.61
0	0	STANDARD LIBOR 6 MO	1478.49	0	5/5/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	7745.31
0	0	STANDARD	26741.87	0	5/15/2004	8/1/2004	358	14532
0	0	STANDARD	2847.05	0	5/28/2004	8/1/2004	358	3402.26
0	0	STANDARD	31455.96	0	6/4/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	8/1/2004	358	13207.57
0	0	STANDARD LIBOR 6 MO	2993.46	0	5/10/2004	8/1/2004	358	4500
0	26	STANDARD LIBOR 6 MO	9509.04	0	5/3/2004	9/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	5/23/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	38913.38	0	6/2/2004	9/1/2004	358	5500
0	0	STANDARD	8832.32	0	6/1/2004	9/1/2004	358	3792.86
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	1600.15	0	6/3/2004	9/1/2004	359	7222.22
0	0	STANDARD LIBOR 6 MO	7437.73	0	5/27/2004	9/1/2004	358	7250
0	0	STANDARD	1079.19	0	5/24/2004	8/1/2004	358	1639.39
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	8500
0	28	STANDARD LIBOR 6 MO	870.85	0	5/24/2004	9/1/2004	358	1244.03
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	27489.05	0	6/7/2004	8/1/2004	238	3924.75
0	0	STANDARD	0	0	6/7/2004	9/1/2004	358	12542.45
0	86	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	4000
0	0	RURAL	14344.37	0	5/25/2004	9/1/2004	178	4507.2
0	0	STANDARD LIBOR 6 MO	41697.2	0	5/5/2004	8/1/2004	358	4150
0	0	STANDARD LIBOR 6 MO	4241.41	0	5/27/2004	8/1/2004	359	3339.29
0	0	STANDARD	9412.48	0	6/30/2004	9/1/2004	359	6773.25
0	0	STANDARD	13027.44	0	6/3/2004	9/1/2004	358	4470
0	0	STANDARD LIBOR 6 MO	4168.58	0	6/1/2004	9/1/2004	358	3993.99
0	7	STANDARD LIBOR 6 MO	4694.46	0	6/16/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	7195.4
0	0	STANDARD LIBOR 6 MO	55633.63	0	5/25/2004	8/1/2004	358	10694
0	0	STANDARD LIBOR 6 MO	17842.51	0	4/30/2004	9/1/2004	358	1877.16
0	0	STANDARD LIBOR 6 MO	34465.42	0	5/5/2004	8/1/2004	358	3439.18
0	0	RURAL LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	2384
0	0	STANDARD LIBOR 6 MO	58100.05	0	6/2/2004	9/1/2004	358	6500
0	44	STANDARD LIBOR 6 MO	15709.08	0	6/17/2004	9/1/2004	358	2253.33
0	0	STANDARD LIBOR 6 MO	0	0	1/21/2004	8/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	4850
0	0	STANDARD LIBOR 6 MO	11692.19	0	3/1/2004	8/1/2004	358	6061.15
0	0	STANDARD	9632.15	0	5/24/2004	9/1/2004	358	4879.79
0	0	STANDARD LIBOR 6 MO	21759.83	0	5/26/2004	8/1/2004	358	8768
0	0	STANDARD LIBOR 6 MO	29407.2	0	5/21/2004	8/1/2004	358	3456.9

0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	8288
0	0	STANDARD	LIBOR 6 MO	14748.44	0	6/2/2004	9/1/2004	358	2516.82
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3150
0	0	STANDARD	LIBOR 6 MO	4571.94	0	4/29/2004	8/1/2004	358	3609.53
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3095.86
0	0	STANDARD	LIBOR 6 MO	0	0	3/31/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	8893.91
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	6300
0	0	STANDARD		0	0	3/31/2004	8/1/2004	358	14833.02
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	6343.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	29254.79	0	6/14/2004	8/1/2004	358	6514.67
0	0	STANDARD	LIBOR 6 MO	11599.24	0	6/4/2004	8/1/2004	358	5000
0	13	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	6118
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	3000
0	0	STANDARD		0	0	6/4/2004	8/1/2004	178	3550
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	3941
0	43	STANDARD		31.22	0	5/24/2004	9/1/2004	358	5381.61
0	0	STANDARD	LIBOR 6 MO	18855.18	0	4/10/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3979.66
0	0	STANDARD	LIBOR 6 MO	1286.77	0	5/29/2004	9/1/2004	358	2461.23
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	2414.05
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	2240.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	359	7961
0	19	STANDARD		3738.83	0	6/15/2004	8/1/2004	359	5361.08
0	0	STANDARD	LIBOR 6 MO	89254.14	0	5/6/2004	8/1/2004	358	5281
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	5400
0	0	STANDARD	LIBOR 6 MO	4607.7	0	6/14/2004	8/1/2004	358	4218
0	0	STANDARD	LIBOR 6 MO	18608.51	0	6/1/2004	9/1/2004	358	9400
0	0	STANDARD		0	0	6/16/2004	9/1/2004	358	5457.87
0	0	STANDARD	LIBOR 6 MO	3409.04	0	6/8/2004	8/1/2004	358	5049.96
0	0	STANDARD	LIBOR 6 MO	8959.53	0	5/23/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	427.48	0	5/11/2004	9/1/2004	358	2713.78
0	28	STANDARD	LIBOR 6 MO	1408.66	0	6/11/2004	8/1/2004	358	3833.72
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	2820
0	0	STANDARD	LIBOR 6 MO	23181.36	0	5/5/2004	9/1/2004	358	4214.4
0	0	STANDARD	LIBOR 6 MO	5518.94	0	4/19/2004	8/1/2004	358	2401.68
0	0	STANDARD	LIBOR 6 MO	50.39	0	5/11/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	1230.63	0	6/2/2004	8/1/2004	358	5050
0	0	STANDARD	LIBOR 6 MO	16.87	0	5/27/2004	9/1/2004	358	3562.44
0	0	STANDARD	LIBOR 6 MO	2374.68	0	6/23/2004	9/1/2004	359	9775.87
0	0	STANDARD	LIBOR 6 MO	7277.8	0	6/8/2004	8/1/2004	358	8384.71
0	0	STANDARD		6612.68	0	5/20/2004	9/1/2004	358	3100
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	2/17/2004	9/1/2004	358	5820
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	10139.82
0	0	STANDARD		2609.25	0	6/18/2004	8/1/2004	358	5286.03
0	0	STANDARD		1970.79	0	5/27/2004	8/1/2004	238	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	5342.14
0	0	STANDARD		0	0	4/2/2004	9/1/2004	358	5788.82
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	5450
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	7859.25
0	0	STANDARD		46610.47	0	6/7/2004	8/1/2004	358	7500
0	0	STANDARD		20220.04	0	5/7/2004	9/1/2004	358	3756.53
0	0	STANDARD		5995.8	0	6/9/2004	8/1/2004	238	3750
0	40	STANDARD		21.23	0	4/29/2004	9/1/2004	358	4524
0	0	STANDARD	LIBOR 6 MO	23589.67	0	6/10/2004	8/1/2004	358	8553.13
0	0	STANDARD		0	0	7/14/2004	9/1/2004	359	4100
0	0	STANDARD		5383.56	0	6/3/2004	9/1/2004	358	1906.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	3825
0	0	STANDARD	LIBOR 6 MO	10467.73	0	6/5/2004	9/1/2004	358	7000
0	0	STANDARD		0	0	6/8/2004	8/1/2004	358	2598.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	10224.64
0	9	STANDARD	LIBOR 6 MO	46933.64	0	6/7/2004	8/1/2004	358	2260.61
0	0	STANDARD	LIBOR 6 MO	51357.52	0	6/3/2004	9/1/2004	358	2838.95
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6470.51
0	0	STANDARD		2692.07	0	6/7/2004	8/1/2004	358	4617.13

0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	11721.04
0	0	STANDARD	LIBOR 6 MO	1026.43	0	5/28/2004	8/1/2004	358	2520.96
0	81	STANDARD	LIBOR 6 MO	16121.7	0	5/18/2004	9/1/2004	358	7475
0	29	STANDARD	LIBOR 6 MO	14890.11	0	6/1/2004	8/1/2004	358	4859.41
0	0	STANDARD	LIBOR 6 MO	2536.08	0	6/8/2004	9/1/2004	358	4046.12
0	9	STANDARD	LIBOR 6 MO	33616.6	0	6/16/2004	9/1/2004	358	2988.7
0	21	STANDARD	LIBOR 6 MO	8687.82	0	5/19/2004	9/1/2004	358	3836.75
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5988
0	0	STANDARD	LIBOR 6 MO	1733.27	0	5/6/2004	9/1/2004	358	5393.68
0	0	STANDARD		3653.05	0	1/13/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	2617.22
0	0	STANDARD	LIBOR 6 MO	22384.99	0	5/27/2004	9/1/2004	358	2825.5
0	96	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	9169.08
0	0	STANDARD	LIBOR 6 MO	7013.16	0	5/19/2004	8/1/2004	358	1785
0	28	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	1948.28
0	0	STANDARD	LIBOR 6 MO	7909.68	0	5/27/2004	9/1/2004	358	6215.51
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MO	10781.17	0	6/18/2004	9/1/2004	359	5478.18
0	0	STANDARD	LIBOR 6 MO	56868.65	0	5/18/2004	9/1/2004	358	7850
0	10	STANDARD	LIBOR 6 MO	22884.73	0	5/11/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	13838.63	0	6/2/2004	8/1/2004	358	4976.08
0	0	STANDARD		4588.57	0	5/12/2004	9/1/2004	358	6484.18
0	0	STANDARD	LIBOR 6 MO	51502.07	0	5/24/2004	8/1/2004	358	18149.91
0	0	STANDARD	LIBOR 6 MO	74192.98	0	5/25/2004	9/1/2004	358	5798.41
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	4571.1
0	0	RURAL	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	4230.82
0	96	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	9174.51
0	23	STANDARD	LIBOR 6 MO	13918.22	0	6/17/2004	9/1/2004	358	2686.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	3000
0	96	STANDARD	LIBOR 6 MO	12426.69	0	5/6/2004	9/1/2004	358	3000
0	0	STANDARD		26523.19	0	5/21/2004	8/1/2004	358	2656.88
0	0	STANDARD	LIBOR 6 MO	7130.07	0	5/28/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	3/23/2004	9/1/2004	359	5900
0	0	STANDARD		12420.77	0	6/5/2004	9/1/2004	358	7627
0	0	STANDARD		942.69	0	6/4/2004	9/1/2004	359	2782.98
0	0	STANDARD	LIBOR 6 MO	8652.5	0	4/19/2004	9/1/2004	359	2610.63
0	0	STANDARD	LIBOR 6 MO	5097.37	0	5/25/2004	8/1/2004	358	3700
0	0	STANDARD	LIBOR 6 MO	62990.6	0	5/15/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	75611.96	0	4/28/2004	9/1/2004	359	8906
0	50	STANDARD	LIBOR 6 MO	17038.83	0	6/1/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	16920.81	0	6/11/2004	9/1/2004	359	5025.28
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	6601.97
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	3700
0	0	STANDARD	LIBOR 6 MO	4141.87	0	6/10/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	2704.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	4902
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	2586.53
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	5500
0	31	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	3486.77
0	0	STANDARD		0	0	6/11/2004	9/1/2004	358	5500
0	41	STANDARD		66403.78	0	5/3/2004	9/1/2004	358	8075.92
0	0	STANDARD	LIBOR 6 MO	15857.87	0	4/26/2004	8/1/2004	358	6800
0	0	STANDARD		636.15	0	6/17/2004	9/1/2004	359	4076.43
0	0	STANDARD		0	0	2/12/2004	9/1/2004	359	4029.35
0	0	STANDARD	LIBOR 6 MO	27880.25	0	3/8/2004	8/1/2004	358	8302.5
0	0	STANDARD	LIBOR 6 MO	54751.79	0	5/12/2004	9/1/2004	358	7212.36
0	0	STANDARD	LIBOR 6 MO	78687.87	0	6/8/2004	9/1/2004	358	8855.13
0	0	STANDARD	LIBOR 6 MO	4628.93	0	5/28/2004	9/1/2004	358	2665.58
0	0	STANDARD		0	0	6/3/2004	8/1/2004	178	5833
0	0	STANDARD		1098.52	0	5/17/2004	9/1/2004	358	1658.43
0	61	STANDARD	LIBOR 6 MO	4051.12	0	5/25/2004	9/1/2004	358	4140.48
0	0	STANDARD		1384.77	0	6/10/2004	9/1/2004	358	4803.14
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	3853
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4539.43
0	7	STANDARD		0	0	6/17/2004	9/1/2004	359	4100
0	0	STANDARD	LIBOR 6 MO	50416.81	0	6/2/2004	8/1/2004	358	4900
0	0	STANDARD		0	0	6/2/2004	10/1/2004	358	5794.75
0	0	STANDARD		0	0	5/4/2004	9/1/2004	358	2100
0	13	STANDARD		10840.47	0	6/10/2004	9/1/2004	359	2914.65
0	20	RURAL	LIBOR 6 MO	0.29	0	6/21/2004	9/1/2004	359	2065.78
0	0	STANDARD	LIBOR 6 MO	5896.61	0	5/17/2004	9/1/2004	358	5700
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	37891.05	0	6/8/2004	8/1/2004	358	5855.96
0	28	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	4801
0	0	STANDARD	LIBOR 6 MO	23514.22	0	5/24/2004	8/1/2004	358	9721.68
0	0	STANDARD	LIBOR 6 MO	28754.09	0	6/14/2004	9/1/2004	358	7000

0	0	STANDARD	24846.92	0	4/27/2004	9/1/2004	358	3384.22
0	78	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	8477.67
0	0	STANDARD LIBOR 6 MO	1638.23	0	5/26/2004	8/1/2004	358	6975
0	0	STANDARD LIBOR 6 MO	10037.07	0	6/9/2004	8/1/2004	358	2513.33
0	0	STANDARD LIBOR 6 MO	4034.55	0	6/1/2004	9/1/2004	358	3670.99
0	1	STANDARD LIBOR 6 MO	217.03	0	5/7/2004	9/1/2004	358	3097.88
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	19849.51
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	3900
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	5749.99
0	0	STANDARD LIBOR 6 MO	9770.33	0	8/14/2004	9/1/2004	358	3853.18
0	0	STANDARD LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	3200
0	13	STANDARD	0	0	6/9/2004	9/1/2004	358	4251.75
0	50	STANDARD LIBOR 6 MO	1130.04	0	5/24/2004	8/1/2004	358	1559.26
0	82	STANDARD	13595.28	0	6/7/2004	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	10489.28	0	6/2/2004	8/1/2004	358	16073.28
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	8500
0	0	STANDARD LIBOR 6 MO	947.28	0	2/26/2004	9/1/2004	359	19500
0	54	STANDARD LIBOR 6 MO	33292.12	0	6/10/2004	8/1/2004	358	10648.21
0	25	STANDARD	65997.63	0	5/18/2004	9/1/2004	358	3685.11
0	84	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3200
0	86	STANDARD LIBOR 6 MO	15691.75	0	6/10/2004	8/1/2004	358	12598.76
0	0	STANDARD LIBOR 6 MO	8357.31	0	5/27/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	26823.92	0	6/7/2004	9/1/2004	358	6459.28
0	0	STANDARD LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	11436
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	11625.11	0	5/13/2004	8/1/2004	358	3389
0	0	STANDARD LIBOR 6 MO	29203.58	0	5/27/2004	9/1/2004	358	5791
0	0	STANDARD LIBOR 6 MO	16702.75	0	5/22/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	2/12/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	16966.73	0	5/24/2004	9/1/2004	358	5100
0	73	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	6623.34
0	0	STANDARD	1828.29	0	6/2/2004	9/1/2004	358	2312.23
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3500
0	6	STANDARD LIBOR 6 MO	37085.95	0	2/3/2004	9/1/2004	358	6005.78
0	0	STANDARD LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	2361.78
0	70	STANDARD LIBOR 6 MO	13348.6	0	6/24/2004	9/1/2004	239	15413.5
0	0	STANDARD LIBOR 6 MO	66502.61	0	5/28/2004	9/1/2004	358	17968.22
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	8095.9
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	1490
0	0	STANDARD LIBOR 6 MO	32101.09	0	6/1/2004	9/1/2004	358	9000
0	0	STANDARD LIBOR 6 MO	128644.69	0	5/8/2004	8/1/2004	358	9800
0	0	STANDARD LIBOR 6 MO	6939.03	0	6/7/2004	8/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	11893.72	0	6/9/2004	9/1/2004	358	2113.54
0	0	STANDARD LIBOR 6 MO	8832.13	0	6/7/2004	8/1/2004	358	3711.81
0	0	STANDARD LIBOR 6 MO	8894.09	0	4/29/2004	9/1/2004	358	8079.99
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	2750
0	0	STANDARD	5741.05	0	4/15/2004	9/1/2004	358	4864.32
0	0	STANDARD	25294.98	0	5/24/2004	9/1/2004	358	4500
0	10	STANDARD LIBOR 6 MO	157.1	0	2/16/2004	9/1/2004	358	3199.35
0	0	STANDARD LIBOR 6 MO	6177.87	0	6/15/2004	9/1/2004	358	3500
0	82	STANDARD LIBOR 6 MO	19195.76	0	5/14/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	6659.45
0	0	STANDARD LIBOR 6 MO	957.04	0	6/9/2004	9/1/2004	358	3700
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4550
0	0	STANDARD	5041.54	0	6/9/2004	9/1/2004	359	3782.09
0	0	STANDARD LIBOR 6 MO	21773.65	0	5/5/2004	9/1/2004	359	10832.98
0	0	STANDARD LIBOR 6 MO	662.02	0	5/25/2004	9/1/2004	358	3723.17
0	0	STANDARD LIBOR 6 MO	408.33	0	5/26/2004	9/1/2004	358	4000
0	0	STANDARD	0	0	6/9/2004	8/1/2004	358	1967.77
0	0	STANDARD LIBOR 6 MO	839.97	0	6/4/2004	9/1/2004	358	4762.71
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	4600
0	0	STANDARD	8334.89	0	6/4/2004	9/1/2004	358	4769.82
0	75	STANDARD LIBOR 6 MO	8358.66	0	4/27/2004	8/1/2004	358	4000
0	0	STANDARD	27589.12	0	5/25/2004	8/1/2004	358	5900
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	7450
0	0	STANDARD LIBOR 6 MO	168173.47	0	5/26/2004	8/1/2004	358	10887.99
0	0	STANDARD LIBOR 6 MO	1903.76	0	6/8/2004	9/1/2004	358	6109.13
0	9	STANDARD LIBOR 6 MO	357.41	0	6/8/2004	9/1/2004	358	3200
0	0	STANDARD	2280.63	0	5/20/2004	8/1/2004	358	8110
0	0	STANDARD	17282.48	0	6/14/2004	9/1/2004	358	3865.66
0	0	STANDARD	0	0	6/10/2004	9/1/2004	358	4504.33
0	0	STANDARD LIBOR 6 MO	1439.6	0	5/21/2004	9/1/2004	358	2200
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	3563.23
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	6200.99
0	0	STANDARD	0	0	5/12/2004	9/1/2004	178	5394.51
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3750

0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	359	5600
0	0	STANDARD	LIBOR 6 MO	0	0	3/9/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	20449.72	0	6/4/2004	9/1/2004	359	6750
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	3368.45
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4034.78
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	18947.08
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	9/1/2004	358	15779.29
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	10500
0	0	STANDARD	LIBOR 6 MO	25184.85	0	6/3/2004	8/1/2004	358	13152.11
0	0	STANDARD	LIBOR 6 MO	2123.98	0	6/3/2004	8/1/2004	358	7100
0	1	STANDARD	LIBOR 6 MO	583.28	0	5/3/2004	9/1/2004	358	2735.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	11000
0	70	STANDARD		1263.36	0	5/7/2004	8/1/2004	358	2653.02
0	0	STANDARD	LIBOR 6 MO	30633.68	0	6/9/2004	9/1/2004	358	15000
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	16015.31
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	6363.94
0	80	STANDARD		2600.95	0	6/3/2004	9/1/2004	359	3600
0	0	STANDARD		3802.49	0	6/4/2004	9/1/2004	358	4853.55
0	0	STANDARD	LIBOR 6 MO	0	0	2/5/2004	9/1/2004	358	5005.06
0	17	STANDARD	LIBOR 6 MO	6184.58	0	5/26/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	359	8419.54
0	6	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	2058.48
0	34	STANDARD	LIBOR 6 MO	2128.37	0	6/7/2004	8/1/2004	358	5358.14
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	5200
0	0	STANDARD		980.07	0	5/26/2004	9/1/2004	358	5000
0	0	STANDARD		0	0	6/11/2004	9/1/2004	358	6500
0	0	STANDARD		0	0	5/4/2004	9/1/2004	358	11000
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	13122.53	0	5/28/2004	8/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	4000
0	0	STANDARD		10010.72	0	6/1/2004	8/1/2004	358	9700
0	0	STANDARD		0	0	6/21/2004	8/1/2004	358	2163.68
0	0	STANDARD	LIBOR 6 MO	22044.82	0	5/19/2004	8/1/2004	358	4116.08
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	7163.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	7199.33
0	48	STANDARD		16532.48	0	5/24/2004	9/1/2004	358	8878.45
0	0	STANDARD	LIBOR 6 MO	3732.72	0	6/17/2004	9/1/2004	358	5137.94
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	6980.81	0	6/19/2004	8/1/2004	358	3800
0	70	STANDARD	LIBOR 6 MO	8577.75	0	6/24/2004	9/1/2004	239	14123.13
0	74	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	2389
0	0	STANDARD	LIBOR 6 MO	20301.38	0	5/7/2004	8/1/2004	358	1770.49
0	0	STANDARD		0	0	8/6/2004	9/1/2004	358	11931
0	0	STANDARD	LIBOR 6 MO	12923.76	0	5/27/2004	9/1/2004	358	2449.22
0	0	STANDARD	LIBOR 6 MO	17755.14	0	6/9/2004	9/1/2004	358	5100
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3454.1
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	2640
0	8	STANDARD	LIBOR 6 MO	9284.19	0	5/5/2004	9/1/2004	358	5158.1
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	11500
0	87	STANDARD	LIBOR 6 MO	14481.19	0	5/24/2004	9/1/2004	358	3164.46
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	14236.5
0	0	STANDARD	LIBOR 6 MO	0	0	3/9/2004	8/1/2004	358	5913.81
0	0	STANDARD		14275.93	0	6/18/2004	9/1/2004	359	5159.11
0	0	STANDARD		1388.3	0	6/13/2004	8/1/2004	358	4477.2
0	0	STANDARD	LIBOR 6 MO	14121.85	0	5/18/2004	9/1/2004	358	4209.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4000
0	0	STANDARD		25801.45	0	6/14/2004	9/1/2004	238	1400
0	0	STANDARD	LIBOR 6 MO	29709.35	0	6/14/2004	9/1/2004	358	2700
0	0	STANDARD	LIBOR 6 MO	40073.94	0	4/28/2004	8/1/2004	358	5100
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	3125.65
0	0	STANDARD		49576.38	0	6/7/2004	8/1/2004	358	14850.3
0	0	STANDARD	LIBOR 6 MO	1187.12	0	5/27/2004	8/1/2004	358	7300
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5116
0	0	STANDARD	LIBOR 6 MO	4815.95	0	6/3/2004	9/1/2004	358	3267.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	4250.34
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	8499.99
0	0	STANDARD	LIBOR 6 MO	5386.46	0	6/15/2004	8/1/2004	358	2800.38
0	0	STANDARD	LIBOR 6 MO	7476.37	0	6/9/2004	9/1/2004	359	6177.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	27587.77	0	6/10/2004	9/1/2004	358	5275.29
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	8/1/2004	358	2500
0	10	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	3414.61
0	33	STANDARD	LIBOR 6 MO	22468.01	0	4/22/2004	8/1/2004	358	3042.36
0	0	STANDARD		0	0	5/27/2004	8/1/2004	358	2500

0	0	STANDARD	LIBOR 6 MO	5358.54	0	4/30/2004	8/1/2004	358	6308.91
0	24	STANDARD	LIBOR 6 MO	11443.71	0	6/5/2004	9/1/2004	358	3003.05
0	0	STANDARD		13922.08	0	5/20/2004	9/1/2004	358	5678.92
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	7646.75
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5200
0	78	STANDARD	LIBOR 6 MO	0	0	3/9/2004	8/1/2004	358	6890
0	0	STANDARD	LIBOR 6 MO	72660	0	6/5/2004	9/1/2004	358	10343.06
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	4002
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	4750
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	7640
0	0	STANDARD	LIBOR 6 MO	3341.48	0	5/15/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	8/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	10649.51	0	6/3/2004	9/1/2004	358	2053.26
0	0	STANDARD	LIBOR 6 MO	5926.74	0	5/22/2004	8/1/2004	358	5265.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	2781.79
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	2946.67
0	0	STANDARD		995.65	0	6/7/2004	9/1/2004	358	3468.11
0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	9/1/2004	359	7745.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	4661.99
0	0	STANDARD	LIBOR 0 MO	0	0	5/3/2004	9/1/2004	359	4661.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	6685.71
0	0	STANDARD	LIBOR 6 MO	51733.9	0	5/26/2004	9/1/2004	358	10095.39
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	10687.18
0	78	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	9787.48
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	1707.72
0	0	STANDARD		5873.72	0	5/12/2004	9/1/2004	358	2567.79
0	0	STANDARD	LIBOR 6 MO	20568.03	0	6/3/2004	8/1/2004	358	3390.09
0	0	STANDARD		1379.43	0	6/15/2004	9/1/2004	359	3451.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	8054.46
0	0	STANDARD	LIBOR 6 MO	8766.32	0	6/18/2004	9/1/2004	358	3250
0	0	STANDARD		17310.6	0	6/13/2004	9/1/2004	358	6544.1
0	0	STANDARD	LIBOR 6 MO	37350.16	0	6/3/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	22730.39	0	6/5/2004	8/1/2004	358	5000
0	45	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	5354.75
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3541.67
0	0	STANDARD	LIBOR 6 MO	83436.42	0	5/29/2004	8/1/2004	358	16876.01
0	0	STANDARD	LIBOR 6 MO	33715.71	0	6/8/2004	8/1/2004	358	9811.85
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	1047.29	0	6/5/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	6222.67
0	0	STANDARD	LIBOR 6 MO	247.26	0	6/1/2004	9/1/2004	358	1900
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	10/1/2004	358	7946.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	9174.45
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	7865.67
0	34	STANDARD	LIBOR 6 MO	298971.45	0	6/7/2004	9/1/2004	358	43334.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	6448.61
0	78	STANDARD		31896.59	0	6/23/2004	9/1/2004	359	3982.35
0	0	STANDARD	LIBOR 6 MO	27275.1	0	6/11/2004	9/1/2004	359	4675.65
0	0	STANDARD		0	0	6/3/2004	9/1/2004	359	5782.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	11303.05
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	5296
0	0	STANDARD	LIBOR 6 MO	8580.84	0	6/5/2004	8/1/2004	358	6148.66
0	0	STANDARD		970.09	0	3/11/2004	9/1/2004	178	3150.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	17507.75	0	5/10/2004	9/1/2004	358	3507.67
0	13	STANDARD	LIBOR 6 MO	9584.09	0	6/8/2004	9/1/2004	359	4327.42
0	0	STANDARD		9645.68	0	6/16/2004	9/1/2004	358	2189.26
0	0	STANDARD		6487.77	0	6/11/2004	9/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	8876.05
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	6000
0	35	STANDARD		350	0	6/3/2004	9/1/2004	358	5800
0	0	STANDARD		4189.2	0	5/29/2004	8/1/2004	358	4279.17
0	53	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	3550
0	0	STANDARD	LIBOR 6 MO	37918.85	0	5/26/2004	9/1/2004	359	8585
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3989.3
0	0	STANDARD	LIBOR 6 MO	79025.12	0	5/13/2004	8/1/2004	358	5525
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	3830.28
0	0	STANDARD	LIBOR 6 MO	15933.6	0	5/28/2004	9/1/2004	358	4066.6
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	7148.79
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	22835.71
0	0	STANDARD	LIBOR 6 MO	2507.1	0	6/2/2004	9/1/2004	358	4702.23
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6000

0	0	STANDARD	0	0	5/20/2004	9/1/2004	358	8130.99
0	0	STANDARD LIBOR 6 MO	10344.03	0	5/25/2004	9/1/2004	358	3000
0	74	STANDARD LIBOR 6 MO	10697.36	0	6/19/2004	9/1/2004	359	2773.33
0	80	STANDARD LIBOR 6 MO	58096.47	0	6/1/2004	9/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	33.98	0	4/12/2004	8/1/2004	358	7259.51
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	15207.67	0	5/11/2004	8/1/2004	358	2817.21
0	0	STANDARD LIBOR 6 MO	311212.4	0	6/8/2004	8/1/2004	358	6838.94
0	0	STANDARD LIBOR 6 MO	1384.99	0	4/20/2004	9/1/2004	359	3742.83
0	0	STANDARD LIBOR 6 MO	1430.79	0	6/17/2004	9/1/2004	358	2551.88
0	39	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	3461.85
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	2779.87
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	8045
0	0	STANDARD LIBOR 6 MO	10094.13	0	6/4/2004	9/1/2004	359	4298
0	0	STANDARD	15951.64	0	6/8/2004	9/1/2004	358	3917
0	0	STANDARD LIBOR 6 MO	8730.35	0	6/2/2004	9/1/2004	358	3500
0	27	STANDARD LIBOR 6 MO	31086.7	0	5/15/2004	8/1/2004	358	4105
0	0	STANDARD	4244.01	0	5/22/2004	9/1/2004	358	2001.78
0	0	STANDARD LIBOR 6 MO	0	0	5/1/2004	9/1/2004	358	6608.25
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	5952
0	0	STANDARD LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	5932.67
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	13125
0	89	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	359	3611.46
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5499.58
0	0	STANDARD LIBOR 6 MO	3584.64	0	6/7/2004	9/1/2004	358	1981
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	3200
0	0	STANDARD LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	4030.79
0	0	STANDARD LIBOR 6 MO	0	0	4/9/2004	9/1/2004	358	1554.7
0	32	STANDARD LIBOR 6 MO	25676.86	0	3/20/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	5155
0	0	STANDARD LIBOR 6 MO	33988.65	0	5/6/2004	9/1/2004	358	5838.99
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	21833.34
0	0	STANDARD LIBOR 6 MO	323.25	0	6/7/2004	8/1/2004	358	8025
0	0	STANDARD LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	6683.6
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	7937.82
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	10147.41	0	5/1/2004	9/1/2004	358	9978.47
0	0	STANDARD LIBOR 6 MO	5800.61	0	5/29/2004	9/1/2004	358	4134.7
0	22	STANDARD	0	0	5/10/2004	9/1/2004	358	3229.63
0	0	STANDARD LIBOR 6 MO	108948.63	0	5/28/2004	8/1/2004	358	12000
0	70	STANDARD LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	9660
0	0	STANDARD LIBOR 6 MO	5668.33	0	6/3/2004	9/1/2004	358	5833.51
0	0	STANDARD	0	0	6/5/2004	9/1/2004	238	9500
0	0	STANDARD LIBOR 6 MO	5287.73	0	5/25/2004	8/1/2004	358	4537.25
0	0	STANDARD LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	3550.2
0	0	STANDARD LIBOR 6 MO	5407.6	0	6/15/2004	9/1/2004	358	5235.36
0	0	STANDARD LIBOR 6 MO	36555.14	0	6/14/2004	9/1/2004	358	2275.94
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3413.04
0	0	STANDARD	0	0	7/13/2004	9/1/2004	359	4200
0	44	STANDARD LIBOR 6 MO	1460.41	0	5/22/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	21363.98
0	0	STANDARD LIBOR 6 MO	1546.05	0	5/25/2004	9/1/2004	358	2258.48
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	6600
0	0	STANDARD LIBOR 6 MO	5128.79	0	5/28/2004	8/1/2004	358	3430.89
0	0	STANDARD LIBOR 6 MO	14243.68	0	6/17/2004	9/1/2004	359	4000
0	79	STANDARD LIBOR 6 MO	72978.67	0	5/19/2004	8/1/2004	358	12000
0	0	STANDARD LIBOR 6 MO	21710	0	6/7/2004	8/1/2004	358	6247
0	0	STANDARD LIBOR 6 MO	19226.69	0	5/24/2004	9/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	999.3	0	6/3/2004	9/1/2004	359	9600.9
0	29	STANDARD LIBOR 6 MO	0	0	2/19/2004	9/1/2004	358	4300.09
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6803.62
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	10/1/2004	358	11696.96
0	0	STANDARD LIBOR 6 MO	33009.87	0	6/1/2004	8/1/2004	358	3746.83
0	0	STANDARD LIBOR 6 MO	16366.27	0	6/4/2004	9/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	7397.96
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	4000
0	0	STANDARD	41468.99	0	6/4/2004	9/1/2004	358	8900
0	75	STANDARD LIBOR 6 MO	864.25	0	6/16/2004	8/1/2004	358	4003.77
0	0	STANDARD LIBOR 6 MO	29981.38	0	5/27/2004	9/1/2004	358	11667
0	0	STANDARD LIBOR 6 MO	21131.29	0	5/6/2004	8/1/2004	358	3120
0	0	STANDARD LIBOR 6 MO	39121.9	0	6/4/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	9267.57	0	5/26/2004	9/1/2004	358	7673.59
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	6200
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	71.4	0	5/19/2004	8/1/2004	358	3509.99
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	4644.05
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	4820.38

0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	7538.51
0	0	STANDARD		11690.4	0	5/24/2004	9/1/2004	178	1459.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	6400
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	3623.33
0	0	STANDARD	LIBOR 6 MO	36397.38	0	6/5/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	60652.26	0	4/21/2004	9/1/2004	358	17903.97
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	7800
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	4350
0	0	STANDARD	LIBOR 6 MO	3.7	0	6/8/2004	9/1/2004	359	7808.65
0	0	STANDARD	LIBOR 6 MO	18805.42	0	6/10/2004	8/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	8014.7
0	0	STANDARD	LIBOR 6 MO	273.13	0	4/21/2004	8/1/2004	358	7966.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/23/2004	9/1/2004	358	5698.21
0	0	STANDARD	LIBOR 6 MO	38094.1	0	5/26/2004	9/1/2004	358	11700
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	11754.46
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	6160.43
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	39530.22
0	0	STANDARD	LIBOR 6 MO	4763.91	0	5/6/2004	9/1/2004	359	6415
0	0	STANDARD	LIBOR 6 MO	2503.75	0	4/29/2004	9/1/2004	359	8600
0	0	STANDARD	LIBOR 6 MO	8060.67	0	6/3/2004	9/1/2004	358	3100
0	0	STANDARD		0	0	5/27/2004	8/1/2004	358	4124.43
0	0	STANDARD	LIBOR 6 MO	4867.76	0	5/28/2004	8/1/2004	358	4725
0	35	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	358	1508.88
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	6100
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	3623.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5188
0	0	STANDARD	LIBOR 6 MO	185531.39	0	5/25/2004	9/1/2004	359	8500
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	9635.85
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	14249.56
0	0	STANDARD	LIBOR 6 MO	5924.89	0	5/10/2004	9/1/2004	358	4299.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	7355.43
0	19	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3135.38
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	5276
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	9/1/2004	359	7110.03
0	30	STANDARD	LIBOR 6 MO	3752.23	0	6/1/2004	9/1/2004	358	2613.75
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	7444.51
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	359	10242
0	0	STANDARD		0	0	5/28/2004	8/1/2004	358	4500
0	0	STANDARD		13490.69	0	5/25/2004	9/1/2004	358	5500
0	41	STANDARD	LIBOR 6 MO	0	0	4/5/2004	9/1/2004	358	27751.91
0	0	STANDARD	LIBOR 6 MO	5253.35	0	6/7/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	16873.79	0	3/4/2004	9/1/2004	358	1338.71
0	0	STANDARD	LIBOR 6 MO	12399.8	0	6/4/2004	9/1/2004	358	3962.18
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	9/1/2004	359	4652
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	8940
0	0	STANDARD	LIBOR 6 MO	33580.79	0	4/22/2004	9/1/2004	359	5350
0	0	STANDARD	LIBOR 6 MO	6880.1	0	5/12/2004	9/1/2004	358	2209.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	3987.59
0	0	STANDARD		10022.93	0	4/19/2004	9/1/2004	358	1580.53
0	0	STANDARD	LIBOR 6 MO	0	0	5/23/2004	9/1/2004	358	15750
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	359	3169.01
0	0	STANDARD		4791.77	0	5/23/2004	8/1/2004	358	8545
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	10702.99
0	0	STANDARD	LIBOR 6 MO	9695.52	0	5/22/2004	8/1/2004	238	5691
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	410.77
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	4699.09
0	0	STANDARD		27724.3	0	6/3/2004	9/1/2004	358	6500
0	54	STANDARD		3179.32	0	6/9/2004	9/1/2004	358	4279.17
0	0	STANDARD		18.4	0	5/27/2004	8/1/2004	178	5275
0	0	STANDARD	LIBOR 6 MO	12748.43	0	6/7/2004	9/1/2004	359	35000
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	7123.27
0	0	STANDARD	LIBOR 6 MO	50155.65	0	6/8/2004	8/1/2004	358	5208.97
0	90	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	6956.46
0	0	STANDARD	LIBOR 6 MO	9715.44	0	6/11/2004	9/1/2004	358	2860
0	0	STANDARD	LIBOR 6 MO	25351.73	0	5/27/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	19097.02	0	5/28/2004	8/1/2004	358	2650
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	6045.04
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	6200
0	0	STANDARD		0	0	6/8/2004	9/1/2004	358	3432.88
0	0	STANDARD	LIBOR 6 MO	19449.77	0	6/8/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	1246.92	0	5/21/2004	9/1/2004	358	3394.8
0	34	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	4500

0	3	STANDARD	LIBOR 6 MO	10240.43	0	6/21/2004	9/1/2004	359	4333.33
0	47	STANDARD	LIBOR 6 MO	110389.94	0	5/11/2004	10/1/2004	358	3750
0	0	STANDARD		169.89	0	6/9/2004	9/1/2004	358	4179.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5031.99
0	0	STANDARD	LIBOR 6 MO	0.81	0	5/18/2004	9/1/2004	358	4166.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6190.14
0	0	STANDARD	LIBOR 6 MO	37987.94	0	6/5/2004	9/1/2004	358	7479.8
0	0	STANDARD	LIBOR 6 MO	78666.82	0	5/13/2004	8/1/2004	358	6750
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3982.33
0	20	STANDARD	LIBOR 6 MO	6988.02	0	6/4/2004	8/1/2004	358	3544.04
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	4100
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	4076.47
0	0	STANDARD	LIBOR 6 MO	35.22	0	5/24/2004	9/1/2004	359	5132.23
0	0	STANDARD	LIBOR 6 MO	94382.68	0	6/24/2004	9/1/2004	359	6200
0	0	STANDARD		7119.71	0	6/9/2004	9/1/2004	358	8082.1
0	0	STANDARD	LIBOR 6 MO	17654.48	0	5/27/2004	9/1/2004	358	2857.33
0	0	STANDARD	LIBOR 6 MO	14261.68	0	5/14/2004	9/1/2004	358	6873
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	358	1471.2
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	3373
0	0	STANDARD		2278.28	0	6/4/2004	8/1/2004	358	3785
0	0	RURAL		0	0	6/12/2004	9/1/2004	358	2603.8
0	0	STANDARD		0	0	5/23/2004	8/1/2004	358	3961.16
0	0	STANDARD	LIBOR 6 MO	326.5	0	6/3/2004	9/1/2004	358	2816.67
0	0	STANDARD	LIBOR 6 MO	29167.08	0	1/30/2004	9/1/2004	359	13012.72
0	0	RURAL	LIBOR 6 MO	16862.74	0	6/2/2004	9/1/2004	358	6178.18
0	0	STANDARD		0	0	6/14/2004	9/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	4292.79	0	5/4/2004	8/1/2004	358	4250
0	37	STANDARD	LIBOR 6 MO	63873.42	0	4/5/2004	9/1/2004	358	4500
0	55	STANDARD	LIBOR 6 MO	22401.04	0	6/3/2004	9/1/2004	358	8628.83
0	0	STANDARD	LIBOR 6 MO	183048.48	0	6/24/2004	9/1/2004	359	7366.67
0	0	STANDARD	LIBOR 6 MO	19404.64	0	6/1/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	6908.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	1124.81	0	4/7/2004	8/1/2004	358	6020
0	0	STANDARD		20546.28	0	4/5/2004	9/1/2004	358	6959.15
0	0	STANDARD		76899.76	0	5/20/2004	8/1/2004	358	2232.03
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3762.11
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	5259.76	0	5/18/2004	8/1/2004	358	3750
0	0	STANDARD	LIBOR 6 MO	5857.83	0	6/15/2004	8/1/2004	358	11000
0	39	STANDARD	LIBOR 6 MO	12004.19	0	3/18/2004	9/1/2004	359	5800
0	0	STANDARD	LIBOR 6 MO	5950.3	0	5/27/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	7352.4	0	6/3/2004	9/1/2004	358	6906.79
0	0	STANDARD	LIBOR 6 MO	68376.92	0	5/18/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	359	5491.48
0	0	STANDARD	LIBOR 6 MO	1285.9	0	4/27/2004	8/1/2004	358	3666.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	9783.16
0	0	STANDARD		3060.37	0	5/27/2004	9/1/2004	359	3899
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	2588.7
0	0	STANDARD	LIBOR 6 MO	5681.35	0	6/4/2004	9/1/2004	358	2489.73
0	0	STANDARD		2391.5	0	6/2/2004	8/1/2004	358	5479.12
0	0	STANDARD	LIBOR 6 MO	0	0	5/2/2004	8/1/2004	358	8958.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	4200
0	0	STANDARD		32263.54	0	5/26/2004	8/1/2004	358	7298.33
0	0	STANDARD	LIBOR 6 MO	0	0	4/17/2004	9/1/2004	359	6011.67
0	0	STANDARD	LIBOR 6 MO	20617.34	0	6/5/2004	9/1/2004	358	11299.29
0	14	STANDARD	LIBOR 6 MO	11488.18	0	6/14/2004	9/1/2004	358	1624.16
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	2261.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	14047.9	0	6/8/2004	8/1/2004	358	2654.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	359	6668.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	6000
0	0	RURAL	LIBOR 6 MO	66621.18	0	6/8/2004	9/1/2004	358	1659.97
0	0	STANDARD		0	0	6/10/2004	9/1/2004	359	7662.02
0	0	STANDARD	LIBOR 6 MO	17509.96	0	5/23/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	13314
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	3926.5
0	45	STANDARD	LIBOR 6 MO	0	0	8/16/2004	9/1/2004	359	6000
0	47	STANDARD	LIBOR 6 MO	19878.41	0	5/26/2004	9/1/2004	359	6643
0	0	STANDARD		0	0	6/10/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	3829.41
0	0	STANDARD	LIBOR 6 MO	1584.82	0	6/8/2004	9/1/2004	358	6544.3
0	12	STANDARD	LIBOR 6 MO	16578.04	0	6/7/2004	9/1/2004	359	3514.76
0	0	STANDARD	LIBOR 6 MO	41002.01	0	2/10/2004	9/1/2004	359	8310.84
0	0	STANDARD	LIBOR 6 MO	15371.15	0	6/11/2004	9/1/2004	358	2308.04
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	358	8475
0	0	STANDARD	LIBOR 6 MO	31301.96	0	6/16/2004	8/1/2004	358	4300

0	0	STANDARD	LIBOR 6 MO	814.16	0	5/27/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	47553.04	0	6/1/2004	8/1/2004	358	8400
0	0	STANDARD		6780	0	5/10/2004	9/1/2004	359	4974.67
0	0	STANDARD	LIBOR 6 MO	40307.44	0	6/2/2004	9/1/2004	358	3339.61
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	5700
0	0	STANDARD	LIBOR 6 MO	22431.41	0	4/24/2004	9/1/2004	358	3450
0	0	STANDARD		14917.78	0	6/7/2004	8/1/2004	358	4748.69
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	5233
0	0	STANDARD	LIBOR 6 MO	2940.29	0	6/1/2004	9/1/2004	358	6896.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	6277.67
0	0	STANDARD		18450.4	0	7/8/2004	9/1/2004	359	4394.9
0	0	STANDARD	LIBOR 6 MO	8625.92	0	6/3/2004	8/1/2004	358	9875
0	0	STANDARD		78407.3	0	6/8/2004	9/1/2004	359	6350
0	0	STANDARD	LIBOR 6 MO	4314.93	0	6/3/2004	9/1/2004	358	15444.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	17000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	6434.58
0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	8/1/2004	358	24548.17
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	16451.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	5276.97
0	0	STANDARD		18783.39	0	5/21/2004	9/1/2004	359	4833.01
0	0	STANDARD	LIBOR 6 MO	3171.32	0	5/20/2004	8/1/2004	358	9500
0	0	STANDARD		0	0	4/16/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	17355.19
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	6131.36
0	0	STANDARD	LIBOR 6 MO	0	0	3/8/2004	8/1/2004	358	16994.96
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	23316.79
0	0	STANDARD		5230.79	0	6/8/2004	9/1/2004	358	2983.15
0	0	STANDARD	LIBOR 6 MO	8244.88	0	5/6/2004	9/1/2004	358	3236
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	22864.44
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	9175.83
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	6305
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5400
0	70	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	5773
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	9800
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	5851.32
0	0	STANDARD	LIBOR 6 MO	46415.42	0	5/27/2004	8/1/2004	358	3028.22
0	0	STANDARD		0	0	5/20/2004	8/1/2004	358	6685.41
0	0	STANDARD	LIBOR 6 MO	42991.58	0	6/3/2004	8/1/2004	358	4521.83
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	3616
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	2010.48
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	10833
0	0	STANDARD		693.02	0	6/10/2004	9/1/2004	358	6715.38
0	76	STANDARD	LIBOR 6 MO	2366.18	0	5/26/2004	8/1/2004	358	2367.95
0	0	STANDARD		0	0	5/25/2004	10/1/2004	358	11250
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5422
0	50	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	358	3017.59
0	0	STANDARD	LIBOR 6 MO	5611.83	0	6/4/2004	9/1/2004	358	2955.28
0	0	STANDARD		0	0	6/16/2004	9/1/2004	178	6400
0	0	STANDARD		23947.66	0	5/20/2004	9/1/2004	359	2298.28
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4850
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	3074.97
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	5250
0	0	STANDARD	LIBOR 6 MO	41710.04	0	7/13/2004	9/1/2004	359	8567
0	0	STANDARD		0	0	3/31/2004	8/1/2004	358	3917.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	3000
7	2	STANDARD		32611.43	0	6/11/2004	9/1/2004	359	5013.64
0	0	STANDARD		6502.11	0	5/26/2004	9/1/2004	358	2964.57
0	88	STANDARD	LIBOR 6 MO	22163.98	0	6/7/2004	9/1/2004	358	5188
0	0	STANDARD		0	0	5/27/2004	8/1/2004	358	2759.12
0	0	STANDARD	LIBOR 6 MO	19224.88	0	6/3/2004	9/1/2004	359	8046.3
0	0	STANDARD	LIBOR 6 MO	50724.05	0	6/22/2004	8/1/2004	358	13045.84
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	8/1/2004	358	6016
0	0	STANDARD	LIBOR 6 MO	1081.47	0	4/9/2004	8/1/2004	358	5799.24
0	0	STANDARD		10310.2	0	4/30/2004	9/1/2004	359	16938.22
0	0	STANDARD		0	0	6/4/2004	9/1/2004	358	10365.1
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	7758.16
0	25	STANDARD	LIBOR 6 MO	15992.41	0	5/18/2004	8/1/2004	358	4812.81
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	8/1/2004	358	5500
0	58	STANDARD		1386.85	0	5/17/2004	8/1/2004	238	2873.68
0	38	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	4629.02
0	0	STANDARD	LIBOR 6 MO	20675.21	0	1/21/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	5804.31
0	13	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6145.51
0	0	STANDARD	LIBOR 6 MO	14376.23	0	2/10/2004	9/1/2004	358	4525.06
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	9239
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	358	3527.97

0	0	STANDARD LIBOR 6 MO	256.78	0	6/8/2004	9/1/2004	358	3100
0	0	STANDARD LIBOR 6 MO	982.41	0	6/7/2004	9/1/2004	358	2073.07
0	0	STANDARD	0	0	5/19/2004	8/1/2004	358	5804.31
0	0	STANDARD	0	0	5/4/2004	8/1/2004	358	5100
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	29079.61	0	6/5/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	3706.7	0	5/28/2004	8/1/2004	358	8970
0	0	STANDARD LIBOR 6 MO	21962.64	0	5/27/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	4/12/2004	8/1/2004	358	5593.94
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3799
0	25	STANDARD	13628.37	0	6/8/2004	8/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	6811.05	0	6/15/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	9160
0	0	STANDARD LIBOR 6 MO	19238.97	0	6/4/2004	8/1/2004	358	6850
0	51	STANDARD LIBOR 6 MO	9258.57	0	6/11/2004	8/1/2004	358	4680
0	0	STANDARD LIBOR 6 MO	10539.93	0	3/5/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	6558.96
0	0	STANDARD	0	0	6/18/2004	8/1/2004	358	4500
0	47	STANDARD LIBOR 6 MO	497.15	0	6/2/2004	9/1/2004	358	7657
0	60	STANDARD LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	2061.68
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	4920.39
0	0	STANDARD LIBOR 6 MO	27473.29	0	6/17/2004	9/1/2004	358	5100
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	2700
0	0	STANDARD LIBOR 6 MO	3835.7	0	5/29/2004	9/1/2004	358	3995
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	24804.87	0	2/11/2004	8/1/2004	358	6500
0	37	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3659.09
0	0	STANDARD LIBOR 6 MO	45657.59	0	6/2/2004	8/1/2004	358	4583.33
0	0	STANDARD LIBOR 6 MO	14637.86	0	5/4/2004	9/1/2004	358	5621
0	0	STANDARD LIBOR 6 MO	0	0	4/20/2004	8/1/2004	358	11900
0	0	STANDARD LIBOR 6 MO	8871.7	0	6/3/2004	8/1/2004	358	6578.5
0	0	STANDARD	0	0	6/8/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	7598.45
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	9/1/2004	359	2898.13
0	0	STANDARD LIBOR 6 MO	30530.19	0	5/28/2004	8/1/2004	358	3508.3
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	359	6190.3
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	8602.48
0	0	STANDARD LIBOR 6 MO	14637.75	0	6/21/2004	9/1/2004	358	3000
0	0	STANDARD	263.96	0	5/5/2004	9/1/2004	359	6108.17
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3650
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	5800
0	75	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	6930.38
0	0	STANDARD LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	2417
0	0	STANDARD LIBOR 6 MO	0	0	5/23/2004	9/1/2004	358	4863.82
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4503.47
0	0	STANDARD LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	6420
0	28	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	359	11900
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	10000
0	0	STANDARD	15173.83	0	6/2/2004	8/1/2004	358	3395.5
0	0	STANDARD LIBOR 6 MO	31493.5	0	5/19/2004	9/1/2004	358	3400
0	0	STANDARD LIBOR 6 MO	59029.14	0	2/28/2004	9/1/2004	359	9842
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	10746.64
0	0	STANDARD LIBOR 6 MO	48359.09	0	6/4/2004	8/1/2004	358	3925
0	0	STANDARD LIBOR 6 MO	4051.21	0	6/9/2004	8/1/2004	358	9950
0	0	STANDARD LIBOR 6 MO	14127.71	0	5/20/2004	9/1/2004	358	4800.55
0	94	STANDARD LIBOR 6 MO	91383.6	0	4/29/2004	9/1/2004	358	6210
0	0	STANDARD LIBOR 6 MO	46769.74	0	6/5/2004	8/1/2004	358	8643
0	63	STANDARD	0	0	4/12/2004	9/1/2004	358	4388
0	0	STANDARD LIBOR 6 MO	50316.44	0	6/8/2004	9/1/2004	358	4450.99
0	0	RURAL	0	0	6/3/2004	9/1/2004	358	4916.75
0	0	STANDARD	59898.5	0	6/16/2004	9/1/2004	359	15912.23
0	0	STANDARD	162.4	0	6/11/2004	9/1/2004	179	19559.32
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	5767.11
0	1	STANDARD	0	0	5/5/2004	9/1/2004	358	3426.16
0	0	STANDARD LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	2657
0	0	STANDARD LIBOR 6 MO	1490.71	0	5/25/2004	9/1/2004	358	6144
0	0	STANDARD LIBOR 6 MO	15601.8	0	6/11/2004	9/1/2004	358	6796.88
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	4250
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	5661.25
0	0	STANDARD	53.38	0	6/8/2004	9/1/2004	358	3700
0	34	STANDARD LIBOR 6 MO	575.92	0	5/28/2004	8/1/2004	358	4699.39
0	0	STANDARD LIBOR 6 MO	40013.43	0	5/16/2004	9/1/2004	359	4600
0	0	STANDARD LIBOR 6 MO	28749.23	0	5/1/2004	9/1/2004	359	22797.75
0	0	STANDARD	32289.11	0	6/8/2004	9/1/2004	358	6658.48
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5100
0	44	STANDARD LIBOR 6 MO	83082.21	0	5/20/2004	8/1/2004	358	5624

0	88	STANDARD	LIBOR 6 MO	30994.23	0	7/2/2004	9/1/2004	359	5486.62
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	6600
0	0	STANDARD		0	0	6/18/2004	8/1/2004	358	3468.51
0	37	STANDARD		5571.57	0	5/14/2004	9/1/2004	359	4149.5
0	0	STANDARD	LIBOR 6 MO	9976.16	0	6/3/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	19741.66	0	5/25/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	8750
0	0	STANDARD	LIBOR 6 MO	16692.89	0	6/2/2004	9/1/2004	358	2678
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4297.91
0	0	STANDARD	LIBOR 6 MO	28311.52	0	6/1/2004	9/1/2004	358	6000
0	62	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	7803.99
0	0	STANDARD		0	0	6/9/2004	8/1/2004	358	6781.97
0	0	STANDARD	LIBOR 6 MO	7744.28	0	4/16/2004	9/1/2004	358	8950
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	5950
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	6544
0	73	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	4358.62
0	0	STANDARD		15929.16	0	6/30/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	33.85	0	6/22/2004	9/1/2004	359	4064.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	359	4397.47
0	0	STANDARD	LIBOR 6 MO	5570.79	0	7/1/2004	9/1/2004	359	3250
0	0	STANDARD	LIBOR 6 MO	0	0	3/15/2004	9/1/2004	358	8797.81
0	0	STANDARD	LIBOR 6 MO	15849.95	0	5/28/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	12953.85	0	5/11/2004	9/1/2004	358	5782.36
0	0	STANDARD	LIBOR 6 MO	285473.35	0	6/15/2004	9/1/2004	358	9000
0	20	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	5503.23
0	0	STANDARD	LIBOR 6 MO	2596.88	0	6/2/2004	9/1/2004	358	3565.8
0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	8/1/2004	358	5969.51
0	0	STANDARD		45888.91	0	6/11/2004	8/1/2004	358	5771.94
0	0	STANDARD	LIBOR 6 MO	6235.89	0	4/10/2004	8/1/2004	358	2400
0	0	STANDARD	LIBOR 6 MO	27522.2	0	6/2/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	34064.17	0	4/19/2004	9/1/2004	359	4301.13
0	0	STANDARD	LIBOR 6 MO	541.79	0	6/18/2004	9/1/2004	358	1967.33
0	0	STANDARD		12071.89	0	6/9/2004	10/1/2004	178	6188.08
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	10039
0	0	STANDARD	LIBOR 6 MO	6649.29	0	6/19/2004	9/1/2004	179	3925.08
0	0	STANDARD	LIBOR 6 MO	49625.84	0	6/4/2004	9/1/2004	358	3000
0	42	STANDARD	LIBOR 6 MO	21034.57	0	6/5/2004	9/1/2004	358	2945.42
0	0	STANDARD		5631.96	0	5/26/2004	9/1/2004	358	3960
0	0	STANDARD	LIBOR 6 MO	10928.7	0	6/15/2004	8/1/2004	358	5000
0	0	STANDARD		5265.69	0	2/5/2004	9/1/2004	358	3360
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	3031.93
0	0	STANDARD	LIBOR 6 MO	45009.66	0	8/1/2004	8/1/2004	358	3491.97
0	0	STANDARD		0	0	6/15/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/13/2004	8/1/2004	358	5306.63
0	0	STANDARD	LIBOR 6 MO	65093.38	0	5/22/2004	8/1/2004	358	4700
0	0	STANDARD	LIBOR 6 MO	112750.29	0	6/8/2004	9/1/2004	358	11450
0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	8/1/2004	358	13111.88
0	0	STANDARD	LIBOR 6 MO	18773.82	0	4/20/2004	8/1/2004	358	4096
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	979.42	0	7/14/2004	9/1/2004	359	6310.19
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	2346.93
0	57	STANDARD	LIBOR 6 MO	0	0	3/2/2004	9/1/2004	358	5080
0	84	STANDARD	LIBOR 6 MO	567.89	0	5/28/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	4300.01
0	0	STANDARD		0	0	6/16/2004	9/1/2004	358	6200
0	13	STANDARD	LIBOR 6 MO	34516.81	0	6/7/2004	8/1/2004	358	4000
0	47	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	3500
0	0	RURAL		0	0	6/7/2004	9/1/2004	359	6870.42
0	0	STANDARD	LIBOR 6 MO	35733.73	0	5/18/2004	9/1/2004	358	11500
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5452.15
0	4	STANDARD	LIBOR 6 MO	1382.83	0	6/1/2004	8/1/2004	358	5982.68
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	5000
0	0	STANDARD		400.56	0	6/4/2004	9/1/2004	359	5489.58
0	32	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	4995.37
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	9184.93
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	12810.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	10085.96
0	0	STANDARD	LIBOR 6 MO	0	0	5/31/2004	9/1/2004	359	7000
0	0	STANDARD		6857.9	0	6/1/2004	8/1/2004	358	5154.44
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	5550
0	0	STANDARD	LIBOR 6 MO	10772.85	0	7/13/2004	9/1/2004	359	3300
0	65	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4986.05
0	0	STANDARD		25820.97	0	6/18/2004	9/1/2004	359	18599
0	19	STANDARD		19189.95	0	6/8/2004	9/1/2004	358	5817.25

0	0	STANDARD	LIBOR 6 MO	23854.73	0	6/14/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	4006.5	0	5/28/2004	9/1/2004	358	2095.45
0	0	STANDARD		0	0	6/26/2004	9/1/2004	359	6874.72
0	0	STANDARD	LIBOR 6 MO	9399.37	0	6/9/2004	8/1/2004	358	3822.9
0	10	STANDARD	LIBOR 6 MO	20558.45	0	6/3/2004	8/1/2004	358	6050
0	71	STANDARD	LIBOR 6 MO	26523.38	0	6/1/2004	9/1/2004	358	5215.07
0	0	STANDARD	LIBOR 6 MO	16542.93	0	5/10/2004	8/1/2004	358	14681.39
0	0	STANDARD	LIBOR 6 MO	11760.45	0	5/25/2004	9/1/2004	358	5700
0	0	RURAL		116.16	0	5/13/2004	9/1/2004	178	2558.65
0	0	STANDARD	LIBOR 6 MO	13203.08	0	4/29/2004	9/1/2004	359	2281.26
0	0	STANDARD		0	0	6/1/2004	9/1/2004	358	1939.38
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	3910.17
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	359	5300
0	0	STANDARD	LIBOR 6 MO	29650.91	0	6/14/2004	9/1/2004	358	8000
0	32	STANDARD	LIBOR 6 MO	21327.32	0	5/26/2004	9/1/2004	359	5000
0	9	STANDARD	LIBOR 6 MO	1560.8	0	6/4/2004	9/1/2004	358	4475.73
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5500
0	60	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	1981.14
0	0	STANDARD	LIBOR 6 MO	36777.08	0	5/14/2004	9/1/2004	358	5337
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	5317.53	0	6/14/2004	9/1/2004	358	2396.08
0	0	RURAL	LIBOR 6 MO	98750.41	0	6/9/2004	9/1/2004	359	3064.32
0	0	STANDARD	LIBOR 6 MO	7683.59	0	6/14/2004	9/1/2004	358	2695.7
0	58	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	6450
0	0	STANDARD	LIBOR 6 MO	17977.67	0	6/3/2004	9/1/2004	358	3432
0	68	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	18000
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	4952.34
0	0	STANDARD		0	0	5/30/2004	9/1/2004	358	15724.61
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	6100
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3300
0	60	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	1997.53
0	0	STANDARD		1359.22	0	6/16/2004	9/1/2004	358	3000.94
0	0	STANDARD	LIBOR 6 MO	13321.67	0	4/2/2004	8/1/2004	358	2903.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	5800
0	71	STANDARD		33347.15	0	6/16/2004	9/1/2004	238	7845
0	0	STANDARD	LIBOR 6 MO	3736.09	0	6/15/2004	9/1/2004	358	4301.17
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	4961.27	0	6/11/2004	9/1/2004	358	1759.06
0	0	STANDARD		14233.19	0	3/24/2004	9/1/2004	358	3980.59
0	81	STANDARD	LIBOR 6 MO	46279.31	0	6/17/2004	9/1/2004	358	12632
0	19	STANDARD		2334.5	0	6/4/2004	9/1/2004	178	2195.71
6	68	STANDARD	LIBOR 6 MO	58345.1	0	5/10/2004	8/1/2004	358	12500
0	0	STANDARD	LIBOR 6 MO	7174.59	0	7/1/2004	9/1/2004	359	6400
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	359	8392.4
0	40	STANDARD		10175.42	0	7/7/2004	9/1/2004	359	3140.57
0	0	STANDARD	LIBOR 6 MO	3624.22	0	6/14/2004	9/1/2004	359	3582.34
0	58	STANDARD	LIBOR 6 MO	136993.76	0	6/24/2004	9/1/2004	359	5326.29
0	0	STANDARD	LIBOR 6 MO	22429.76	0	5/28/2004	9/1/2004	358	9900
0	0	STANDARD	LIBOR 6 MO	98872.03	0	4/28/2004	9/1/2004	238	9032
0	0	STANDARD	LIBOR 6 MO	37570.84	0	2/10/2004	9/1/2004	359	3500
0	13	STANDARD		36855.79	0	6/23/2004	9/1/2004	358	7172.3
0	19	STANDARD		27232.54	0	6/9/2004	9/1/2004	358	10202.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	7400
0	0	STANDARD		4766.83	0	6/24/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	13500
0	68	STANDARD	LIBOR 6 MO	9274.06	0	5/26/2004	9/1/2004	359	8639
0	21	STANDARD		45851.72	0	4/20/2004	9/1/2004	358	6064.04
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	47569.57	0	5/1/2004	9/1/2004	358	7750
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	5500
0	59	STANDARD		12483.38	0	6/4/2004	9/1/2004	359	3042.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	6126
0	0	STANDARD	LIBOR 6 MO	1872.37	0	6/16/2004	9/1/2004	358	3299.84
0	0	STANDARD	LIBOR 6 MO	7584.27	0	6/11/2004	9/1/2004	358	2750
0	0	STANDARD		14674.29	0	6/15/2004	8/1/2004	358	1500
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	5500
0	0	STANDARD		18767.14	0	6/8/2004	9/1/2004	358	4688.79
0	9	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4806.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	6700
0	0	STANDARD		0	0	6/3/2004	8/1/2004	358	2752.36
0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	358	4059.83
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	4088.96
0	0	STANDARD		0	0	6/7/2004	9/1/2004	358	11000
0	0	STANDARD		2298.68	0	6/3/2004	9/1/2004	359	3950.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	2750
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	11000

0	0	STANDARD	7715.2	0	5/8/2004	9/1/2004	358	6200
0	0	STANDARD	22490.09	0	6/10/2004	8/1/2004	358	3817.68
0	0	STANDARD	LIBOR 6 MO	0	6/4/2004	9/1/2004	358	11196.43
0	0	STANDARD	0	0	3/20/2004	9/1/2004	358	5454
0	0	STANDARD	LIBOR 6 MO	0	6/4/2004	8/1/2004	358	3810
0	62	STANDARD	7538.21	0	4/21/2004	8/1/2004	358	4101.9
0	0	STANDARD	48891.28	0	6/8/2004	8/1/2004	178	1661
0	0	STANDARD	LIBOR 6 MO	15803.77	0	6/8/2004	9/1/2004	358	3127.2
0	0	STANDARD	0	0	6/10/2004	9/1/2004	358	5039.3
0	0	STANDARD	LIBOR 6 MO	0	6/16/2004	8/1/2004	358	4509.96
0	0	STANDARD	LIBOR 6 MO	0	6/5/2004	9/1/2004	358	10000
0	0	STANDARD	875.35	0	7/1/2004	9/1/2004	359	3165
0	0	STANDARD	LIBOR 6 MO	0	6/3/2004	9/1/2004	358	11197.99
0	0	RURAL	LIBOR 6 MO	48519.72	0	6/4/2004	8/1/2004	358	2681
0	12	STANDARD	LIBOR 6 MO	6366.99	0	6/3/2004	8/1/2004	358	5270
0	0	STANDARD	LIBOR 6 MO	8714.95	0	7/14/2004	9/1/2004	359	2898.22
0	0	STANDARD	0	0	4/3/2004	8/1/2004	358	2000
0	23	STANDARD	LIBOR 6 MO	4318.06	0	6/17/2004	9/1/2004	358	2965.73
0	0	STANDARD	LIBOR 6 MO	51196.92	0	5/19/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	22306.79	0	5/18/2004	9/1/2004	359	4614.21
0	0	STANDARD	0	0	5/29/2004	9/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MO	27571.98	0	6/4/2004	9/1/2004	358	5150.04
0	0	STANDARD	25690.32	0	5/12/2004	9/1/2004	358	4968.06
0	33	STANDARD	1450.79	0	7/1/2004	9/1/2004	359	1784.73
0	0	STANDARD	LIBOR 6 MO	34251.91	0	5/1/2004	9/1/2004	358	9821.07
0	0	STANDARD	10515.97	0	5/8/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	14822.73	0	6/8/2004	9/1/2004	358	7600
0	0	STANDARD	8380.05	0	6/28/2004	9/1/2004	179	7101.08
0	0	STANDARD	LIBOR 6 MO	36487.63	0	5/12/2004	9/1/2004	358	9600
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	10563.79
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4150
0	0	STANDARD	LIBOR 6 MO	20979.82	0	3/6/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	8270.63	0	5/24/2004	9/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	23.16	0	5/1/2004	9/1/2004	358	1740.54
13	0	STANDARD	LIBOR 6 MO	10464.39	0	6/7/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	21578.68	0	5/31/2004	9/1/2004	358	2666
0	6	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	5120
0	0	STANDARD	11636.63	0	6/16/2004	9/1/2004	359	2582.36
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	6533.43
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	6250
0	64	STANDARD	LIBOR 6 MO	513.97	0	6/12/2004	8/1/2004	358	4739.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	4691
0	0	STANDARD	LIBOR 6 MO	15310.68	0	6/14/2004	9/1/2004	358	7853
0	57	STANDARD	LIBOR 6 MO	12379.21	0	6/2/2004	9/1/2004	358	9400
0	0	STANDARD	0	0	5/21/2004	9/1/2004	359	6253.13
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	10049.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	8325
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	3982
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	4706.35
0	0	STANDARD	LIBOR 6 MO	118678.77	0	6/1/2004	9/1/2004	358	5074
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4200
0	0	STANDARD	11357.06	0	6/4/2004	9/1/2004	238	11734.83
0	0	STANDARD	11387.58	0	6/3/2004	8/1/2004	358	13467.33
0	0	STANDARD	25454.15	0	6/21/2004	8/1/2004	178	9718.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	8519
0	0	STANDARD	0	0	5/27/2004	9/1/2004	358	4000
0	0	STANDARD	6317.93	0	6/14/2004	9/1/2004	358	3702.71
0	0	STANDARD	LIBOR 6 MO	6621.94	0	6/15/2004	9/1/2004	358	9999.99
0	57	STANDARD	7113.41	0	6/3/2004	9/1/2004	359	4746.65
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	358	6120
0	0	STANDARD	LIBOR 6 MO	4061.59	0	6/8/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	7061.91
0	33	STANDARD	LIBOR 6 MO	3022.27	0	6/15/2004	8/1/2004	358	2566.42
0	0	STANDARD	LIBOR 6 MO	5888.88	0	6/9/2004	9/1/2004	359	4439.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	30433.4	0	6/15/2004	9/1/2004	359	3432.99
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	9/1/2004	358	10299
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	36923.52
0	0	STANDARD	LIBOR 6 MO	8416.4	0	5/20/2004	9/1/2004	358	4530.53
0	0	STANDARD	22811.02	0	5/10/2004	8/1/2004	358	5528.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/10/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	18982.58
0	0	STANDARD	LIBOR 6 MO	3624.57	0	6/2/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	5900

0	72	STANDARD	LIBOR 6 MO	36192.81	0	6/5/2004	9/1/2004	358	4844.6
0	56	STANDARD		31467.13	0	6/3/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	11997.59	0	5/11/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	7315.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	358	5100
0	0	STANDARD	LIBOR 6 MO	73452.06	0	6/2/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	2645.78	0	5/20/2004	9/1/2004	358	1800
0	0	STANDARD	LIBOR 6 MO	3606.55	0	6/18/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	7154.95	0	5/21/2004	9/1/2004	358	3718.02
0	55	STANDARD	LIBOR 6 MO	9043.66	0	5/29/2004	9/1/2004	359	4115.65
0	0	STANDARD	LIBOR 6 MO	6126.11	0	6/15/2004	8/1/2004	358	8698.02
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	3918.99
0	0	STANDARD	LIBOR 6 MO	3402.69	0	6/14/2004	9/1/2004	359	2500
0	0	STANDARD		0	0	6/10/2004	10/1/2004	358	3259
0	0	STANDARD		0	0	6/7/2004	9/1/2004	178	3674.77
0	0	STANDARD	LIBOR 6 MO	55284.48	0	6/7/2004	8/1/2004	358	10439
0	62	STANDARD	LIBOR 6 MO	31791.66	0	6/22/2004	9/1/2004	359	3697.88
0	0	STANDARD	LIBOR 6 MO	654.15	0	5/30/2004	8/1/2004	358	3738.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	8814.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	4750
0	0	STANDARD	LIBOR 6 MO	30620.27	0	5/12/2004	9/1/2004	358	9400
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	4350
0	0	STANDARD		0	0	6/9/2004	8/1/2004	358	3750
0	0	STANDARD	LIBOR 6 MO	11832.53	0	6/7/2004	9/1/2004	358	3940
0	77	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5500
0	63	STANDARD	LIBOR 6 MO	67535.92	0	7/6/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	8/1/2004	358	4853.33
0	0	STANDARD		0	0	7/21/2004	9/1/2004	359	1502.04
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	3900
0	60	STANDARD	LIBOR 6 MO	0	0	6/6/2004	8/1/2004	358	2048.08
0	0	STANDARD	LIBOR 6 MO	17262.38	0	6/16/2004	9/1/2004	359	5268.24
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	13223.22	0	6/11/2004	8/1/2004	358	11233.27
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6620
0	0	STANDARD		79276.99	0	6/23/2004	9/1/2004	359	4220.01
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	8/1/2004	358	7250
0	29	STANDARD	LIBOR 6 MO	70.75	0	6/10/2004	8/1/2004	358	4867.6
0	0	STANDARD	LIBOR 6 MO	37560.42	0	6/12/2004	9/1/2004	358	9298.68
0	19	STANDARD	LIBOR 6 MO	13698.73	0	5/31/2004	9/1/2004	358	3850
0	0	STANDARD		10031.23	0	6/24/2004	9/1/2004	359	2298.46
0	0	STANDARD		109545.24	0	5/21/2004	9/1/2004	358	7950.74
0	0	STANDARD	LIBOR 6 MO	8475.97	0	6/20/2004	9/1/2004	359	2263.86
0	0	STANDARD	LIBOR 6 MO	19951.12	0	5/24/2004	9/1/2004	358	3901
0	0	STANDARD		19597.69	0	6/1/2004	9/1/2004	238	7200
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	10236.31
0	70	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	8594.41
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	7627.34
0	0	STANDARD	LIBOR 6 MO	18800.44	0	6/10/2004	9/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	6300
0	0	STANDARD		8109.6	0	5/26/2004	9/1/2004	358	5750
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5562.78
0	0	STANDARD	LIBOR 6 MO	23397.76	0	6/11/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	18033.93	0	6/10/2004	9/1/2004	358	3860
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	5920.16
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	25819.21	0	4/30/2004	9/1/2004	359	16514.92
0	0	STANDARD	LIBOR 6 MO	28798.43	0	6/3/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	9735.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	359	4377
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6500
0	0	STANDARD		3117.12	0	6/17/2004	9/1/2004	359	4829.34
0	68	STANDARD	LIBOR 6 MO	0	0	5/23/2004	9/1/2004	358	8273.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	2112.4
0	41	STANDARD		36666.1	0	6/29/2004	9/1/2004	359	7386.12
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	5400.79
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	12946
0	0	STANDARD	LIBOR 6 MO	22981.41	0	5/17/2004	9/1/2004	359	10327.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	13500
0	0	STANDARD	LIBOR 6 MO	28.75	0	6/4/2004	8/1/2004	358	3375.67
0	0	STANDARD		0	0	1/26/2004	9/1/2004	359	4078.68
0	0	STANDARD	LIBOR 6 MO	21769.46	0	6/18/2004	9/1/2004	358	8127.29
0	41	STANDARD		1938.6	0	6/10/2004	8/1/2004	358	4628.61
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	7731
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	11150

0	7	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	8186.6
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3100
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	8309.83
0	0	STANDARD LIBOR 6 MO	8284.61	0	5/26/2004	8/1/2004	358	4988
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	7347.99
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	4597.28
0	19	STANDARD LIBOR 6 MO	5426.68	0	5/10/2004	8/1/2004	358	2241.95
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	3281.46
0	0	STANDARD LIBOR 6 MO	1403.16	0	6/16/2004	9/1/2004	358	2616.4
0	0	STANDARD LIBOR 6 MO	37935.61	0	6/9/2004	8/1/2004	358	5277.66
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	7317
0	0	RURAL	0	0	4/21/2004	8/1/2004	358	1279
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	4881.74	0	6/2/2004	9/1/2004	359	8045.4
0	71	STANDARD LIBOR 6 MO	626.87	0	7/6/2004	9/1/2004	359	4918.03
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	2840
0	0	STANDARD LIBOR 6 MO	33423.28	0	6/8/2004	8/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	9341.98
0	0	STANDARD LIBOR 6 MO	21373.33	0	4/22/2004	8/1/2004	358	8000
0	52	STANDARD LIBOR 6 MO	36152.79	0	4/26/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	3128.85	0	6/21/2004	9/1/2004	359	6669.62
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	5548.9
0	0	STANDARD	65786.26	0	5/18/2004	9/1/2004	359	9646.26
0	0	STANDARD	19438.87	0	6/19/2004	9/1/2004	359	1661.24
0	94	STANDARD LIBOR 6 MO	14595.98	0	6/19/2004	9/1/2004	358	6494.15
0	88	STANDARD	0	0	3/9/2004	9/1/2004	359	6527.56
0	0	STANDARD LIBOR 6 MO	38883.68	0	5/18/2004	8/1/2004	358	7600
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	5700
0	0	STANDARD	20416.39	0	6/17/2004	9/1/2004	358	6254.12
0	0	STANDARD LIBOR 6 MO	101581.88	0	6/7/2004	9/1/2004	358	7504.17
0	0	STANDARD LIBOR 6 MO	36959.03	0	4/30/2004	8/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	1034.5	0	6/6/2004	9/1/2004	358	3515.8
0	0	STANDARD LIBOR 6 MO	3705.14	0	6/11/2004	9/1/2004	358	5366.48
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5868.05
0	0	STANDARD LIBOR 6 MO	76.41	0	6/15/2004	8/1/2004	358	3971.53
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	359	8960.49
0	82	STANDARD LIBOR 6 MO	9205.69	0	5/21/2004	9/1/2004	359	3524
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	238	4691.89
0	0	STANDARD LIBOR 6 MO	0	0	5/30/2004	9/1/2004	358	5437
0	0	STANDARD	331.26	0	7/2/2004	9/1/2004	359	7438
0	0	STANDARD LIBOR 6 MO	147582.95	0	6/16/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	5207.02
0	25	STANDARD	9445.94	0	6/1/2004	9/1/2004	359	4716.33
32	42	STANDARD	42925.11	0	5/11/2004	9/1/2004	359	8208.33
0	0	STANDARD	10356.54	0	5/11/2004	9/1/2004	358	7889.56
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	5075
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	5600
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7331.45
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	3541.96
0	0	STANDARD	3310.84	0	4/28/2004	9/1/2004	358	5252.5
0	0	STANDARD LIBOR 6 MO	39691.59	0	6/7/2004	8/1/2004	358	6400
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	8200
0	0	STANDARD	0	0	6/7/2004	8/1/2004	358	8200
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3021.38
0	77	STANDARD LIBOR 6 MO	0	0	2/11/2004	8/1/2004	358	8750
0	0	STANDARD	161060.74	0	6/10/2004	9/1/2004	178	16802.51
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	3396.94
0	0	STANDARD LIBOR 6 MO	49800.34	0	6/2/2004	9/1/2004	358	7470
0	44	STANDARD LIBOR 6 MO	23529.18	0	6/1/2004	9/1/2004	358	4231.87
0	0	STANDARD LIBOR 6 MO	21093.18	0	5/22/2004	9/1/2004	358	6390
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	15460
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	17459.02
0	35	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	2438.99
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	12500
0	72	STANDARD LIBOR 6 MO	11873.34	0	6/23/2004	9/1/2004	359	3995
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	4965.59
0	0	STANDARD LIBOR 6 MO	4202.45	0	5/25/2004	8/1/2004	358	8093
0	0	STANDARD LIBOR 6 MO	46487.88	0	5/13/2004	9/1/2004	358	5600
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	6250
0	0	STANDARD LIBOR 6 MO	13376.89	0	5/22/2004	9/1/2004	359	7500
0	0	RURAL	27085.5	0	5/21/2004	8/1/2004	358	9849.61
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	9300
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	4685
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4249

0	0	STANDARD	LIBOR 6 MO	1716.63	0	6/2/2004	9/1/2004	359	7080.58
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	8567.35
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3450
0	0	STANDARD		111.16	0	6/7/2004	9/1/2004	358	3531.09
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	4079.11
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	6485
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	8448.75
0	0	STANDARD		0	0	1/30/2004	9/1/2004	358	2357.87
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	8528.05
0	0	STANDARD		0	0	6/16/2004	9/1/2004	358	3258.3
17	0	STANDARD	LIBOR 6 MO	7613.1	0	6/25/2004	8/1/2004	358	4200
0	80	STANDARD		0	0	6/3/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	25452.87	0	6/3/2004	9/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	66566.78	0	4/30/2004	9/1/2004	358	5300
0	79	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	4089.63	0	4/16/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 MO	652.35	0	5/26/2004	8/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	16019.22	0	6/14/2004	9/1/2004	359	3824.97
0	0	STANDARD	LIBOR 6 MO	12598.52	0	5/21/2004	9/1/2004	358	3997.95
0	0	STANDARD	LIBOR 6 MO	7707.57	0	6/3/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	7600
0	0	STANDARD		68022.42	0	5/22/2004	9/1/2004	358	12327.42
0	0	STANDARD	LIBOR 6 MO	5433.92	0	5/24/2004	8/1/2004	358	5000
0	11	STANDARD		27206.18	0	6/9/2004	9/1/2004	358	2778.14
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	6532
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	5818
18	0	STANDARD	LIBOR 6 MO	66469.36	0	5/27/2004	9/1/2004	358	9500
18	0	STANDARD	LIBOR 6 MO	47815.36	0	5/20/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	4500
0	80	STANDARD	LIBOR 6 MO	16194.14	0	5/1/2004	9/1/2004	358	2231.73
0	0	STANDARD	LIBOR 6 MO	3115.85	0	6/11/2004	8/1/2004	358	5982
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3500
0	0	STANDARD		20588.11	0	5/4/2004	8/1/2004	358	6650.98
0	60	STANDARD	LIBOR 6 MO	21415.49	0	5/20/2004	8/1/2004	358	5701.6
0	0	STANDARD	LIBOR 6 MO	33203.09	0	5/12/2004	8/1/2004	358	8790
8	9	STANDARD	LIBOR 6 MO	23815.58	0	6/22/2004	9/1/2004	359	6778.52
0	0	STANDARD	LIBOR 6 MO	73786.85	0	5/21/2004	8/1/2004	358	8309.37
0	0	STANDARD	LIBOR 6 MO	30993.44	0	6/14/2004	9/1/2004	358	8470
0	0	STANDARD		0	0	6/3/2004	9/1/2004	358	5187.2
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	9/1/2004	359	8000
0	0	STANDARD		32007.93	0	5/21/2004	9/1/2004	359	5781.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3875
0	0	STANDARD		48285.62	0	3/10/2004	8/1/2004	358	17482.88
0	0	STANDARD		0	0	4/7/2004	8/1/2004	358	7922
0	0	STANDARD		0	0	6/22/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	3/11/2004	9/1/2004	358	6800
0	0	RURAL	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	3168.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	3644.98
0	0	STANDARD	LIBOR 6 MO	5040.39	0	3/23/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	5428.57
0	0	STANDARD	LIBOR 6 MO	1035.22	0	6/22/2004	8/1/2004	358	7027.05
0	0	STANDARD	LIBOR 6 MO	12518.8	0	6/7/2004	8/1/2004	358	9850
0	0	STANDARD		26658.9	0	5/7/2004	9/1/2004	359	6458.27
0	0	STANDARD	LIBOR 6 MO	1315.05	0	5/27/2004	8/1/2004	358	3000
0	85	STANDARD	LIBOR 6 MO	15720.01	0	5/27/2004	9/1/2004	358	4750
0	0	STANDARD	LIBOR 6 MO	13369.71	0	6/2/2004	9/1/2004	358	5753.38
0	78	STANDARD	LIBOR 6 MO	5402.15	0	6/8/2004	8/1/2004	358	3473.89
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5116
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	10/1/2004	359	5453.28
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	9/1/2004	359	5986.33
0	0	STANDARD		0	0	6/15/2004	8/1/2004	358	3661.58
0	0	STANDARD	LIBOR 6 MO	18777.94	0	6/4/2004	9/1/2004	358	4710.59
0	1	STANDARD		35491.57	0	5/27/2004	8/1/2004	358	5835.94
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4250
0	10	STANDARD	LIBOR 6 MO	10808.37	0	6/10/2004	8/1/2004	358	2882.62
0	0	STANDARD	LIBOR 6 MO	4788.35	0	6/4/2004	8/1/2004	358	3769.02
0	0	STANDARD		2016	0	5/31/2004	9/1/2004	358	4900.49
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	6758
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	6400
0	50	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	3900
0	99	STANDARD		9491.91	0	6/7/2004	9/1/2004	358	5287
0	0	STANDARD		11784.09	0	6/4/2004	8/1/2004	178	4087.89
0	0	STANDARD		0	0	6/11/2004	8/1/2004	358	2184.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	3412.99

0	0	STANDARD	LIBOR 6 M(	24642.61	0	6/11/2004	9/1/2004	358	3419.64
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 M(	0	0	5/13/2004	8/1/2004	358	5600
0	89	STANDARD	LIBOR 6 M(	0	0	5/18/2004	9/1/2004	358	4800
0	0	STANDARD		0	0	6/14/2004	8/1/2004	358	5150.82
0	0	STANDARD		0	0	6/14/2004	8/1/2004	358	5150.82
0	0	STANDARD		0	0	6/14/2004	8/1/2004	358	5150.82
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	7436.17
0	0	STANDARD	LIBOR 6 M(	0	0	5/21/2004	9/1/2004	358	1746.13
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	8/1/2004	358	9550.44
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	5900
0	0	STANDARD	LIBOR 6 M(	0	0	6/6/2004	9/1/2004	358	6860.56
0	34	STANDARD	LIBOR 6 M(	0	0	6/14/2004	9/1/2004	358	1826.31
0	0	STANDARD	LIBOR 6 M(	13794.55	0	6/15/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	7214.99
0	0	STANDARD	LIBOR 6 M(	0	0	6/12/2004	9/1/2004	358	9951.85
0	0	STANDARD	LIBOR 6 M(	10392.32	0	5/20/2004	9/1/2004	358	4330
0	0	STANDARD		0	0	6/7/2004	9/1/2004	359	3675.76
0	0	STANDARD	LIBOR 6 M(	0	0	6/3/2004	9/1/2004	358	4750
0	0	STANDARD	LIBOR 6 M(	60314.24	0	5/20/2004	9/1/2004	359	4814
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	358	3500
0	13	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	359	3041.43
0	0	STANDARD	LIBOR 6 M(	1.2	0	5/20/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	9/1/2004	359	6036.42
0	0	STANDARD	LIBOR 6 M(	3411.55	0	4/13/2004	9/1/2004	358	4000
0	74	STANDARD	LIBOR 6 M(	8369.48	0	5/17/2004	9/1/2004	358	2109.58
0	0	STANDARD	LIBOR 6 M(	17685.39	0	2/10/2004	8/1/2004	358	4800
0	67	STANDARD	LIBOR 6 M(	18632.96	0	6/11/2004	9/1/2004	358	2481.5
0	0	STANDARD	LIBOR 6 M(	30832.68	0	6/9/2004	9/1/2004	358	7583
0	0	STANDARD	LIBOR 6 M(	12804.2	0	6/4/2004	9/1/2004	359	4120
0	0	STANDARD	LIBOR 6 M(	4837.64	0	6/1/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 M(	0	0	6/14/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 M(	174.14	0	4/29/2004	8/1/2004	358	3885.24
0	0	STANDARD	LIBOR 6 M(	0	0	1/15/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 M(	0	0	6/4/2004	9/1/2004	358	6146.64
0	0	STANDARD	LIBOR 6 M(	885.2	0	5/18/2004	8/1/2004	358	11250
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	8/1/2004	358	6773.48
0	0	STANDARD		25311.91	0	6/3/2004	9/1/2004	358	2097.85
0	0	STANDARD	LIBOR 6 M(	702.04	0	6/18/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 M(	17996.77	0	5/31/2004	9/1/2004	358	5430.24
0	0	STANDARD		37876.56	0	6/4/2004	8/1/2004	178	3120.84
0	0	STANDARD		0	0	6/14/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	11979.01	0	6/2/2004	8/1/2004	358	8560
0	44	STANDARD		0	0	4/21/2004	9/1/2004	358	6750
0	14	STANDARD	LIBOR 6 M(	7993.63	0	6/9/2004	8/1/2004	358	1913.67
0	0	STANDARD		1961.56	0	6/9/2004	8/1/2004	358	13700
0	0	STANDARD	LIBOR 6 M(	6673.84	0	6/9/2004	9/1/2004	358	1677.23
0	0	STANDARD	LIBOR 6 M(	0	0	7/3/2004	9/1/2004	359	3500
0	15	STANDARD	LIBOR 6 M(	27093.02	0	4/19/2004	9/1/2004	358	2750
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	358	13850
0	0	STANDARD	LIBOR 6 M(	0	0	5/18/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	238412.8	0	6/21/2004	9/1/2004	358	12688.25
0	5	STANDARD	LIBOR 6 M(	1183.02	0	6/3/2004	8/1/2004	358	5725.23
0	0	STANDARD	LIBOR 6 M(	0	0	6/17/2004	9/1/2004	359	4776
0	0	STANDARD	LIBOR 6 M(	7234.35	0	6/3/2004	9/1/2004	358	4850.95
0	19	STANDARD	LIBOR 6 M(	59996.96	0	6/17/2004	9/1/2004	359	3341.53
0	13	STANDARD	LIBOR 6 M(	0	0	6/15/2004	8/1/2004	358	2951.52
0	69	STANDARD		70053.63	0	6/21/2004	9/1/2004	359	9070.43
0	0	STANDARD	LIBOR 6 M(	7127.21	0	6/9/2004	9/1/2004	358	4200
0	0	STANDARD		0	0	6/2/2004	9/1/2004	358	7700
0	88	STANDARD	LIBOR 6 M(	24005.12	0	6/15/2004	8/1/2004	358	4819.2
0	0	STANDARD	LIBOR 6 M(	26349.05	0	6/9/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	25393	0	6/5/2004	8/1/2004	358	8150
0	69	STANDARD	LIBOR 6 M(	29107.93	0	6/6/2004	9/1/2004	358	15507.52
0	75	STANDARD	LIBOR 6 M(	2289.64	0	6/16/2004	8/1/2004	358	2192.96
0	0	STANDARD	LIBOR 6 M(	0	0	5/14/2004	9/1/2004	358	7326
0	0	STANDARD	LIBOR 6 M(	9320.19	0	5/19/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 M(	43884.51	0	6/4/2004	9/1/2004	358	16713.13
0	0	STANDARD	LIBOR 6 M(	0	0	5/11/2004	10/1/2004	358	5980.24
0	0	STANDARD	LIBOR 6 M(	51553.2	0	6/21/2004	9/1/2004	359	6380
0	0	STANDARD	LIBOR 6 M(	0	0	5/21/2004	8/1/2004	358	6338.48
0	0	STANDARD		35638.9	0	6/11/2004	9/1/2004	359	3715.31
0	0	STANDARD		0	0	6/23/2004	9/1/2004	359	4400.58
0	0	STANDARD	LIBOR 6 M(	0	0	5/23/2004	8/1/2004	358	11838.5
0	85	STANDARD	LIBOR 6 M(	0	0	5/24/2004	8/1/2004	358	5165.06

0	0	STANDARD	13588.33	0	5/3/2004	9/1/2004	358	6103.2
0	0	STANDARD LIBOR 6 MO	1757.12	0	5/17/2004	8/1/2004	358	4583
0	0	STANDARD LIBOR 6 MO	28308.09	0	5/24/2004	9/1/2004	358	12003
0	0	STANDARD LIBOR 6 MO	36692.31	0	7/7/2004	9/1/2004	359	18400
0	0	STANDARD	4071.7	0	6/1/2004	8/1/2004	358	3000
0	0	STANDARD	4506.99	0	6/3/2004	9/1/2004	358	3499.99
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	8854.83
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	5149.99
0	0	STANDARD LIBOR 6 MO	16249.74	0	6/8/2004	9/1/2004	359	6107.13
0	0	STANDARD LIBOR 6 MO	17803.33	0	3/25/2004	9/1/2004	359	6407.9
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	10110
0	55	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	7432
17	13	STANDARD LIBOR 6 MO	15788.38	0	6/8/2004	9/1/2004	358	12526.1
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	8/1/2004	358	3821.44
0	0	STANDARD	0	0	6/9/2004	8/1/2004	358	4033
0	0	STANDARD LIBOR 6 MO	41583.58	0	4/23/2004	8/1/2004	358	5978.24
0	0	STANDARD LIBOR 6 MO	88520.87	0	6/15/2004	9/1/2004	358	6827.5
0	0	RURAL	0	0	6/3/2004	9/1/2004	358	4444.27
0	0	STANDARD	1048.64	0	5/15/2004	9/1/2004	358	2254.19
0	91	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	4478.58
0	0	STANDARD LIBOR 6 MO	28080.69	0	6/14/2004	8/1/2004	358	7210
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	6987
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	2875
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	4755
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	4200
0	0	STANDARD LIBOR 6 MO	660.34	0	6/8/2004	9/1/2004	358	6559.81
0	58	STANDARD LIBOR 6 MO	10884.16	0	6/8/2004	9/1/2004	359	2860.68
0	0	STANDARD	4561.23	0	7/8/2004	9/1/2004	359	1456
0	0	STANDARD LIBOR 6 MO	209.36	0	6/16/2004	8/1/2004	358	2755.01
0	0	STANDARD	0	0	3/3/2004	9/1/2004	358	17683
0	99	STANDARD LIBOR 6 MO	26627.37	0	6/11/2004	9/1/2004	359	9661.04
0	0	STANDARD LIBOR 6 MO	7743.7	0	5/20/2004	8/1/2004	358	2100
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	7876.24
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	0	0	3/30/2004	8/1/2004	358	12225.99
0	59	STANDARD	11129.36	0	6/8/2004	9/1/2004	178	3750
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	7485
0	0	STANDARD LIBOR 6 MO	0	0	3/26/2004	8/1/2004	358	6778
0	0	STANDARD LIBOR 6 MO	56722.2	0	6/8/2004	9/1/2004	358	6303.99
0	0	STANDARD	27.99	0	6/18/2004	9/1/2004	359	1976.66
0	0	STANDARD LIBOR 6 MO	0	0	4/6/2004	9/1/2004	358	6900
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	29773.9	0	6/7/2004	9/1/2004	358	8954
0	0	STANDARD	0	0	4/25/2004	9/1/2004	359	6791
0	0	STANDARD LIBOR 6 MO	10472.48	0	5/14/2004	8/1/2004	358	17379.01
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	6500
0	0	STANDARD	0	0	6/9/2004	8/1/2004	358	3500
0	73	STANDARD LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	4896.02
0	46	STANDARD LIBOR 6 MO	42149.21	0	6/15/2004	8/1/2004	358	22834.94
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	4000
0	33	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6449.49
0	0	STANDARD	0	0	6/21/2004	8/1/2004	358	3640
0	48	STANDARD LIBOR 6 MO	0	0	6/6/2004	8/1/2004	358	2965.12
0	16	STANDARD LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	9538.32
0	0	STANDARD LIBOR 6 MO	0	0	3/26/2004	8/1/2004	358	5500
0	37	STANDARD	8642.6	0	6/23/2004	9/1/2004	359	2473.77
0	0	STANDARD LIBOR 6 MO	29214.31	0	3/3/2004	9/1/2004	359	12000
0	48	STANDARD LIBOR 6 MO	1239.92	0	6/17/2004	9/1/2004	359	8300
0	0	STANDARD LIBOR 6 MO	28052.31	0	6/11/2004	9/1/2004	359	20000
0	0	STANDARD LIBOR 6 MO	6829.07	0	6/4/2004	9/1/2004	358	3500
0	70	STANDARD LIBOR 6 MO	3504.39	0	6/16/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3500
0	23	STANDARD LIBOR 6 MO	18440.13	0	6/14/2004	9/1/2004	358	4125.72
0	0	STANDARD LIBOR 6 MO	50254.11	0	6/3/2004	8/1/2004	358	7846.98
0	0	STANDARD LIBOR 6 MO	7979.44	0	6/4/2004	9/1/2004	358	1935.41
0	84	STANDARD LIBOR 6 MO	9280.6	0	6/1/2004	9/1/2004	358	4226
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	23377
0	54	STANDARD LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	11024.66	0	6/2/2004	8/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5400
0	0	STANDARD LIBOR 6 MO	23869.88	0	6/1/2004	8/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	14920
0	0	STANDARD LIBOR 6 MO	32317.41	0	6/5/2004	8/1/2004	358	3385.08
0	0	STANDARD	182.69	0	4/19/2004	9/1/2004	358	3843.42
0	0	STANDARD LIBOR 6 MO	13388.53	0	5/11/2004	9/1/2004	358	4750

0	0	STANDARD	LIBOR 6 M(	0	0	6/12/2004	9/1/2004	358	16756.04
0	0	STANDARD	LIBOR 6 M(	23510.85	0	4/27/2004	9/1/2004	358	3168
0	0	STANDARD	LIBOR 6 M(	0	0	5/31/2004	9/1/2004	359	5750
0	0	STANDARD		0	0	6/15/2004	8/1/2004	358	1835.17
0	0	STANDARD	LIBOR 6 M(	276.05	0	6/21/2004	9/1/2004	359	2811.93
0	0	STANDARD	LIBOR 6 M(	0	0	5/7/2004	9/1/2004	359	1553.57
0	16	STANDARD		79.88	0	6/12/2004	9/1/2004	358	3856.38
0	0	STANDARD	LIBOR 6 M(	319.27	0	5/25/2004	8/1/2004	358	3435.69
0	0	STANDARD	LIBOR 6 M(	10792.32	0	6/17/2004	9/1/2004	358	3400
0	95	STANDARD	LIBOR 6 M(	383.11	0	6/8/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	61042.05	0	5/28/2004	9/1/2004	358	5685
0	0	STANDARD	LIBOR 6 M(	0	0	6/14/2004	8/1/2004	358	4560
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	9165.71
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	5032.92
0	0	STANDARD	LIBOR 6 M(	18949.56	0	6/4/2004	9/1/2004	358	4262.49
0	0	STANDARD	LIBOR 6 M(	122755.04	0	6/9/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 M(	24743.03	0	6/19/2004	9/1/2004	359	3300
0	0	STANDARD	LIBOR 6 M(	0	0	5/11/2004	9/1/2004	358	5940
0	0	STANDARD	LIBOR 6 M(	5917.08	0	6/18/2004	9/1/2004	359	1905.2
0	0	STANDARD	LIBOR 6 M(	697.99	0	6/24/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 M(	0	0	5/1/2004	9/1/2004	358	6780
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	358	3620
0	0	STANDARD	LIBOR 6 M(	11631.5	0	6/9/2004	9/1/2004	358	3500
0	0	STANDARD		664.77	0	6/14/2004	9/1/2004	238	3110.24
0	41	STANDARD	LIBOR 6 M(	28221.94	0	5/22/2004	9/1/2004	358	2830.01
0	0	STANDARD		0	0	5/11/2004	9/1/2004	358	5940
0	84	STANDARD		0	0	5/19/2004	9/1/2004	358	5959.18
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	358	3700
0	0	STANDARD	LIBOR 6 M(	0	0	6/8/2004	9/1/2004	358	9237
0	37	STANDARD	LIBOR 6 M(	7272.36	0	6/2/2004	9/1/2004	358	1814.9
0	0	STANDARD		0	0	6/12/2004	9/1/2004	359	6705
0	40	STANDARD		0	0	6/8/2004	9/1/2004	358	5001.75
0	0	STANDARD	LIBOR 6 M(	0	0	6/18/2004	8/1/2004	358	6321.5
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	8/1/2004	358	4579.97
0	0	STANDARD	LIBOR 6 M(	0	0	6/18/2004	9/1/2004	359	3452
0	0	STANDARD		0	0	6/16/2004	9/1/2004	358	6415.32
0	0	STANDARD	LIBOR 6 M(	18375.5	0	6/11/2004	9/1/2004	358	7447.79
0	0	STANDARD		0	0	6/21/2004	8/1/2004	358	2450
0	0	STANDARD	LIBOR 6 M(	3484.52	0	6/4/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 M(	0	0	5/3/2004	8/1/2004	358	13775.98
0	0	STANDARD		0	0	6/9/2004	9/1/2004	238	2400
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	4401.26
0	0	STANDARD	LIBOR 6 M(	91929.63	0	5/3/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	9/1/2004	358	4873.19
0	0	STANDARD	LIBOR 6 M(	0	0	7/2/2004	9/1/2004	359	2325.32
0	0	STANDARD		15234.98	0	6/16/2004	9/1/2004	359	5217.86
0	0	STANDARD		0	0	6/30/2004	9/1/2004	359	6629
0	0	STANDARD	LIBOR 6 M(	21.43	0	5/15/2004	8/1/2004	358	8900
0	0	STANDARD		0	0	6/16/2004	8/1/2004	358	3900
0	70	STANDARD	LIBOR 6 M(	0	0	5/14/2004	8/1/2004	358	7316
0	0	STANDARD	LIBOR 6 M(	0	0	6/24/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 M(	0	0	5/1/2004	8/1/2004	358	8250
0	0	RURAL		48991.99	0	5/26/2004	8/1/2004	358	5235.69
0	0	STANDARD		18534	0	6/8/2004	9/1/2004	358	4118.66
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	358	5623
0	0	STANDARD	LIBOR 6 M(	0	0	6/30/2004	9/1/2004	359	7957.74
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	8/1/2004	358	9600
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	5431.42
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	358	13142
0	6	STANDARD	LIBOR 6 M(	9423.3	0	5/8/2004	9/1/2004	359	3847.3
0	79	STANDARD	LIBOR 6 M(	25.74	0	4/30/2004	9/1/2004	358	2420
0	0	STANDARD	LIBOR 6 M(	4741.63	0	6/10/2004	8/1/2004	358	5330.8
0	0	STANDARD	LIBOR 6 M(	0	0	6/17/2004	8/1/2004	358	24498.53
0	0	STANDARD	LIBOR 6 M(	8704.07	0	5/12/2004	8/1/2004	358	5850
0	0	STANDARD	LIBOR 6 M(	0	0	6/4/2004	9/1/2004	358	3250
0	0	STANDARD	LIBOR 6 M(	0	0	5/1/2004	9/1/2004	359	11908.35
0	0	STANDARD	LIBOR 6 M(	83879.25	0	6/9/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 M(	6077.4	0	5/28/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 M(	0	0	5/19/2004	8/1/2004	358	11289.98
0	0	STANDARD		0	0	6/1/2004	8/1/2004	358	8750
0	58	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	9/1/2004	358	4287.78
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	8/1/2004	358	7492.09
0	0	STANDARD	LIBOR 6 M(	0	0	6/11/2004	9/1/2004	358	5188.5

0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3176
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	4848.48
0	2	STANDARD	LIBOR 6 MO	462.85	0	6/10/2004	9/1/2004	358	5922.07
0	0	STANDARD		21770.28	0	6/8/2004	9/1/2004	359	4993.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	4856.35
0	0	STANDARD	LIBOR 6 MO	10042.83	0	6/10/2004	8/1/2004	358	2650
0	64	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	359	5684.82
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	17689
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	9840.56
0	0	STANDARD	LIBOR 6 MO	25061.14	0	6/8/2004	9/1/2004	359	4051.32
0	0	STANDARD	LIBOR 6 MO	1996.97	0	5/6/2004	9/1/2004	359	10448.98
0	0	STANDARD		0	0	3/31/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	14083.66
0	0	STANDARD	LIBOR 6 MO	9086.09	0	3/16/2004	9/1/2004	358	9581.98
0	0	STANDARD	LIBOR 6 MO	331.58	0	6/21/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	2644.97
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	12612.79	0	6/23/2004	9/1/2004	359	17667.55
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	6580
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	3274.98
0	0	STANDARD	LIBOR 6 MO	22166.63	0	6/17/2004	8/1/2004	358	4612.91
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	2382.41
0	0	STANDARD	LIBOR 6 MO	54441.68	0	6/17/2004	9/1/2004	358	4894.74
0	0	STANDARD		28215.91	0	6/15/2004	9/1/2004	359	3000
0	73	STANDARD	LIBOR 6 MO	12062.48	0	6/11/2004	8/1/2004	358	5521.07
0	0	STANDARD	LIBOR 6 MO	534.15	0	5/15/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	30957.67	0	6/15/2004	9/1/2004	358	3550
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	9606.21	0	6/3/2004	10/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4975
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	359	5734.24
0	0	STANDARD	LIBOR 6 MO	5226.78	0	6/15/2004	8/1/2004	358	3420
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	6875
0	0	STANDARD	LIBOR 6 MO	12755.76	0	6/2/2004	9/1/2004	358	5700
0	98	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	3/7/2004	8/1/2004	358	3875.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	2730
0	0	STANDARD		12491.6	0	5/10/2004	9/1/2004	359	10103.65
0	0	STANDARD		7338.99	0	5/24/2004	9/1/2004	358	11000
0	0	STANDARD	LIBOR 6 MO	49704.35	0	6/15/2004	9/1/2004	358	9099.22
0	0	STANDARD		69644.72	0	6/7/2004	8/1/2004	358	24591.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	30048.72	0	6/1/2004	9/1/2004	359	7920
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	3450
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	6068
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	6245
0	0	STANDARD	LIBOR 6 MO	1900.64	0	6/11/2004	8/1/2004	358	3450
0	0	STANDARD	LIBOR 6 MO	348383	0	6/3/2004	9/1/2004	358	13500
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	9744.99
0	0	STANDARD	LIBOR 6 MO	38115.89	0	6/2/2004	9/1/2004	358	4909.12
0	0	STANDARD	LIBOR 6 MO	36669.67	0	6/12/2004	9/1/2004	358	10970.24
0	0	STANDARD		0	0	5/26/2004	8/1/2004	358	7982
0	0	STANDARD	LIBOR 6 MO	24523.25	0	6/30/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	8662.79	0	6/30/2004	9/1/2004	359	5000
0	38	STANDARD	LIBOR 6 MO	26432.69	0	6/22/2004	8/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	6168.99
0	0	STANDARD	LIBOR 6 MO	746.44	0	6/15/2004	9/1/2004	359	4800
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	7854.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	4121
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	7342.63
0	0	STANDARD	LIBOR 6 MO	8913.23	0	6/16/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	71340.13	0	5/20/2004	8/1/2004	358	5653.19
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	4800
0	0	STANDARD	LIBOR 6 MO	9778.22	0	6/17/2004	9/1/2004	358	3140.19
0	71	STANDARD		44072.11	0	6/10/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	5975
0	0	STANDARD		13651.02	0	6/11/2004	9/1/2004	358	3821.13
0	0	STANDARD	LIBOR 6 MO	4040.07	0	6/16/2004	8/1/2004	358	6827.82
0	30	STANDARD	LIBOR 6 MO	21162.38	0	6/8/2004	9/1/2004	358	3420.2
0	0	STANDARD	LIBOR 6 MO	47109.11	0	5/25/2004	9/1/2004	358	6100
0	0	STANDARD	LIBOR 6 MO	30452.2	0	6/24/2004	9/1/2004	359	6800
0	0	STANDARD	LIBOR 6 MO	50694.62	0	5/13/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	3956.23	0	6/14/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	4500

0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	3300
0	71	STANDARD		0	0	6/18/2004	9/1/2004	358	5020
0	0	STANDARD	LIBOR 6 MO	14255.85	0	6/8/2004	9/1/2004	358	3500
0	87	STANDARD	LIBOR 6 MO	19557.8	0	7/9/2004	9/1/2004	359	7560
0	0	STANDARD	LIBOR 6 MO	41384.88	0	6/2/2004	9/1/2004	358	8150
0	0	STANDARD		16985.31	0	6/30/2004	9/1/2004	359	7157.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	23657.3
0	0	STANDARD	LIBOR 6 MO	24605.32	0	6/12/2004	8/1/2004	358	2960.3
0	0	STANDARD	LIBOR 6 MO	5347.14	0	5/29/2004	9/1/2004	359	3900
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	5273.86
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4953.6
0	0	STANDARD	LIBOR 6 MO	69942.39	0	6/19/2004	8/1/2004	358	5990
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3803.4
0	0	STANDARD	LIBOR 6 MO	19699.64	0	6/28/2004	9/1/2004	359	6450
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	7500
0	0	STANDARD		0	0	6/10/2004	10/1/2004	358	5243.31
0	0	STANDARD		24626.21	0	5/20/2004	9/1/2004	358	3575.87
0	12	STANDARD		15373.27	0	5/27/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	6/11/2004	9/1/2004	358	6300
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	23860
0	0	STANDARD	LIBOR 6 MO	5008.08	0	6/14/2004	9/1/2004	358	3000
0	0	STANDARD		22551.04	0	6/8/2004	9/1/2004	359	2506.67
0	0	STANDARD	LIBOR 6 MO	742.99	0	5/28/2004	9/1/2004	358	11500
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	3500
0	80	STANDARD		0	0	4/22/2004	8/1/2004	358	9681.87
0	0	STANDARD	LIBOR 6 MO	14788.4	0	5/17/2004	8/1/2004	358	8039
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5004.33
0	9	STANDARD	LIBOR 6 MO	23998.86	0	6/18/2004	8/1/2004	358	8736
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	8499
0	0	STANDARD	LIBOR 6 MO	9327.17	0	6/16/2004	9/1/2004	358	4600
0	46	STANDARD	LIBOR 6 MO	10567.38	0	5/25/2004	9/1/2004	359	4987
0	0	STANDARD	LIBOR 6 MO	3580.36	0	6/4/2004	8/1/2004	358	1846.23
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	6446
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	8/1/2004	358	9138
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	6500
0	0	STANDARD		14281.94	0	5/13/2004	8/1/2004	358	7403.87
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	6219.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	6400
0	0	STANDARD	LIBOR 6 MO	7126.74	0	6/3/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	10525.66	0	5/27/2004	8/1/2004	358	2800
0	0	STANDARD		46249.48	0	6/14/2004	9/1/2004	358	4419.06
0	0	STANDARD	LIBOR 6 MO	34292.03	0	6/2/2004	9/1/2004	358	8892
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	6012.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	4285.34
0	11	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	4362.43
0	52	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	2997.86
0	0	STANDARD	LIBOR 6 MO	21893.83	0	6/18/2004	9/1/2004	359	3987
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	2781.46
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3453.51
0	72	STANDARD		0	0	3/26/2004	9/1/2004	359	6359.75
0	38	STANDARD	LIBOR 6 MO	15146.11	0	5/21/2004	9/1/2004	359	5333
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	6500
0	0	STANDARD		3760.75	0	7/8/2004	9/1/2004	359	1500
0	0	STANDARD	LIBOR 6 MO	24254.07	0	5/4/2004	9/1/2004	358	5700
0	0	STANDARD		738.57	0	5/28/2004	9/1/2004	239	2983.48
0	0	STANDARD	LIBOR 6 MO	14988.68	0	6/17/2004	9/1/2004	358	2482.83
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	4600
0	0	STANDARD		1551.34	0	6/7/2004	9/1/2004	358	2382.03
0	0	STANDARD	LIBOR 6 MO	13747.66	0	6/14/2004	9/1/2004	358	6780
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	7742
0	0	STANDARD	LIBOR 6 MO	22459.34	0	6/10/2004	9/1/2004	359	12164.88
13	0	STANDARD	LIBOR 6 MO	2868.41	0	6/6/2004	9/1/2004	358	2613.14
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	8/1/2004	358	7473.61
0	0	STANDARD		0	0	4/26/2004	8/1/2004	358	12425.31
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	7584
0	0	STANDARD		7628.97	0	7/12/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	3323
0	0	STANDARD	LIBOR 6 MO	0	0	1/27/2004	9/1/2004	358	7395.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	11250
0	0	STANDARD		66455.71	0	6/7/2004	9/1/2004	359	3333.33
0	0	STANDARD	LIBOR 6 MO	1120.13	0	6/9/2004	9/1/2004	359	6095.84
0	0	STANDARD		0.47	0	6/7/2004	9/1/2004	358	6608.92
0	0	STANDARD	LIBOR 6 MO	2694.26	0	4/8/2004	8/1/2004	358	3580.13
0	0	STANDARD	LIBOR 6 MO	21053.23	0	6/5/2004	8/1/2004	358	6413.95
0	0	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	4200

0	0	STANDARD	4000.27	0	6/7/2004	8/1/2004	358	3718
0	0	STANDARD LIBOR 6 MO	19101.58	0	6/14/2004	8/1/2004	358	6800
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	3800
0	39	STANDARD	0	0	5/27/2004	9/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	15831.65
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	4812
0	0	STANDARD LIBOR 6 MO	2577.18	0	5/24/2004	8/1/2004	358	3385.79
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	7867
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3900
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	6900
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	5500
0	16	STANDARD	61376.89	0	6/23/2004	9/1/2004	359	7163.69
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	17730.47
0	0	STANDARD	55776.28	0	6/7/2004	8/1/2004	358	24553.55
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6710
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	7844.19
0	0	STANDARD	7629.2	0	6/10/2004	9/1/2004	358	3027.44
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	9/1/2004	359	7250
0	0	STANDARD LIBOR 6 MO	0	0	1/22/2004	8/1/2004	358	10511.56
0	77	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	15979
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	6410.61
0	0	STANDARD LIBOR 6 MO	11023.46	0	6/9/2004	9/1/2004	358	3255.41
0	34	STANDARD LIBOR 6 MO	69.49	0	6/21/2004	9/1/2004	359	2917
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5589
0	0	STANDARD LIBOR 6 MO	13500.98	0	6/7/2004	8/1/2004	358	4390.99
0	0	STANDARD	18188.28	0	6/3/2004	8/1/2004	358	6061.49
0	96	STANDARD	59055.39	0	6/8/2004	10/1/2004	358	6813.45
0	0	STANDARD LIBOR 6 MO	0	0	4/13/2004	8/1/2004	358	10500
0	0	STANDARD	0	0	5/26/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	12919.8	0	6/10/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	72654.2	0	4/17/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	17058.19	0	5/15/2004	8/1/2004	358	8000
0	0	STANDARD LIBOR 6 MO	6050.11	0	5/24/2004	9/1/2004	358	5700
0	0	STANDARD	40933.72	0	5/4/2004	9/1/2004	359	11255
0	0	STANDARD LIBOR 6 MO	13642.45	0	6/21/2004	9/1/2004	359	7082.92
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	2000
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5503.02
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	5202
0	0	STANDARD LIBOR 6 MO	72.54	0	4/23/2004	8/1/2004	358	3513.76
0	0	STANDARD	134199.52	0	4/22/2004	9/1/2004	359	3533.61
0	0	STANDARD LIBOR 6 MO	0	0	5/31/2004	8/1/2004	358	3666.67
14	66	STANDARD LIBOR 6 MO	1576.33	0	6/15/2004	9/1/2004	359	4707.07
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	5258.99
0	0	STANDARD LIBOR 6 MO	13462.83	0	5/26/2004	9/1/2004	359	3597.92
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	2426.67
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	12484.84
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	16715.17
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	7438
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	7400
0	64	STANDARD	15133.17	0	6/21/2004	8/1/2004	358	5263.73
0	0	STANDARD	1149.7	0	6/21/2004	9/1/2004	359	8816.27
0	0	STANDARD LIBOR 6 MO	2470	0	5/8/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	64849.5	0	6/10/2004	9/1/2004	358	5000
0	0	STANDARD LIBOR 6 MO	19643.51	0	4/28/2004	9/1/2004	359	5000
0	0	STANDARD	737.05	0	6/15/2004	9/1/2004	238	6000
0	0	STANDARD LIBOR 6 MO	595.65	0	6/8/2004	8/1/2004	358	2500
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	1800
0	0	STANDARD LIBOR 6 MO	21928.02	0	6/10/2004	8/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	11251.56
0	0	STANDARD LIBOR 6 MO	15006.8	0	6/4/2004	8/1/2004	358	8850
0	0	STANDARD LIBOR 6 MO	3396.6	0	6/7/2004	9/1/2004	358	4393.93
0	38	STANDARD	0	0	6/16/2004	9/1/2004	358	2143.27
0	38	RURAL LIBOR 6 MO	9121.09	0	6/9/2004	9/1/2004	358	3800.84
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	4506.67
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4350
0	0	STANDARD LIBOR 6 MO	0	0	5/22/2004	9/1/2004	359	9246.98
0	0	STANDARD LIBOR 6 MO	0	0	4/24/2004	8/1/2004	358	6452
0	0	STANDARD	0	0	6/21/2004	9/1/2004	359	4888.76
0	0	STANDARD	5468.79	0	6/1/2004	8/1/2004	358	3000
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	359	1768.21
0	0	STANDARD LIBOR 6 MO	72407.89	0	6/10/2004	9/1/2004	358	8500
0	0	STANDARD	0	0	6/15/2004	9/1/2004	238	2300
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	4299
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	3979.99
0	0	STANDARD LIBOR 6 MO	167.39	0	4/20/2004	8/1/2004	358	4000

0	0	STANDARD	LIBOR 6 MO	3187.3	0	6/7/2004	8/1/2004	359	1387.44
0	0	STANDARD	LIBOR 6 MO	64855.24	0	3/11/2004	8/1/2004	358	10487.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	4614.83
0	0	STANDARD	LIBOR 6 MO	0	0	5/1/2004	9/1/2004	359	3543
0	0	STANDARD	LIBOR 6 MO	50.3	0	5/19/2004	9/1/2004	358	3753.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	2128.65
0	0	STANDARD		0	0	5/19/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3104.98
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	738.86	0	5/27/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	358	8177
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	10045.75
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	4166.66
0	59	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	2664.39
0	0	STANDARD	LIBOR 6 MO	61.79	0	6/23/2004	8/1/2004	358	2950
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	4469
0	0	STANDARD		8559.3	0	6/3/2004	9/1/2004	358	7162.32
0	78	STANDARD		23619.52	0	5/24/2004	9/1/2004	359	11947.51
0	0	STANDARD	LIBOR 6 MO	13391.58	0	6/3/2004	8/1/2004	358	4549.49
0	0	STANDARD		0	0	6/23/2004	9/1/2004	359	2146.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	9200
0	0	STANDARD	LIBOR 6 MO	17655.35	0	6/12/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	5407.04
0	10	STANDARD	LIBOR 6 MO	27417.55	0	6/2/2004	9/1/2004	358	2579.61
0	54	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	6990
0	0	STANDARD	LIBOR 6 MO	123909.12	0	5/21/2004	8/1/2004	358	7935.06
0	0	STANDARD	LIBOR 6 MO	10392.19	0	6/8/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	11154
0	0	STANDARD	LIBOR 6 MO	9045.19	0	7/15/2004	9/1/2004	359	8590.99
0	0	STANDARD	LIBOR 6 MO	18468.18	0	2/16/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7150
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	7150
0	5	STANDARD	LIBOR 6 MO	47.14	0	5/13/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	2263.72
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	7442.05
0	0	STANDARD	LIBOR 6 MO	20674.62	0	5/28/2004	9/1/2004	359	4500
0	34	STANDARD		0	0	6/16/2004	9/1/2004	359	5150.08
0	0	STANDARD	LIBOR 6 MO	25715.68	0	5/17/2004	8/1/2004	358	3815
0	0	STANDARD	MONTH	0	0	4/23/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	2457.68
0	0	STANDARD		48237.16	0	1/10/2004	9/1/2004	358	17875.78
0	0	STANDARD	LIBOR 6 MO	7932.34	0	6/14/2004	9/1/2004	358	6230.89
0	0	STANDARD		21251	0	6/8/2004	9/1/2004	359	6890
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4581
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	8876.49
0	0	STANDARD	LIBOR 6 MO	5449.79	0	6/16/2004	9/1/2004	359	3542.31
15	0	STANDARD	LIBOR 6 MO	1178.43	0	6/9/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	6750
0	0	STANDARD	LIBOR 6 MO	8563.79	0	6/23/2004	9/1/2004	358	4580.56
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	9107.54
0	0	STANDARD		0	0	6/11/2004	9/1/2004	358	3381.19
0	0	STANDARD	LIBOR 6 MO	6417.61	0	6/3/2004	8/1/2004	358	1759.86
0	0	STANDARD	LIBOR 6 MO	3136.5	0	7/14/2004	9/1/2004	359	3349.97
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3203
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	5459.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	16142.98
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	4400
0	0	RURAL		113786.34	0	6/8/2004	9/1/2004	359	6346.86
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	5221.33
0	3	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	9166
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	1382.23
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	15352
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	5250
0	0	STANDARD	LIBOR 6 MO	27660.65	0	4/30/2004	9/1/2004	358	3966.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	5815.12
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	3613.64
0	62	RURAL	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	2949.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	5465.11
0	0	STANDARD	LIBOR 6 MO	367.95	0	6/4/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	7500
0	4	STANDARD	LIBOR 6 MO	3835.62	0	5/28/2004	9/1/2004	358	3383.47
0	11	STANDARD	LIBOR 6 MO	24508.11	0	6/8/2004	9/1/2004	358	3131.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	8/1/2004	358	4699.74
0	0	STANDARD	LIBOR 6 MO	0	0	3/4/2004	8/1/2004	358	14062.49

0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	3550
0	0	STANDARD	LIBOR 6 MO	35062.43	0	6/13/2004	9/1/2004	358	5780
0	63	STANDARD		190.85	0	6/21/2004	9/1/2004	359	5809.34
0	0	STANDARD	LIBOR 6 MO	15674.05	0	6/14/2004	8/1/2004	358	4750
0	0	STANDARD		58829.52	0	5/13/2004	9/1/2004	178	10819.23
0	0	STANDARD		3161.4	0	6/15/2004	9/1/2004	358	2412.3
0	0	STANDARD	LIBOR 6 MO	2625.64	0	6/14/2004	9/1/2004	358	4869.26
0	0	STANDARD		0	0	6/12/2004	8/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	2400
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	3000
0	33	STANDARD	LIBOR 6 MO	2154.6	0	5/11/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	17523.03
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	7576.03
0	0	STANDARD		0	0	5/10/2004	8/1/2004	178	10671.35
0	0	STANDARD		128411.75	0	4/27/2004	9/1/2004	358	50690
0	0	STANDARD	LIBOR 6 MO	175.43	0	6/17/2004	9/1/2004	358	3084.44
0	0	STANDARD		2927.9	0	6/30/2004	9/1/2004	359	2272.92
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	5345.29
0	38	STANDARD		20407.69	0	6/23/2004	9/1/2004	359	3771.75
0	0	STANDARD	LIBOR 6 MO	4810.26	0	7/7/2004	9/1/2004	359	5751
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	4499.08
0	44	STANDARD	LIBOR 6 MO	1648.22	0	6/9/2004	9/1/2004	359	4290.32
0	0	STANDARD		7021.89	0	5/24/2004	10/1/2004	359	3411.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5000
0	0	STANDARD		0	0	6/11/2004	9/1/2004	358	6197.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	5777.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	358	14460.07
0	0	STANDARD	LIBOR 6 MO	0	0	2/12/2004	9/1/2004	358	10278.63
0	57	STANDARD		31186.98	0	6/10/2004	9/1/2004	358	7650
0	0	STANDARD	LIBOR 6 MO	0	0	2/24/2004	8/1/2004	358	6029.86
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	15416.64	0	6/15/2004	9/1/2004	358	4536.11
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	14091.81
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	11004
0	0	STANDARD	LIBOR 6 MO	4955.09	0	2/23/2004	9/1/2004	358	2426.56
0	53	STANDARD	LIBOR 6 MO	10232.05	0	6/17/2004	8/1/2004	358	4886
0	42	STANDARD	LIBOR 6 MO	27310.06	0	7/1/2004	9/1/2004	359	7058
0	0	STANDARD		25455.33	0	6/3/2004	8/1/2004	358	8825.72
0	0	STANDARD	LIBOR 6 MO	0	0	2/18/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	15974.68	0	6/21/2004	9/1/2004	358	6800
0	92	STANDARD	LIBOR 6 MO	12395.67	0	6/9/2004	8/1/2004	358	5816.67
0	0	STANDARD	LIBOR 6 MO	11888.04	0	6/9/2004	8/1/2004	358	6602.83
0	95	STANDARD	LIBOR 6 MO	17883.06	0	5/24/2004	9/1/2004	359	6069.72
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	8/1/2004	358	5785
0	0	STANDARD	LIBOR 6 MO	9862.36	0	6/23/2004	9/1/2004	359	8583
0	0	STANDARD	LIBOR 6 MO	47729.55	0	6/22/2004	9/1/2004	359	7360.71
0	0	STANDARD		7205.78	0	6/21/2004	9/1/2004	359	3078.08
0	0	STANDARD		5111.7	0	6/16/2004	8/1/2004	358	2598.14
0	31	STANDARD	LIBOR 6 MO	6118.03	0	7/13/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	12318.7
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	3531
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	5841
0	0	STANDARD	LIBOR 6 MO	12156.48	0	6/3/2004	8/1/2004	358	13883.52
0	0	STANDARD	LIBOR 6 MO	14121.47	0	6/3/2004	9/1/2004	358	3818
0	0	STANDARD	LIBOR 6 MO	5762.49	0	3/18/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	24113.61
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	6235
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	5400
0	0	STANDARD		722.87	0	6/21/2004	8/1/2004	358	5184.11
12	69	STANDARD	LIBOR 6 MO	22079.21	0	6/3/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4100
0	26	STANDARD	LIBOR 6 MO	5444.69	0	6/2/2004	9/1/2004	359	4161.93
0	35	STANDARD	LIBOR 6 MO	22877.72	0	5/24/2004	9/1/2004	358	2694.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	2941.61	0	5/20/2004	9/1/2004	358	4097.92
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	3071.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3982
0	0	STANDARD		0	0	6/16/2004	8/1/2004	358	3515.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6900
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	22224.9	0	6/9/2004	9/1/2004	358	7300
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	358	16790.09
0	0	STANDARD	LIBOR 6 MO	1292.37	0	6/29/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	5320.12	0	6/10/2004	9/1/2004	359	2050.53
0	13	STANDARD	LIBOR 6 MO	20555.52	0	6/9/2004	9/1/2004	359	9000

0	0	STANDARD	LIBOR 6 MO	2478.25	0	3/15/2004	8/1/2004	358	3400
0	0	STANDARD	LIBOR 6 MO	5539.28	0	6/24/2004	9/1/2004	359	3707.78
0	0	STANDARD	LIBOR 6 MO	1912.18	0	6/12/2004	9/1/2004	358	4282.32
0	13	STANDARD		7250.99	0	6/21/2004	9/1/2004	359	7633.17
0	0	STANDARD	LIBOR 6 MO	4391.91	0	5/17/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	41.08	0	5/20/2004	9/1/2004	358	5708.87
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	3991
0	0	STANDARD		0	0	4/27/2004	9/1/2004	358	4600
0	70	STANDARD	LIBOR 6 MO	58839.96	0	6/9/2004	9/1/2004	359	4858.18
0	0	STANDARD	LIBOR 6 MO	24826.94	0	6/8/2004	9/1/2004	358	4850
0	0	STANDARD		14331.11	0	6/8/2004	8/1/2004	358	4500
0	9	STANDARD	LIBOR 6 MO	27356.41	0	6/1/2004	8/1/2004	358	3310.16
0	0	STANDARD	LIBOR 6 MO	3491.49	0	6/18/2004	9/1/2004	359	13063
0	0	STANDARD	LIBOR 6 MO	30206.61	0	5/18/2004	8/1/2004	358	4197.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	3580.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	4895
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	7563.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	4454.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	29248
0	0	STANDARD		6209.99	0	6/30/2004	9/1/2004	359	3693.49
0	0	STANDARD	LIBOR 6 MO	98981.76	0	5/31/2004	9/1/2004	358	9400
0	68	STANDARD	LIBOR 6 MO	3910.2	0	5/13/2004	8/1/2004	358	3045
0	0	STANDARD	LIBOR 6 MO	394.66	0	6/18/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/31/2004	9/1/2004	359	3369.12
0	0	STANDARD	LIBOR 6 MO	23544.84	0	6/15/2004	9/1/2004	359	25118.06
0	0	STANDARD	LIBOR 6 MO	659.73	0	6/14/2004	9/1/2004	358	4583
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	10/1/2004	359	8335
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	18828.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	8125
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5672.24
0	0	STANDARD	LIBOR 6 MO	50612.52	0	4/18/2004	9/1/2004	359	7000
0	7	STANDARD		8412.05	0	5/19/2004	9/1/2004	359	2340.59
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5706
0	78	STANDARD		0	0	5/17/2004	9/1/2004	358	6875
0	0	STANDARD	LIBOR 6 MO	97443.47	0	6/2/2004	9/1/2004	359	8526.71
0	0	STANDARD	LIBOR 6 MO	29044.6	0	6/10/2004	9/1/2004	358	9193.78
0	35	STANDARD		0	0	6/16/2004	8/1/2004	358	2803.69
0	38	STANDARD	LIBOR 6 MO	467.36	0	6/14/2004	8/1/2004	358	2307.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	10057.44
0	0	STANDARD	LIBOR 6 MO	14822.17	0	5/21/2004	9/1/2004	359	9700
0	0	STANDARD	LIBOR 6 MO	16116.32	0	5/19/2004	8/1/2004	358	12000
0	31	STANDARD	LIBOR 6 MO	4142.13	0	6/17/2004	9/1/2004	359	2942.29
0	0	STANDARD		0	0	5/29/2004	9/1/2004	359	1322.9
0	0	STANDARD		0	0	6/26/2004	9/1/2004	359	8333
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	3700
0	38	STANDARD	LIBOR 6 MO	20132.37	0	6/15/2004	9/1/2004	358	13000
0	0	STANDARD	LIBOR 6 MO	808.56	0	6/7/2004	9/1/2004	359	1628.52
0	7	STANDARD	LIBOR 6 MO	108.5	0	6/11/2004	9/1/2004	359	11641
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	110540.97
0	6	STANDARD		1364.29	0	5/13/2004	9/1/2004	359	4261.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	5117.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	4080
0	0	STANDARD	LIBOR 6 MO	69193.22	0	5/29/2004	9/1/2004	359	11000
0	0	STANDARD	LIBOR 6 MO	19966.64	0	5/20/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	124480.7	0	6/3/2004	8/1/2004	358	8689
0	0	STANDARD	LIBOR 6 MO	14.33	0	6/22/2004	9/1/2004	179	1723.39
0	0	STANDARD	LIBOR 6 MO	8086.52	0	5/27/2004	9/1/2004	358	2547.42
0	0	STANDARD	LIBOR 6 MO	4690.81	0	6/8/2004	8/1/2004	358	4553.33
0	0	STANDARD	LIBOR 6 MO	2274.11	0	7/1/2004	9/1/2004	359	2235.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	8183
0	0	STANDARD	LIBOR 6 MO	5211.56	0	5/21/2004	9/1/2004	359	3933.09
0	0	STANDARD		0	0	6/21/2004	9/1/2004	239	3000
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5910.67
0	65	STANDARD	LIBOR 6 MO	3984.31	0	6/18/2004	8/1/2004	358	4900
0	0	STANDARD		9223.64	0	6/11/2004	9/1/2004	239	3200
0	0	RURAL	LIBOR 6 MO	17295.1	0	4/2/2004	9/1/2004	358	3744.65
0	0	STANDARD	LIBOR 6 MO	9972.71	0	6/18/2004	9/1/2004	358	8395.35
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	2639.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	9558.59	0	6/7/2004	9/1/2004	358	3000
0	0	STANDARD		0	0	6/23/2004	8/1/2004	358	9600
0	0	STANDARD		25548.08	0	5/17/2004	9/1/2004	359	4064.04
0	0	STANDARD	LIBOR 6 MO	650.24	0	6/9/2004	9/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	7401.59
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	4607.05
0	0	STANDARD	LIBOR 6 MO	3095.84	0	5/27/2004	9/1/2004	359	6459
0	56	STANDARD	LIBOR 6 MO	5047.74	0	6/25/2004	9/1/2004	359	6760.06

0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	7498
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	2400
0	0	STANDARD	LIBOR 6 MO	6205.02	0	6/10/2004	9/1/2004	359	4853
0	0	STANDARD		0	0	6/21/2004	9/1/2004	359	4236.3
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	3617.82
0	64	STANDARD	LIBOR 6 MO	7707.51	0	6/18/2004	8/1/2004	358	4621.92
0	8	STANDARD	LIBOR 6 MO	19404.78	0	6/17/2004	9/1/2004	358	4100
0	0	STANDARD	LIBOR 6 MO	8499.49	0	5/11/2004	9/1/2004	358	3700
0	0	STANDARD	LIBOR 6 MO	56626.51	0	4/1/2004	9/1/2004	359	7822.5
0	0	STANDARD	LIBOR 6 MO	14304.62	0	6/18/2004	9/1/2004	358	4300
0	25	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	4998.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	4849.8
0	0	STANDARD	LIBOR 6 MO	45791.37	0	5/28/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	3862.97	0	6/27/2004	9/1/2004	359	3853.56
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	4926.67
0	0	STANDARD	LIBOR 6 MO	5341.23	0	7/12/2004	9/1/2004	359	4468.52
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	4211
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	6900
0	80	STANDARD		14138.54	0	5/18/2004	9/1/2004	358	4254.14
0	0	STANDARD	LIBOR 6 MO	62362.34	0	6/14/2004	9/1/2004	358	2934.53
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	6300
0	10	STANDARD	LIBOR 6 MO	19985.84	0	4/19/2004	8/1/2004	358	10434.97
0	0	STANDARD	LIBOR 6 MO	0	0	2/5/2004	8/1/2004	358	3171.48
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	9/1/2004	358	5550
0	0	STANDARD		0	0	6/4/2004	8/1/2004	358	4077.07
0	0	STANDARD		0	0	6/14/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	9188
0	0	STANDARD	LIBOR 6 MO	3911.64	0	6/3/2004	9/1/2004	359	4013.74
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	41410.67	0	6/16/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	2030.92	0	6/24/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	1732.64	0	5/18/2004	8/1/2004	358	6269.78
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	21034.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	7458.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3500
0	0	RURAL		25848.25	0	6/17/2004	9/1/2004	359	5300
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	3850
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	6500
0	25	STANDARD		2249.93	0	6/9/2004	9/1/2004	359	4224.12
0	0	STANDARD		21378.31	0	6/10/2004	9/1/2004	238	9500
0	0	STANDARD	LIBOR 6 MO	298.66	0	5/28/2004	8/1/2004	358	3915
0	0	STANDARD		95.31	0	6/18/2004	9/1/2004	359	7615.97
0	30	STANDARD	LIBOR 6 MO	27534.95	0	6/11/2004	9/1/2004	358	1561.97
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	8/1/2004	358	4165.37
0	0	STANDARD	LIBOR 6 MO	5494.66	0	5/3/2004	9/1/2004	359	2683
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	9741.43
0	0	STANDARD	LIBOR 6 MO	76880.17	0	6/13/2004	9/1/2004	359	5500
0	33	STANDARD	LIBOR 6 MO	15553.26	0	4/1/2004	9/1/2004	359	4465.31
0	0	STANDARD	LIBOR 6 MO	406.32	0	1/5/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	19783.25	0	4/30/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	9158.64	0	5/4/2004	9/1/2004	358	3750.16
0	0	STANDARD	LIBOR 6 MO	399.45	0	6/18/2004	9/1/2004	358	7302.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	3780
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	1913.88
0	0	STANDARD	LIBOR 6 MO	30.61	0	6/5/2004	9/1/2004	358	5962.01
0	38	STANDARD		31568.68	0	6/23/2004	9/1/2004	359	6370
0	0	STANDARD	LIBOR 6 MO	26226.54	0	6/24/2004	9/1/2004	358	3740
0	62	STANDARD	LIBOR 6 MO	29469.67	0	6/3/2004	9/1/2004	358	5472
0	0	STANDARD	LIBOR 6 MO	1689.79	0	6/1/2004	9/1/2004	358	3060
0	52	STANDARD	LIBOR 6 MO	882.91	0	2/25/2004	9/1/2004	359	3400.31
0	0	STANDARD	LIBOR 6 MO	0	0	6/13/2004	9/1/2004	359	5500
14	0	STANDARD	LIBOR 6 MO	6869.29	0	2/16/2004	9/1/2004	359	5878.35
0	0	STANDARD	LIBOR 6 MO	13686.61	0	6/3/2004	9/1/2004	358	6800
0	0	STANDARD		77290.93	0	6/13/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	5462.54	0	6/30/2004	9/1/2004	359	6000
0	41	STANDARD		69521.54	0	6/16/2004	8/1/2004	358	13409.75
0	94	STANDARD	LIBOR 6 MO	16401.74	0	6/8/2004	9/1/2004	358	6209.88
0	0	STANDARD	LIBOR 6 MO	36939.16	0	6/23/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	19846.53
0	0	STANDARD	LIBOR 6 MO	7226.09	0	6/16/2004	9/1/2004	358	4317.21
0	0	STANDARD	LIBOR 6 MO	22804.97	0	6/2/2004	9/1/2004	358	4750
0	0	STANDARD	LIBOR 6 MO	236594.16	0	5/11/2004	9/1/2004	358	8990
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	3599.65	0	6/19/2004	8/1/2004	358	7451
0	1	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	9473.74

0	0	STANDARD	LIBOR 6 MO	15903.14	0	5/17/2004	8/1/2004	359	4175.6
0	0	STANDARD		2989.35	0	6/4/2004	8/1/2004	359	3100
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	5674.53
0	0	STANDARD	LIBOR 6 MO	4338.46	0	6/23/2004	9/1/2004	359	2253.33
0	0	STANDARD	LIBOR 6 MO	1360.56	0	5/13/2004	8/1/2004	358	2491.67
0	0	STANDARD	LIBOR 6 MO	30555.91	0	6/11/2004	8/1/2004	358	8393.35
0	67	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	6870
0	0	STANDARD		35.51	0	5/24/2004	9/1/2004	238	4800
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	3758
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	5800
0	65	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	6075
0	0	STANDARD	LIBOR 6 MO	95727.09	0	5/21/2004	9/1/2004	358	5083.86
0	25	STANDARD	LIBOR 6 MO	7564.36	0	6/19/2004	9/1/2004	359	2392
0	0	STANDARD	LIBOR 6 MO	741.02	0	6/11/2004	9/1/2004	358	2871.49
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	9532.95
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	2516.37	0	5/26/2004	9/1/2004	359	2085.39
0	0	STANDARD	LIBOR 6 MO	1465.31	0	6/24/2004	9/1/2004	359	1936
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	3467
0	0	STANDARD	LIBOR 6 MO	2554.45	0	6/22/2004	9/1/2004	359	4200
0	40	STANDARD	LIBOR 6 MO	1075.6	0	6/19/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	4000
0	8	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	4300
0	0	STANDARD	LIBOR 6 MO	0	0	11/20/2003	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	3/20/2004	9/1/2004	358	4183.38
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	2495
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	3026.58
0	0	STANDARD		1913.59	0	6/3/2004	9/1/2004	359	1126.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	9070
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	4510
0	54	STANDARD	LIBOR 6 MO	8354.85	0	6/20/2004	9/1/2004	359	4779.24
0	96	STANDARD	LIBOR 6 MO	8888.13	0	6/17/2004	8/1/2004	358	4540.46
0	0	STANDARD		510.31	0	6/21/2004	8/1/2004	358	6131.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5210.98
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	20233.42	0	6/8/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/17/2004	8/1/2004	358	7488
0	0	STANDARD	LIBOR 6 MO	57645.04	0	11/20/2003	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	2914.08
0	0	STANDARD	LIBOR 6 MO	13279.93	0	6/4/2004	9/1/2004	358	7069
0	0	STANDARD		17931.95	0	6/29/2004	9/1/2004	359	3500
0	48	STANDARD	LIBOR 6 MO	19875.98	0	6/2/2004	9/1/2004	359	4800
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	3051.96
0	86	STANDARD	LIBOR 6 MO	25786.41	0	6/14/2004	8/1/2004	358	8350
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	358	6100
0	0	STANDARD	LIBOR 6 MO	3413.99	0	6/16/2004	9/1/2004	359	2275.63
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	6275
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	6641.65
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	7650
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	7801.68
0	0	STANDARD	LIBOR 6 MO	36406.36	0	6/16/2004	9/1/2004	358	3010.51
0	0	STANDARD	LIBOR 6 MO	11649.21	0	6/11/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	6252.84
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4002.84
0	0	STANDARD	LIBOR 6 MO	23601.68	0	6/10/2004	9/1/2004	358	2900
0	0	STANDARD	LIBOR 6 MO	31605.93	0	6/21/2004	9/1/2004	359	6333.33
0	0	STANDARD	LIBOR 6 MO	63.25	0	6/16/2004	9/1/2004	359	2824.97
0	84	STANDARD	LIBOR 6 MO	0	0	5/31/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	12664.71	0	6/15/2004	8/1/2004	358	7129.4
0	84	STANDARD	LIBOR 6 MO	103869.19	0	6/8/2004	9/1/2004	359	16904.68
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	2621.95
0	0	STANDARD	LIBOR 6 MO	62126.27	0	5/12/2004	9/1/2004	359	14190.84
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	4447.15	0	6/7/2004	8/1/2004	358	5850
0	0	STANDARD	LIBOR 6 MO	0	0	4/1/2004	8/1/2004	358	6691
0	0	STANDARD		2489.2	0	6/26/2004	9/1/2004	359	3285.19
0	11	STANDARD	LIBOR 6 MO	80568.87	0	6/22/2004	10/1/2004	359	4118.6
0	0	STANDARD	LIBOR 6 MO	36282.7	0	6/21/2004	8/1/2004	358	22505.58
0	60	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	1998.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3000
0	9	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	8129.33
0	0	STANDARD		13206.02	0	6/25/2004	9/1/2004	359	5071.04
0	9	STANDARD	LIBOR 6 MO	93226.97	0	6/29/2004	9/1/2004	359	8855.06

0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	358	4454.24
0	0	STANDARD	LIBOR 6 MO	113363.75	0	5/28/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	8/1/2004	358	6043.35
0	0	STANDARD	LIBOR 6 MO	27561.14	0	6/14/2004	9/1/2004	359	20895.95
0	0	STANDARD		4527.28	0	6/8/2004	9/1/2004	358	5648.23
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	11500
0	0	RURAL	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	359	3035.34
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3120
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	5900
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	10000
0	10	STANDARD	LIBOR 6 MO	7608.42	0	6/3/2004	9/1/2004	359	2873.06
0	64	STANDARD	LIBOR 6 MO	3529.53	0	6/28/2004	9/1/2004	359	4400
0	0	STANDARD		2035.06	0	6/8/2004	9/1/2004	359	4333.33
0	0	STANDARD	LIBOR 6 MO	12109.27	0	6/10/2004	9/1/2004	358	4350
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	13506.98
0	11	STANDARD		44894.68	0	6/29/2004	9/1/2004	359	4890.19
0	49	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	4312.5
0	0	STANDARD	LIBOR 6 MO	0	0	7/18/2004	9/1/2004	359	4200
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	12000
0	42	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	2271.33
0	0	STANDARD	LIBOR 6 MO	93851.97	0	6/18/2004	8/1/2004	358	10000
0	0	STANDARD		75837.28	0	5/31/2004	9/1/2004	358	11585.65
0	5	STANDARD	LIBOR 6 MO	20221.41	0	6/9/2004	9/1/2004	359	3498.03
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	7235
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	3961.53
0	0	STANDARD		45255.37	0	5/28/2004	9/1/2004	358	5121.81
0	0	STANDARD	LIBOR 6 MO	2776.38	0	6/14/2004	9/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	7652.14	0	6/11/2004	9/1/2004	359	3368.35
0	0	STANDARD	LIBOR 6 MO	48653.68	0	5/25/2004	8/1/2004	358	3116.59
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	7425
0	59	STANDARD	LIBOR 6 MO	9125.28	0	5/30/2004	8/1/2004	358	4324.19
0	15	STANDARD		0	0	6/14/2004	9/1/2004	359	3699.93
0	0	STANDARD		48602.14	0	6/2/2004	9/1/2004	178	6507
0	0	STANDARD	LIBOR 6 MO	3839.89	0	6/18/2004	9/1/2004	238	1890
0	17	STANDARD		4442.66	0	6/25/2004	9/1/2004	359	6151.97
0	0	STANDARD	LIBOR 6 MO	32444.94	0	6/7/2004	9/1/2004	358	6590
0	14	STANDARD	LIBOR 6 MO	28.67	0	6/16/2004	9/1/2004	358	5789
0	78	STANDARD	LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	7010.32
0	89	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	16263
0	9	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	10564.99
0	69	STANDARD		4784.21	0	6/8/2004	9/1/2004	239	6576.31
0	0	STANDARD		7658.75	0	6/4/2004	9/1/2004	358	3453.97
0	0	STANDARD	LIBOR 6 MO	87258.14	0	6/10/2004	8/1/2004	358	8068.85
0	81	STANDARD	LIBOR 6 MO	6988.56	0	6/10/2004	10/1/2004	359	4638.67
0	5	STANDARD		0	0	5/20/2004	9/1/2004	358	5014.45
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	1963.67
0	0	STANDARD		0	0	6/19/2004	9/1/2004	358	4300
0	0	STANDARD		50805.82	0	6/8/2004	8/1/2004	358	5459.89
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	5400
0	0	STANDARD	LIBOR 6 MO	212307	0	6/11/2004	9/1/2004	358	7444
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	2100
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	5132.59
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	2682.53	0	5/27/2004	9/1/2004	358	3565.35
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	4795
0	52	STANDARD	LIBOR 6 MO	0	0	3/29/2004	8/1/2004	358	5362.66
0	0	STANDARD	LIBOR 6 MO	8175.34	0	6/12/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	7160.67	0	6/24/2004	9/1/2004	359	15541.19
0	64	STANDARD	LIBOR 6 MO	89818.62	0	5/3/2004	8/1/2004	358	22877.73
0	0	STANDARD	LIBOR 6 MO	0	0	8/1/2004	8/1/2004	358	4863.39
0	0	STANDARD		0	0	6/18/2004	9/1/2004	359	11078.95
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	23.39	0	6/22/2004	9/1/2004	358	1812.98
0	0	STANDARD	LIBOR 6 MO	123487.38	0	5/25/2004	9/1/2004	359	10095.83
0	12	STANDARD	LIBOR 6 MO	0	0	3/29/2004	9/1/2004	359	4500
0	22	STANDARD	LIBOR 6 MO	11071.96	0	6/7/2004	8/1/2004	358	4756.2
0	0	STANDARD		23509.7	0	6/29/2004	9/1/2004	359	8313.8
0	0	STANDARD		0	0	5/24/2004	9/1/2004	358	4038.52
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6673.5
0	0	STANDARD	LIBOR 6 MO	33994.6	0	6/4/2004	9/1/2004	359	6962.58
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	5850
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	39072.88	0	6/9/2004	8/1/2004	358	9316

0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	5502.11	0	5/23/2004	9/1/2004	358	4976
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	358	3495
0	0	STANDARD	LIBOR 6 MO	20963.79	0	6/10/2004	9/1/2004	358	8560.74
0	58	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	2979.33	0	6/16/2004	8/1/2004	358	3480
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	8/1/2004	359	8231.65
0	0	STANDARD		0	0	6/18/2004	8/1/2004	358	6839
0	0	STANDARD		5178.72	0	6/7/2004	9/1/2004	359	3203.37
0	0	STANDARD	LIBOR 6 MO	14598.93	0	6/12/2004	8/1/2004	358	5000
0	3	STANDARD	LIBOR 6 MO	2343.42	0	6/1/2004	9/1/2004	358	2513.86
0	0	STANDARD	LIBOR 6 MO	2603.75	0	6/15/2004	9/1/2004	359	3777.78
0	0	STANDARD	LIBOR 6 MO	31904.05	0	6/8/2004	9/1/2004	359	5729.71
0	0	STANDARD	LIBOR 6 MO	47428.12	0	6/18/2004	9/1/2004	359	11197.21
0	0	STANDARD		46991.04	0	3/6/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	1026.84	0	6/17/2004	8/1/2004	358	10100.01
0	0	STANDARD		11641.09	0	6/22/2004	9/1/2004	359	2175.75
0	0	STANDARD	LIBOR 6 MO	58249.09	0	5/12/2004	9/1/2004	359	5806.44
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	7900
0	0	STANDARD	LIBOR 6 MO	2169.61	0	6/10/2004	9/1/2004	359	6250
0	0	STANDARD	LIBOR 6 MO	13690.57	0	6/22/2004	9/1/2004	358	3800
0	0	STANDARD	LIBOR 6 MO	373.61	0	6/3/2004	9/1/2004	359	6564.26
0	0	STANDARD		0	0	6/14/2004	8/1/2004	359	9947
0	0	STANDARD		44098.09	0	6/8/2004	9/1/2004	359	9795.2
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	5000
0	0	STANDARD		8901.25	0	6/14/2004	9/1/2004	359	2916.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	5141.23	0	5/29/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	8062.61	0	6/8/2004	9/1/2004	358	5290
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	4229.44
0	17	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	12116.34
0	14	STANDARD	LIBOR 6 MO	8976.85	0	4/28/2004	9/1/2004	359	3000
0	0	STANDARD		0	0	5/11/2004	9/1/2004	359	6250
0	0	RURAL		189.29	0	6/11/2004	9/1/2004	358	1131.25
0	0	STANDARD	LIBOR 6 MO	9075.75	0	6/15/2004	9/1/2004	358	19332.18
0	0	STANDARD	LIBOR 6 MO	1410.13	0	6/8/2004	9/1/2004	358	3033.22
0	33	STANDARD	LIBOR 6 MO	23680.36	0	5/4/2004	9/1/2004	358	7183.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	3090.63
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	2666
0	0	STANDARD	LIBOR 6 MO	31684.21	0	6/25/2004	9/1/2004	359	4000
0	77	STANDARD	LIBOR 6 MO	19504.81	0	6/15/2004	9/1/2004	358	6035.81
0	0	STANDARD	LIBOR 6 MO	48563.87	0	5/15/2004	8/1/2004	358	8072.46
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	4218.66
0	0	STANDARD	LIBOR 6 MO	14442.15	0	6/10/2004	9/1/2004	359	4099.98
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	3700
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	6562.66
0	0	STANDARD		49651.19	0	6/22/2004	9/1/2004	359	6160
0	0	STANDARD	LIBOR 6 MO	6229.35	0	6/23/2004	9/1/2004	359	7103.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	6581.45
0	0	STANDARD	LIBOR 6 MO	7374.96	0	6/24/2004	9/1/2004	359	2908.18
0	0	STANDARD	LIBOR 6 MO	11813.08	0	5/27/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	2928.73	0	6/11/2004	8/1/2004	358	4200
0	0	STANDARD		7244.61	0	5/18/2004	8/1/2004	359	4250
0	0	STANDARD	LIBOR 6 MO	5653.27	0	5/25/2004	9/1/2004	359	3008
0	65	STANDARD	LIBOR 6 MO	2490.7	0	6/15/2004	9/1/2004	359	3440.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	5893.78
0	0	STANDARD	LIBOR 6 MO	3204.66	0	6/29/2004	9/1/2004	359	3268.61
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	7980
0	0	STANDARD		0	0	6/21/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5582.66
0	0	STANDARD	LIBOR 6 MO	65028.61	0	6/14/2004	8/1/2004	358	7000
0	0	STANDARD		0	0	7/5/2004	9/1/2004	359	7980
0	0	STANDARD	LIBOR 6 MO	83487.7	0	6/16/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	33879.22	0	6/10/2004	9/1/2004	358	6783.98
0	0	STANDARD	LIBOR 6 MO	3047.84	0	7/12/2004	9/1/2004	359	6315.7
0	0	STANDARD	LIBOR 6 MO	6033.69	0	6/11/2004	8/1/2004	358	3800
0	0	STANDARD		9353.96	0	6/20/2004	9/1/2004	359	1651.17
0	0	STANDARD	LIBOR 6 MO	39495.95	0	6/30/2004	9/1/2004	359	4614.93
0	13	STANDARD		18987.78	0	6/23/2004	9/1/2004	359	9820.56
0	0	STANDARD		71580.34	0	5/6/2004	8/1/2004	358	3789.33
0	71	STANDARD	LIBOR 6 MO	18349.32	0	6/24/2004	9/1/2004	359	7253.56
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	4650
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	4400
0	0	STANDARD	LIBOR 6 MO	7268.36	0	5/9/2004	8/1/2004	358	13000

0	9	STANDARD LIBOR 6 MO	10570.19	0	6/9/2004	9/1/2004	358	3539.58
0	0	STANDARD	15773.5	0	6/26/2004	9/1/2004	359	2840.97
0	0	STANDARD LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	11083.42
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4250.22
0	0	STANDARD	5402.16	0	6/22/2004	9/1/2004	359	5460.13
0	0	STANDARD LIBOR 6 MO	4426.58	0	5/6/2004	8/1/2004	358	1700
0	0	STANDARD LIBOR 6 MO	19507.91	0	5/3/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	9/1/2004	358	13000
0	55	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	25361.11	0	3/25/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	13041.38	0	6/4/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	659.56	0	6/1/2004	9/1/2004	358	2964.59
0	0	STANDARD	0	0	2/24/2004	9/1/2004	359	6166
0	0	STANDARD LIBOR 6 MO	0	0	1/2/2004	8/1/2004	358	3010.53
0	39	STANDARD LIBOR 6 MO	37016.54	0	6/14/2004	9/1/2004	359	4500
0	3	STANDARD LIBOR 6 MO	56652.78	0	6/30/2004	9/1/2004	359	5000
0	0	STANDARD	0	0	7/2/2004	9/1/2004	359	5931.91
0	0	STANDARD	0	0	6/21/2004	9/1/2004	358	5000
0	45	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	6011.41
0	0	STANDARD LIBOR 6 MO	154771.76	0	5/27/2004	9/1/2004	358	11974.71
0	14	STANDARD LIBOR 6 MO	37724.39	0	5/25/2004	9/1/2004	358	4651
0	0	STANDARD LIBOR 6 MO	3050.54	0	5/14/2004	9/1/2004	358	6558
0	77	STANDARD LIBOR 6 MO	10508.26	0	6/3/2004	8/1/2004	358	3143.68
0	0	STANDARD LIBOR 6 MO	4330.4	0	6/15/2004	8/1/2004	358	1643.72
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	11208.61
0	18	STANDARD LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	7180.93
0	40	STANDARD	4308.53	0	6/8/2004	9/1/2004	358	3238.36
0	0	STANDARD	570.55	0	6/7/2004	9/1/2004	358	10134.46
0	0	STANDARD	28516.43	0	4/16/2004	9/1/2004	239	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	6442.56
0	0	STANDARD LIBOR 6 MO	10128.37	0	6/14/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5745.17
0	0	STANDARD LIBOR 6 MO	62270.54	0	4/23/2004	9/1/2004	359	11700
0	46	STANDARD LIBOR 6 MO	94966.8	0	7/14/2004	9/1/2004	359	24700.53
0	0	RURAL LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	3138.39
0	5	STANDARD LIBOR 6 MO	0	0	5/5/2004	8/1/2004	358	7267.05
0	0	STANDARD LIBOR 6 MO	13783.83	0	5/7/2004	8/1/2004	358	5100
0	0	STANDARD LIBOR 6 MO	39674.91	0	5/21/2004	9/1/2004	358	8000
0	58	STANDARD LIBOR 6 MO	25491.2	0	2/20/2004	9/1/2004	358	2610.8
0	0	STANDARD LIBOR 6 MO	95327.61	0	6/12/2004	9/1/2004	358	5001
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	6700
0	0	STANDARD	0	0	7/1/2004	9/1/2004	359	3367
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	5500
0	0	STANDARD	0	0	6/10/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	8012.45
0	0	STANDARD LIBOR 6 MO	14320.01	0	4/16/2004	9/1/2004	358	4800
0	0	STANDARD	1076	0	6/21/2004	9/1/2004	359	3035.81
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	8516.18
0	0	STANDARD	7833.15	0	6/4/2004	9/1/2004	359	8523.99
0	0	STANDARD LIBOR 6 MO	0	0	6/19/2004	9/1/2004	358	3715.38
0	0	STANDARD	5713.57	0	6/8/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	15370.98
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	12000
0	0	STANDARD	1418.48	0	6/13/2004	9/1/2004	358	6053.75
0	0	STANDARD	9273.55	0	5/20/2004	9/1/2004	359	3198.53
0	0	STANDARD LIBOR 6 MO	68633	0	6/10/2004	9/1/2004	359	11222.47
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	5250
0	0	STANDARD	0	0	6/8/2004	9/1/2004	358	3500
0	0	STANDARD	0	0	4/1/2004	8/1/2004	358	5124.66
0	0	STANDARD	0	0	6/8/2004	9/1/2004	358	1864
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	5146
0	0	STANDARD	122428.4	0	6/14/2004	9/1/2004	359	12898
0	0	STANDARD LIBOR 6 MO	0	0	4/8/2004	9/1/2004	358	6316.08
0	0	STANDARD	0	0	5/23/2004	8/1/2004	358	2561.69
0	0	STANDARD LIBOR 6 MO	5687.2	0	4/24/2004	9/1/2004	359	4371.63
0	86	STANDARD LIBOR 6 MO	188.06	0	6/21/2004	9/1/2004	359	6289.77
0	0	STANDARD LIBOR 6 MO	19166.52	0	6/18/2004	9/1/2004	359	4620.9
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	3650
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	4802.59
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	6000
0	0	STANDARD	0	0	6/16/2004	9/1/2004	358	6287.82
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	9407
0	59	STANDARD LIBOR 6 MO	0	0	4/17/2004	9/1/2004	359	2737.43
0	0	STANDARD	8455.55	0	6/4/2004	9/1/2004	359	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	7600

0	0	STANDARD	LIBOR 6 MO	97141.55	0	5/18/2004	9/1/2004	358	9484.18
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	8338.52
0	0	STANDARD	LIBOR 6 MO	70285.16	0	6/9/2004	8/1/2004	358	6700
0	0	STANDARD	LIBOR 6 MO	504.63	0	6/20/2004	10/1/2004	359	9411.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	9/1/2004	358	5600
0	0	STANDARD	LIBOR 6 MO	7292.93	0	5/1/2004	9/1/2004	359	2142.8
0	0	STANDARD		0	0	5/10/2004	8/1/2004	359	11700
0	0	STANDARD	LIBOR 6 MO	27242.76	0	5/19/2004	9/1/2004	358	10000
0	73	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	16542.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	7371
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	7392.33
0	74	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	6317
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	12271
0	0	STANDARD	LIBOR 6 MO	45920.03	0	6/18/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	15713.49	0	6/24/2004	9/1/2004	359	5700
0	0	STANDARD		14140.37	0	6/11/2004	9/1/2004	358	4000
0	97	STANDARD	LIBOR 6 MO	62656.42	0	5/21/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	3431.87
0	59	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	3891.77
0	40	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	20270.43	0	6/11/2004	9/1/2004	358	9904.39
0	0	STANDARD	LIBOR 6 MO	14793.91	0	6/7/2004	9/1/2004	358	7425
0	0	STANDARD	LIBOR 6 MO	9899.38	0	6/5/2004	8/1/2004	358	5660.83
0	56	STANDARD		5814.86	0	6/11/2004	9/1/2004	359	2584.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	8571.02
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	2750
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	8302.8
0	0	STANDARD	LIBOR 6 MO	4491.67	0	6/10/2004	10/1/2004	358	1571.64
0	0	STANDARD	LIBOR 6 MO	2789.82	0	3/16/2004	8/1/2004	358	2750
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	5227.37
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	15322.54
0	0	STANDARD	LIBOR 6 MO	36519.7	0	6/16/2004	9/1/2004	358	4000
0	0	STANDARD		0	0	6/3/2004	9/1/2004	359	7000
0	32	STANDARD		7554.48	0	6/14/2004	9/1/2004	359	2215.87
0	0	STANDARD	LIBOR 6 MO	18506.22	0	6/17/2004	8/1/2004	358	6575.16
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	2416.99
0	0	STANDARD	LIBOR 6 MO	9182.45	0	6/19/2004	9/1/2004	359	12598.03
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	8352.89
0	0	STANDARD	LIBOR 6 MO	14287.77	0	6/10/2004	9/1/2004	359	9000
0	36	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	2094.73
0	0	STANDARD	LIBOR 6 MO	1974.48	0	6/10/2004	9/1/2004	359	5126.05
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	2947.76
0	0	STANDARD	LIBOR 6 MO	9191.3	0	6/10/2004	8/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	10928.95
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	359	10524
0	41	STANDARD	LIBOR 6 MO	35199.55	0	6/8/2004	9/1/2004	358	2602.38
0	0	STANDARD		290240.48	0	5/22/2004	9/1/2004	358	9665.65
0	22	STANDARD	LIBOR 6 MO	0	0	4/2/2004	9/1/2004	358	10652.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	3157
0	0	STANDARD	LIBOR 6 MO	8772.39	0	6/12/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	16305.32	0	5/30/2004	9/1/2004	358	8200
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	4100
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	8/1/2004	359	9500
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	2950
0	0	STANDARD		0	0	6/21/2004	8/1/2004	358	12000
0	37	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	3730.16
0	0	STANDARD	LIBOR 6 MO	77738.45	0	5/5/2004	9/1/2004	358	15000.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4050
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	7500
0	0	STANDARD		17023.34	0	5/25/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	3321.42
0	0	STANDARD	LIBOR 6 MO	28682.79	0	6/8/2004	9/1/2004	358	5800
0	78	STANDARD	LIBOR 6 MO	3714.85	0	6/19/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	9/1/2004	359	6575.72
0	0	STANDARD	LIBOR 6 MO	12053.17	0	6/21/2004	9/1/2004	359	6000
0	0	STANDARD		25524.07	0	6/22/2004	10/1/2004	359	4150
0	0	STANDARD	LIBOR 6 MO	16017.58	0	6/11/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	19817.76	0	5/26/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	5731.15
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	8/1/2004	358	8500
0	0	STANDARD		0	0	5/19/2004	9/1/2004	359	12881.36
0	0	STANDARD		9866.3	0	6/12/2004	8/1/2004	358	3381.69
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	9850
0	0	STANDARD	LIBOR 6 MO	31681.61	0	6/14/2004	9/1/2004	358	5200
0	0	STANDARD		75849.32	0	5/7/2004	9/1/2004	358	10415.68
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	4500
0	6	STANDARD	LIBOR 6 MO	36900.68	0	6/14/2004	8/1/2004	358	4127.22

0	0	STANDARD	LIBOR 6 MO	87362.33	0	6/12/2004	8/1/2004	358	359	12130.98
0	0	STANDARD		37492.28	0	7/1/2004	9/1/2004	359	359	3179.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	359	4024.87
0	99	STANDARD		23248.83	0	6/5/2004	8/1/2004	358	358	3950
0	81	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	358	358	4876.37
0	0	STANDARD		0	0	6/17/2004	9/1/2004	359	359	6014.56
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	358	1600.28
0	0	STANDARD	LIBOR 6 MO	12.81	0	7/2/2004	9/1/2004	359	359	3968.03
0	0	STANDARD		71938.8	0	6/3/2004	9/1/2004	359	359	4942.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	358	13645.73
0	18	STANDARD	LIBOR 6 MO	3238.48	0	6/15/2004	8/1/2004	358	358	1841.68
0	0	STANDARD	LIBOR 6 MO	33171.72	0	6/7/2004	9/1/2004	358	358	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/23/2004	8/1/2004	358	358	4078
0	90	STANDARD	LIBOR 6 MO	25470.42	0	6/17/2004	9/1/2004	359	359	2744.47
0	0	STANDARD	LIBOR 6 MO	101901.78	0	5/7/2004	10/1/2004	358	358	5620
0	0	STANDARD	LIBOR 6 MO	46707.6	0	5/14/2004	9/1/2004	358	358	4190.16
0	87	STANDARD	LIBOR 6 MO	10694.69	0	6/16/2004	9/1/2004	359	359	6028.39
0	0	STANDARD	LIBOR 6 MO	7565.56	0	6/7/2004	9/1/2004	359	359	2800
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	359	4022.55
0	0	STANDARD		1574.76	0	6/3/2004	8/1/2004	358	358	3281.78
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	358	7750
0	0	STANDARD	LIBOR 6 MO	50320.26	0	5/15/2004	8/1/2004	358	358	5403.61
0	0	STANDARD		118.49	0	6/16/2004	9/1/2004	359	359	1841.86
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	358	5416.67
0	0	STANDARD	LIBOR 6 MO	2347.25	0	7/19/2004	9/1/2004	359	359	11296.14
0	0	STANDARD	LIBOR 6 MO	273.2	0	6/29/2004	9/1/2004	359	359	3100
0	45	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	358	10000
0	0	STANDARD	LIBOR 6 MO	29769.68	0	6/12/2004	8/1/2004	358	358	2334
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	358	358	8119.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	358	4697.35
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	358	7750
0	0	STANDARD		0	0	6/14/2004	9/1/2004	358	358	4000
0	0	STANDARD	LIBOR 6 MO	23366.01	0	5/28/2004	9/1/2004	359	359	8500
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	358	9262
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	358	5665
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	358	5400
0	0	STANDARD	LIBOR 6 MO	11604.68	0	6/14/2004	9/1/2004	358	358	1947.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	359	7097.52
0	0	STANDARD	LIBOR 6 MO	12368.58	0	6/14/2004	9/1/2004	358	358	5700
0	0	STANDARD		26699.83	0	6/10/2004	9/1/2004	358	358	10200
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	359	7200
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	358	5401.42
0	0	STANDARD	LIBOR 6 MO	1965.19	0	6/8/2004	9/1/2004	358	358	5049.42
0	0	RURAL		13088.99	0	6/1/2004	8/1/2004	358	358	11214.98
0	0	STANDARD	LIBOR 6 MO	10151.19	0	6/20/2004	9/1/2004	358	358	3560
0	0	STANDARD	LIBOR 6 MO	36044.49	0	2/10/2004	9/1/2004	358	358	4110
0	0	STANDARD		38757.81	0	6/15/2004	8/1/2004	358	358	4789.56
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	358	3844.65
0	70	STANDARD		10236.62	0	6/21/2004	9/1/2004	358	358	5110.28
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	358	5954.15
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	358	3774.33
0	0	STANDARD	LIBOR 6 MO	19293.77	0	6/17/2004	9/1/2004	358	358	6539
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	8/1/2004	358	358	11172
0	0	STANDARD	LIBOR 6 MO	0	0	2/25/2004	8/1/2004	358	358	4955.5
0	0	RURAL	LIBOR 6 MO	28824.59	0	6/15/2004	10/1/2004	358	358	2692.85
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	358	7800
0	0	STANDARD	LIBOR 6 MO	2557.14	0	6/17/2004	9/1/2004	358	358	4395
0	0	STANDARD	LIBOR 6 MO	85693.4	0	6/15/2004	9/1/2004	359	359	15200
0	0	STANDARD	LIBOR 6 MO	15545.59	0	5/16/2004	8/1/2004	358	358	3456.99
0	0	STANDARD	LIBOR 6 MO	19598.8	0	6/30/2004	9/1/2004	359	359	5649.28
0	0	STANDARD	LIBOR 6 MO	2501.93	0	6/21/2004	9/1/2004	358	358	4500
0	0	STANDARD		5896.85	0	6/30/2004	9/1/2004	359	359	2164.7
0	58	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	358	16430.83
0	0	STANDARD	LIBOR 6 MO	21724.56	0	6/4/2004	9/1/2004	359	359	13037.8
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	358	4325.1
0	0	STANDARD	LIBOR 6 MO	2428.41	0	6/11/2004	9/1/2004	359	359	9620.84
0	0	STANDARD		0	0	6/9/2004	8/1/2004	358	358	8044.98
0	0	STANDARD		0	0	6/16/2004	9/1/2004	359	359	21657.47
0	0	STANDARD	LIBOR 6 MO	8270.5	0	5/11/2004	9/1/2004	358	358	3666.66
0	28	STANDARD	LIBOR 6 MO	12971.84	0	6/4/2004	9/1/2004	358	358	4000
0	0	STANDARD	LIBOR 6 MO	21851.07	0	6/12/2004	8/1/2004	358	358	4000
0	0	STANDARD	LIBOR 6 MO	5524.96	0	5/28/2004	9/1/2004	359	359	3372.5
0	25	STANDARD	LIBOR 6 MO	19561.53	0	6/14/2004	9/1/2004	358	358	1885.87
0	0	STANDARD	LIBOR 6 MO	33415.95	0	6/24/2004	8/1/2004	358	358	10569.62
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	359	359	10000

0	0	STANDARD	LIBOR 6 MO	14497.66	0	6/4/2004	8/1/2004	358	3349
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	14140.99
0	0	STANDARD	LIBOR 6 MO	16735.47	0	6/18/2004	9/1/2004	358	6500
50	41	STANDARD	LIBOR 6 MO	427.33	0	6/23/2004	9/1/2004	356	5194.37
0	0	STANDARD		638.38	0	6/3/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	12503	0	6/11/2004	9/1/2004	359	5805.35
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	3860.05
0	25	STANDARD	LIBOR 6 MO	92.21	0	6/9/2004	9/1/2004	358	3906.27
0	66	STANDARD	LIBOR 6 MO	13449.26	0	6/11/2004	9/1/2004	359	5662.04
0	0	STANDARD	LIBOR 6 MO	29366.16	0	6/14/2004	8/1/2004	358	4252
0	0	STANDARD		1915.79	0	6/21/2004	9/1/2004	359	4427.48
0	0	STANDARD	LIBOR 6 MO	3961.39	0	6/11/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	9588.77	0	6/16/2004	8/1/2004	358	4794.63
0	74	STANDARD	LIBOR 6 MO	7179.35	0	6/11/2004	8/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	1066.22	0	6/17/2004	9/1/2004	359	11842.09
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4323.41
0	0	STANDARD	LIBOR 6 MO	13026.63	0	4/7/2004	9/1/2004	358	5838.5
0	0	STANDARD		18436.27	0	6/3/2004	9/1/2004	238	7255.48
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	8/1/2004	358	3000
0	72	STANDARD	LIBOR 6 MO	31696.04	0	6/1/2004	8/1/2004	358	7153.28
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4800
0	0	STANDARD		5894	0	6/12/2004	8/1/2004	358	2541.5
0	0	STANDARD	LIBOR 6 MO	20476.7	0	5/30/2004	8/1/2004	358	7434.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	8/1/2004	358	3590
0	0	STANDARD	LIBOR 6 MO	12807.62	0	6/25/2004	9/1/2004	359	4450
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	358	3500
0	0	STANDARD		8358.04	0	5/30/2004	9/1/2004	358	12050
0	0	STANDARD	LIBOR 6 MO	41046.67	0	6/14/2004	9/1/2004	358	10540.52
0	0	STANDARD	LIBOR 6 MO	10093.95	0	4/13/2004	9/1/2004	359	9401.35
0	0	STANDARD	LIBOR 6 MO	13357.88	0	5/7/2004	9/1/2004	359	6000
0	0	STANDARD		0	0	6/9/2004	8/1/2004	358	4307.34
0	0	STANDARD		1844.77	0	6/18/2004	8/1/2004	358	6818
0	0	STANDARD		0	0	7/2/2004	9/1/2004	359	6104.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	5118.79
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	6563.07
0	0	STANDARD	LIBOR 6 MO	3423.08	0	6/21/2004	8/1/2004	358	4804.8
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	5393.48
0	0	STANDARD	LIBOR 6 MO	49855.96	0	6/16/2004	9/1/2004	358	7634.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	8911.24	0	6/24/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	4960
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	8200
0	0	STANDARD		35864.68	0	6/17/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	2181.65
0	0	STANDARD	LIBOR 6 MO	97.66	0	6/17/2004	9/1/2004	358	1993.33
0	0	STANDARD		36106.26	0	6/4/2004	9/1/2004	359	7000
0	0	STANDARD		11387.02	0	5/13/2004	9/1/2004	358	14390.51
0	0	STANDARD		1958.65	0	6/4/2004	9/1/2004	358	16057.34
0	0	STANDARD	LIBOR 6 MO	18119.49	0	6/24/2004	9/1/2004	359	2413.97
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	2707.58
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	4064.31
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	12488.92	0	7/12/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	47475.65	0	6/21/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	5295.28	0	6/14/2004	9/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	6800
0	65	STANDARD	LIBOR 6 MO	20962.97	0	6/9/2004	9/1/2004	358	4500
0	0	STANDARD		37193.21	0	6/4/2004	9/1/2004	358	5433.19
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	6948.68
0	0	STANDARD		0	0	6/3/2004	9/1/2004	358	5126.71
0	3	STANDARD	LIBOR 6 MO	2326.58	0	6/11/2004	9/1/2004	359	4342.37
0	0	STANDARD	LIBOR 6 MO	31303.39	0	6/2/2004	8/1/2004	358	6854.84
0	58	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5817.52
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	3378.58
0	0	STANDARD		0	0	5/31/2004	9/1/2004	358	5953.99
0	0	STANDARD	LIBOR 6 MO	223.23	0	6/23/2004	9/1/2004	358	2607.71
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	2643.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	4800
0	0	STANDARD		3521.94	0	7/7/2004	9/1/2004	359	5680.13
0	44	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	6702.79
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	4721.19
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	359	6147.99
0	0	STANDARD	LIBOR 6 MO	0	0	7/28/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	7302.65
0	14	STANDARD	LIBOR 6 MO	18837.86	0	6/26/2004	9/1/2004	359	5176.99

0	86	STANDARD	LIBOR 6 M(	0	0	6/22/2004	8/1/2004	358	5469.4
0	0	STANDARD	LIBOR 6 M(	0	0	6/25/2004	9/1/2004	359	4173.15
0	0	STANDARD	LIBOR 6 M(	0	0	3/15/2004	9/1/2004	359	5700
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	8/1/2004	358	7697.81
0	0	STANDARD		56883.96	0	3/5/2004	8/1/2004	358	7961.32
0	0	STANDARD	LIBOR 6 M(	0	0	7/22/2004	9/1/2004	359	5768.73
0	0	STANDARD	LIBOR 6 M(	0	0	7/28/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 M(	0	0	7/22/2004	9/1/2004	359	5768.73
0	0	STANDARD	LIBOR 6 M(	26223.97	0	6/14/2004	9/1/2004	359	6250
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	8/1/2004	358	1690
0	7	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	359	2842.92
0	0	STANDARD	LIBOR 6 M(	35603.8	0	6/7/2004	9/1/2004	359	4366.99
0	0	STANDARD		13882.62	0	6/25/2004	9/1/2004	359	4357.97
0	0	STANDARD	LIBOR 6 M(	4592.34	0	6/14/2004	8/1/2004	358	3650
0	27	STANDARD		2056.02	0	6/21/2004	9/1/2004	359	5118.03
0	53	STANDARD		15184.33	0	6/26/2004	9/1/2004	359	2565.53
0	0	STANDARD	LIBOR 6 M(	0	0	6/28/2004	9/1/2004	359	6600
0	0	STANDARD	LIBOR 6 M(	0	0	5/4/2004	9/1/2004	358	3707.2
0	0	STANDARD	LIBOR 6 M(	4795.1	0	5/27/2004	9/1/2004	359	9600
0	0	STANDARD		0	0	6/14/2004	9/1/2004	358	2863.42
0	0	STANDARD		12580.21	0	6/18/2004	9/1/2004	358	13200
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	11880.75
0	0	STANDARD		0	0	6/22/2004	9/1/2004	359	11207.08
0	8	STANDARD	LIBOR 6 M(	6790.41	0	5/27/2004	9/1/2004	358	5226.49
0	47	STANDARD	LIBOR 6 M(	2190.04	0	6/1/2004	9/1/2004	359	4816.66
0	0	STANDARD	LIBOR 6 M(	0	0	6/8/2004	9/1/2004	359	10362.08
0	66	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	358	5750
0	0	RURAL	LIBOR 6 M(	974.85	0	6/8/2004	9/1/2004	359	2399.24
0	0	STANDARD		1713.06	0	7/21/2004	9/1/2004	359	4783.74
0	0	STANDARD	LIBOR 6 M(	0	0	3/18/2004	9/1/2004	359	10098
0	0	STANDARD	LIBOR 6 M(	9568.01	0	6/8/2004	9/1/2004	359	26436.98
0	0	STANDARD	LIBOR 6 M(	0	0	6/14/2004	9/1/2004	358	5834.99
0	0	STANDARD	LIBOR 6 M(	8181.82	0	6/11/2004	9/1/2004	359	4828.81
0	0	STANDARD		10318.5	0	6/24/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 M(	0	0	6/2/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 M(	0	0	6/14/2004	9/1/2004	359	8200
0	8	STANDARD	LIBOR 6 M(	0	0	6/21/2004	9/1/2004	358	2595
0	0	STANDARD	LIBOR 6 M(	0	0	1/21/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	359	6800
0	0	STANDARD		18605.99	0	6/9/2004	9/1/2004	359	4422.7
0	0	STANDARD	LIBOR 6 M(	0	0	6/24/2004	9/1/2004	359	8699
0	0	STANDARD	LIBOR 6 M(	0	0	5/28/2004	9/1/2004	358	8030.87
0	0	STANDARD		12347.73	0	6/23/2004	9/1/2004	179	4640.82
0	0	STANDARD	LIBOR 6 M(	0	0	6/28/2004	9/1/2004	359	3294
0	0	STANDARD	LIBOR 6 M(	0	0	6/21/2004	8/1/2004	358	2306.16
0	0	STANDARD		11326.42	0	6/9/2004	9/1/2004	359	3040.7
0	0	STANDARD		0	0	6/15/2004	9/1/2004	359	4120.63
0	0	STANDARD		1107.9	0	5/19/2004	9/1/2004	359	3690.06
0	0	STANDARD	LIBOR 6 M(	0	0	6/12/2004	9/1/2004	358	6800
0	0	STANDARD	LIBOR 6 M(	12549.67	0	6/16/2004	9/1/2004	359	3430
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	359	5203.07
0	0	STANDARD	LIBOR 6 M(	97877.96	0	6/8/2004	9/1/2004	359	10645.83
0	0	STANDARD	LIBOR 6 M(	8950.36	0	5/24/2004	9/1/2004	359	2622.77
0	40	STANDARD		16456.15	0	6/22/2004	9/1/2004	358	3028.34
0	73	STANDARD	LIBOR 6 M(	19.77	0	6/14/2004	9/1/2004	358	2099.58
0	0	STANDARD	LIBOR 6 M(	50233.09	0	4/9/2004	9/1/2004	359	11471.99
0	0	STANDARD		0	0	6/1/2004	9/1/2004	359	92870.27
0	0	STANDARD	LIBOR 6 M(	0	0	6/21/2004	9/1/2004	359	25204.55
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	358	4589.21
0	0	STANDARD		0	0	6/16/2004	8/1/2004	358	10304.18
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	359	4900
0	0	STANDARD		0	0	3/23/2004	9/1/2004	358	11414.32
0	65	STANDARD	LIBOR 6 M(	49206.85	0	6/11/2004	9/1/2004	359	8500
0	0	STANDARD	LIBOR 6 M(	36562.26	0	6/15/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 M(	0	0	6/23/2004	8/1/2004	358	2500
0	0	STANDARD	LIBOR 6 M(	2332.31	0	6/11/2004	9/1/2004	358	7372.68
0	0	STANDARD	LIBOR 6 M(	0	0	6/22/2004	9/1/2004	359	4128
0	0	STANDARD	LIBOR 6 M(	2832.21	0	4/9/2004	9/1/2004	358	2500
0	0	STANDARD	LIBOR 6 M(	36655.75	0	6/7/2004	8/1/2004	358	13042.14
0	0	STANDARD	LIBOR 6 M(	23907.29	0	6/6/2004	9/1/2004	358	6580
0	2	STANDARD	LIBOR 6 M(	2115.36	0	7/1/2004	9/1/2004	359	3250
0	0	STANDARD	LIBOR 6 M(	0	0	6/25/2004	9/1/2004	358	4929.27
0	0	STANDARD	LIBOR 6 M(	0	0	6/8/2004	9/1/2004	359	11422.99
0	0	STANDARD		7038.68	0	6/13/2004	9/1/2004	358	1971.67
0	69	STANDARD		4983.13	0	5/16/2004	9/1/2004	358	6950
0	0	STANDARD	LIBOR 6 M(	0	0	6/14/2004	9/1/2004	359	8500
0	24	STANDARD		0	0	6/8/2004	9/1/2004	359	10000

0	0	STANDARD	LIBOR 6 MO	1937.35	0	6/23/2004	9/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MO	10638.89	0	5/15/2004	9/1/2004	358	7677.33
0	0	STANDARD		1183.29	0	6/24/2004	9/1/2004	359	4596.05
0	0	STANDARD	LIBOR 6 MO	948.23	0	4/16/2004	9/1/2004	359	4168.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	8274	0	6/14/2004	8/1/2004	359	5143.46
0	0	STANDARD	LIBOR 6 MO	16392.56	0	6/11/2004	9/1/2004	359	12538.52
0	0	STANDARD	LIBOR 6 MO	23571.41	0	6/9/2004	8/1/2004	358	9850
0	0	STANDARD		31715.56	0	5/28/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	9750
0	0	STANDARD	LIBOR 6 MO	10987.98	0	6/17/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	16201.22
0	0	STANDARD	LIBOR 6 MO	3040.03	0	6/15/2004	9/1/2004	358	3590.03
0	0	STANDARD		8090.57	0	6/4/2004	9/1/2004	359	3350.15
0	78	STANDARD	LIBOR 6 MO	23932.32	0	6/8/2004	8/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	36665.49	0	5/20/2004	9/1/2004	359	4700
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4894.9
0	0	STANDARD	LIBOR 6 MO	8698.51	0	6/15/2004	9/1/2004	358	4504.85
0	0	STANDARD	LIBOR 6 MO	3544.99	0	6/18/2004	9/1/2004	358	2034.6
0	0	STANDARD	LIBOR 6 MO	61126.22	0	6/16/2004	9/1/2004	359	4084.06
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	8000
0	0	STANDARD		9572.19	0	6/15/2004	8/1/2004	358	10056
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	3786.82
0	0	STANDARD		10822.98	0	3/18/2004	9/1/2004	359	5258.56
0	61	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	3443.44
0	77	STANDARD	LIBOR 6 MO	40526.85	0	4/22/2004	8/1/2004	358	4096
0	0	STANDARD		0	0	4/22/2004	9/1/2004	358	3166
0	0	STANDARD		0	0	6/15/2004	9/1/2004	359	2000
0	64	STANDARD	LIBOR 6 MO	94618.28	0	6/11/2004	9/1/2004	358	10600
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	10400
0	0	STANDARD	LIBOR 6 MO	3327.05	0	5/11/2004	8/1/2004	358	9304.09
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	4005.87
0	0	STANDARD		9581.11	0	6/17/2004	9/1/2004	359	3700
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	3900
0	59	STANDARD		4663.79	0	6/21/2004	9/1/2004	359	3535.81
0	0	STANDARD	LIBOR 6 MO	7304.02	0	6/3/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	3451.15
0	0	STANDARD		40254.13	0	6/28/2004	9/1/2004	359	6086.49
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	6029.61
0	0	STANDARD		0	0	6/21/2004	9/1/2004	358	3575.67
0	24	STANDARD	LIBOR 6 MO	20679.14	0	4/19/2004	9/1/2004	359	3290.41
0	41	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	6500
0	0	STANDARD		14940.81	0	6/9/2004	9/1/2004	359	4800
0	61	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	359	2807.42
0	57	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	3727.14
0	0	STANDARD	LIBOR 6 MO	37692.2	0	6/22/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	1469.31	0	6/4/2004	9/1/2004	358	4500
0	51	STANDARD		6664.23	0	6/22/2004	9/1/2004	359	3971.44
14	0	STANDARD	LIBOR 6 MO	5480.79	0	6/8/2004	9/1/2004	359	9536.08
0	0	STANDARD	LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	2228.95
0	45	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	5250
0	0	STANDARD		0	0	4/4/2004	9/1/2004	359	14681.94
0	0	STANDARD	LIBOR 6 MO	38600.3	0	6/2/2004	9/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	8341.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	1743.9
0	0	STANDARD		0	0	6/30/2004	9/1/2004	359	22288
0	0	STANDARD		1846.92	0	6/10/2004	9/1/2004	239	2653.93
0	0	STANDARD	LIBOR 6 MO	31359.99	0	6/15/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	4333
0	0	STANDARD	LIBOR 6 MO	284.36	0	6/21/2004	9/1/2004	358	5021.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	12092.2
0	0	STANDARD		0	0	5/1/2004	8/1/2004	358	3939.2
0	0	STANDARD	LIBOR 6 MO	21953.14	0	6/8/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	2/26/2004	9/1/2004	359	3750
0	0	STANDARD		7154.65	0	6/11/2004	9/1/2004	359	3690.27
0	52	STANDARD	LIBOR 6 MO	10817.71	0	6/3/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	1156.35	0	6/12/2004	9/1/2004	358	3669.27
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	6091.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4474.61
0	68	STANDARD	LIBOR 6 MO	7649.42	0	5/14/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	19575.46	0	6/22/2004	9/1/2004	359	13147.97
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	9/1/2004	358	7135
0	28	STANDARD		5512.17	0	6/15/2004	9/1/2004	359	3600

0	0	STANDARD	0	0	6/10/2004	9/1/2004	359	8000
0	0	STANDARD	99569.97	0	6/12/2004	9/1/2004	359	7000
0	64	STANDARD LIBOR 6 MO	6822.93	0	7/9/2004	9/1/2004	359	4311.68
0	0	STANDARD LIBOR 6 MO	8055.49	0	6/11/2004	9/1/2004	358	3500
0	0	STANDARD	15804.65	0	6/17/2004	8/1/2004	358	6518.19
0	0	STANDARD	0	0	5/24/2004	9/1/2004	358	7290.44
0	0	STANDARD LIBOR 6 MO	1840.64	0	6/21/2004	9/1/2004	359	2000
0	0	STANDARD LIBOR 6 MO	879.59	0	6/21/2004	8/1/2004	358	7390.76
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	7000
0	0	STANDARD	1092.15	0	3/20/2004	9/1/2004	359	4268.58
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	7800
0	35	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	3678.9
0	25	STANDARD LIBOR 6 MO	39831.96	0	6/10/2004	8/1/2004	358	4191.67
0	0	STANDARD LIBOR 6 MO	0	0	3/30/2004	9/1/2004	359	3600
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	8/1/2004	358	3800
0	0	STANDARD LIBOR 6 MO	0	0	4/10/2004	9/1/2004	358	4477
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	8/1/2004	358	6106.08
0	0	STANDARD LIBOR 6 MO	38810.63	0	4/21/2004	8/1/2004	358	13941.34
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	10051.98
0	0	STANDARD LIBOR 6 MO	14684.12	0	6/5/2004	9/1/2004	358	2800
0	33	STANDARD LIBOR 6 MO	87603.53	0	6/10/2004	9/1/2004	359	8787
0	22	STANDARD LIBOR 6 MO	9300.53	0	5/12/2004	8/1/2004	358	3137.73
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	8/1/2004	359	29922.65
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6849.26
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	8958.28
0	0	STANDARD	19589.41	0	6/28/2004	9/1/2004	239	2640.07
0	81	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	4949.07
0	80	STANDARD LIBOR 6 MO	4649.28	0	3/25/2004	9/1/2004	359	4194.67
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	2960
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	9042
0	0	STANDARD	56.23	0	6/21/2004	8/1/2004	358	6756.96
0	0	STANDARD LIBOR 6 MO	200.21	0	6/10/2004	8/1/2004	358	2900
0	37	STANDARD LIBOR 6 MO	461.93	0	6/1/2004	9/1/2004	359	9599.04
0	70	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	3597
0	0	STANDARD	0	0	2/4/2004	8/1/2004	355	6375
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	4048
0	0	STANDARD	0	0	2/4/2004	8/1/2004	235	6375
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	9042
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	8500
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	8782.45
0	0	STANDARD LIBOR 6 MO	6083.4	0	6/14/2004	9/1/2004	358	3269
0	0	STANDARD LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	3806.74
0	0	STANDARD LIBOR 6 MO	7911.56	0	6/19/2004	9/1/2004	359	2800
0	0	STANDARD LIBOR 6 MO	57017.8	0	5/4/2004	9/1/2004	359	5800
0	0	STANDARD LIBOR 6 MO	22705.23	0	3/15/2004	9/1/2004	359	6634.99
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	8400
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	2944.31
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4799
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	8425
0	0	STANDARD LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	3539.68
0	0	STANDARD	205.54	0	5/28/2004	9/1/2004	359	17178.56
0	0	STANDARD LIBOR 6 MO	10147.83	0	6/17/2004	9/1/2004	359	3418.21
0	0	STANDARD LIBOR 6 MO	1097.85	0	6/18/2004	8/1/2004	358	1137.75
0	0	STANDARD	70869.26	0	6/21/2004	9/1/2004	358	4800
0	0	STANDARD LIBOR 6 MO	3869.05	0	6/23/2004	9/1/2004	359	4603.15
0	0	STANDARD LIBOR 6 MO	39837.95	0	5/19/2004	9/1/2004	359	5092.39
0	0	STANDARD LIBOR 6 MO	22573.71	0	6/4/2004	9/1/2004	358	12855
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	5537.99
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	2950
0	0	STANDARD LIBOR 6 MO	305.32	0	5/19/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	6502.92
0	0	STANDARD LIBOR 6 MO	1037.98	0	6/15/2004	9/1/2004	358	5200
0	0	STANDARD LIBOR 6 MO	167857.3	0	6/13/2004	8/1/2004	239	6450
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	8425
0	0	STANDARD	0	0	6/29/2004	9/1/2004	359	6885.96
0	0	STANDARD LIBOR 6 MO	837.41	0	6/17/2004	9/1/2004	359	9423.33
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	2852.06
0	40	STANDARD LIBOR 6 MO	13635.01	0	6/7/2004	9/1/2004	359	4104.83
0	0	STANDARD	1741.5	0	6/18/2004	9/1/2004	359	4675.35
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	3000
0	53	STANDARD LIBOR 6 MO	10124.64	0	6/21/2004	9/1/2004	359	2985.61
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4280
0	0	STANDARD LIBOR 6 MO	20091.6	0	6/29/2004	8/1/2004	359	20604.35
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	2286.79
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	40912.24	0	6/11/2004	8/1/2004	358	6535.68

0	0	STANDARD	LIBOR 6 MO	91143.42	0	6/2/2004	9/1/2004	358	5191
0	7	STANDARD	LIBOR 6 MO	4634.95	0	6/14/2004	9/1/2004	359	6385.6
0	0	STANDARD	LIBOR 6 MO	8175.31	0	6/2/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	39694.36	0	6/21/2004	9/1/2004	359	3799.22
0	0	STANDARD		16791.26	0	6/8/2004	9/1/2004	359	4770.23
0	62	STANDARD	LIBOR 6 MO	13789.58	0	6/10/2004	9/1/2004	359	9096.77
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	5845.86
0	16	STANDARD	LIBOR 6 MO	23202.06	0	4/16/2004	9/1/2004	359	6422.12
0	0	STANDARD	LIBOR 6 MO	25328.79	0	7/2/2004	9/1/2004	359	10600.86
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	6089.64
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4600
0	0	STANDARD		50204.59	0	4/8/2004	8/1/2004	178	9572.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	8748.06
0	84	STANDARD		0	0	6/25/2004	9/1/2004	359	7273.76
0	85	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	11499.99
0	33	STANDARD	LIBOR 6 MO	17399.05	0	6/19/2004	8/1/2004	358	8296.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	2292.3
0	0	STANDARD	LIBOR 6 MO	66430.98	0	3/20/2004	8/1/2004	358	7483
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	8/1/2004	358	10000
0	0	STANDARD		65658.92	0	6/10/2004	9/1/2004	358	10564.09
0	0	STANDARD	LIBOR 6 MO	607.6	0	6/2/2004	8/1/2004	358	23500
0	0	STANDARD	LIBOR 6 MO	33739.98	0	6/18/2004	9/1/2004	358	7000
0	0	STANDARD		29866.09	0	6/7/2004	8/1/2004	358	8509.74
0	68	STANDARD	LIBOR 6 MO	8565.47	0	6/9/2004	9/1/2004	359	4899.89
0	0	STANDARD		0	0	4/16/2004	9/1/2004	359	6250.61
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	359	30327.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	359	4571.42
0	0	STANDARD		9580.72	0	6/15/2004	9/1/2004	359	2266
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	315.66	0	6/17/2004	9/1/2004	358	3369.84
0	0	STANDARD		3505.28	0	7/6/2004	9/1/2004	359	4966.46
0	0	STANDARD	LIBOR 6 MO	13326.21	0	6/11/2004	9/1/2004	358	3600
0	0	STANDARD		488.3	0	4/19/2004	9/1/2004	359	4280.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	8/1/2004	358	2502.45
0	87	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	2900
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	3270.42
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	8603.9
0	89	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	4974.66
0	76	STANDARD	LIBOR 6 MO	10799.78	0	6/25/2004	9/1/2004	359	4096.84
0	26	STANDARD	LIBOR 6 MO	263.77	0	6/14/2004	9/1/2004	359	4200
0	0	STANDARD	LIBOR 6 MO	1480.34	0	6/18/2004	8/1/2004	358	2161.15
0	0	STANDARD	LIBOR 6 MO	32520.61	0	6/5/2004	9/1/2004	359	4172.09
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	7179.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	5285.49
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	8900
0	0	STANDARD	LIBOR 6 MO	7741.32	0	3/11/2004	9/1/2004	358	6249.77
0	52	STANDARD		5388.34	0	7/13/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	20778.98
0	10	STANDARD	LIBOR 6 MO	10771.5	0	6/17/2004	8/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	39922.55	0	6/21/2004	8/1/2004	358	7013.7
0	0	STANDARD	LIBOR 6 MO	66005.6	0	6/17/2004	9/1/2004	359	6138.17
0	0	STANDARD	LIBOR 6 MO	78966.59	0	6/14/2004	9/1/2004	359	8363.99
0	64	STANDARD	LIBOR 6 MO	58136.25	0	6/17/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	8650
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	3726.66
0	0	STANDARD		6926.54	0	5/25/2004	9/1/2004	359	6268.92
0	0	STANDARD	LIBOR 6 MO	16160.78	0	5/14/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	13812.37
0	0	STANDARD	LIBOR 6 MO	0	0	6/20/2004	8/1/2004	358	7400
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	7650
0	0	STANDARD	LIBOR 6 MO	10559.67	0	6/21/2004	9/1/2004	359	10543.97
0	0	STANDARD	LIBOR 6 MO	7776.33	0	6/17/2004	8/1/2004	358	4532.25
0	0	STANDARD		12962.14	0	6/18/2004	9/1/2004	179	7856.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	8/1/2004	358	4500
0	0	STANDARD		0	0	5/26/2004	9/1/2004	359	3083.33
10	0	STANDARD	LIBOR 6 MO	83914.89	0	2/9/2004	8/1/2004	358	5000
0	0	STANDARD		13657.17	0	6/11/2004	9/1/2004	358	3935.97
0	0	STANDARD	LIBOR 6 MO	51449.37	0	6/23/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	13812.37
0	0	STANDARD	LIBOR 6 MO	7032.8	0	6/18/2004	8/1/2004	358	6646.37
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	8750
0	0	STANDARD	LIBOR 6 MO	40173.92	0	6/17/2004	9/1/2004	358	6345.48
0	0	STANDARD		20557.1	0	6/21/2004	9/1/2004	359	8534.48
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	6554.25
0	56	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	4500

0	30	STANDARD	451.66	0	6/22/2004	9/1/2004	359	7055.06
0	40	STANDARD LIBOR 6 MO	22627.42	0	7/15/2004	9/1/2004	359	12790
0	0	STANDARD	48509.09	0	3/1/2004	9/1/2004	359	18358.22
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	3500
0	71	STANDARD LIBOR 6 MO	4302.85	0	6/26/2004	9/1/2004	359	4000
0	0	STANDARD	7767.23	0	6/7/2004	9/1/2004	359	3038
0	0	STANDARD LIBOR 6 MO	19474.52	0	6/14/2004	9/1/2004	359	6540
0	0	STANDARD LIBOR 6 MO	100	0	6/10/2004	8/1/2004	358	5058.15
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4784.06
0	0	STANDARD LIBOR 6 MO	81431.88	0	5/17/2004	9/1/2004	358	17928
0	19	STANDARD LIBOR 6 MO	1365.45	0	6/20/2004	9/1/2004	359	9443.98
0	0	STANDARD LIBOR 6 MO	9247.95	0	5/7/2004	8/1/2004	358	2744.99
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	2245.83
0	0	STANDARD LIBOR 6 MO	19491.34	0	6/18/2004	9/1/2004	358	6900
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	2745
0	0	STANDARD	38106.22	0	7/8/2004	9/1/2004	359	10094.24
0	0	STANDARD LIBOR 6 MO	0	0	5/8/2004	9/1/2004	359	7964.99
0	0	STANDARD LIBOR 6 MO	2508.49	0	6/28/2004	9/1/2004	359	2415.13
0	12	STANDARD LIBOR 6 MO	7446.13	0	6/16/2004	9/1/2004	358	4200
0	0	STANDARD	8570.26	0	6/16/2004	9/1/2004	178	2500
0	0	STANDARD LIBOR 6 MO	1104.23	0	6/1/2004	9/1/2004	358	7594.64
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	1462.39	0	6/1/2004	9/1/2004	359	3350
0	32	STANDARD LIBOR 6 MO	6822.49	0	3/17/2004	8/1/2004	358	2624.92
0	57	STANDARD	0	0	6/5/2004	8/1/2004	358	3388.37
0	0	STANDARD	35652.27	0	6/21/2004	9/1/2004	359	5399.24
0	0	STANDARD	2677.11	0	6/17/2004	9/1/2004	359	5635.03
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5533
0	0	STANDARD	0	0	5/20/2004	9/1/2004	358	11327.14
0	0	STANDARD	0	0	6/21/2004	9/1/2004	359	3074.93
0	0	STANDARD LIBOR 6 MO	25816.34	0	6/11/2004	9/1/2004	358	7792.73
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	3950
0	0	STANDARD LIBOR 6 MO	12240.23	0	7/8/2004	9/1/2004	359	4439
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	12800
0	0	STANDARD LIBOR 6 MO	15306.57	0	6/16/2004	8/1/2004	358	6646.37
0	0	STANDARD LIBOR 6 MO	8807.91	0	6/16/2004	8/1/2004	358	6646.37
0	9	STANDARD LIBOR 6 MO	22519.66	0	6/10/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	4110
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	7083.33
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	2453.09
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	8579
0	0	STANDARD LIBOR 6 MO	50760.54	0	6/19/2004	8/1/2004	358	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	14226.25
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	7600
0	0	STANDARD	55057.57	0	5/18/2004	9/1/2004	358	7178
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	3825.03
0	0	STANDARD LIBOR 6 MO	39919.9	0	6/7/2004	9/1/2004	359	5600
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	4300
0	0	STANDARD LIBOR 6 MO	34319.52	0	6/16/2004	9/1/2004	359	5429.75
0	0	STANDARD	437.21	0	6/11/2004	9/1/2004	359	3775.17
0	77	STANDARD	23704.22	0	6/17/2004	8/1/2004	358	7340.08
0	0	STANDARD LIBOR 6 MO	18447.9	0	6/10/2004	9/1/2004	359	3811.21
0	0	STANDARD	9116.73	0	5/24/2004	9/1/2004	179	9833.55
0	0	STANDARD LIBOR 6 MO	11396.74	0	6/30/2004	9/1/2004	359	6490.51
0	28	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	4150.69
0	0	STANDARD	0	0	5/28/2004	8/1/2004	358	4001.05
0	69	STANDARD LIBOR 6 MO	17.85	0	6/16/2004	8/1/2004	358	2794.43
0	0	STANDARD	466.51	0	6/7/2004	9/1/2004	359	6471.67
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	7000
0	0	STANDARD	0	0	6/21/2004	8/1/2004	358	4000
0	46	STANDARD LIBOR 6 MO	4811.06	0	4/9/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	33008.5	0	5/10/2004	8/1/2004	358	9300
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	7038.38
0	0	STANDARD LIBOR 6 MO	13445.12	0	6/23/2004	9/1/2004	359	4062.5
0	0	STANDARD	3140.56	0	5/10/2004	9/1/2004	358	3138.56
0	0	STANDARD LIBOR 6 MO	4794.21	0	7/12/2004	9/1/2004	359	6188.18
0	0	STANDARD	0	0	6/2/2004	8/1/2004	358	2500
0	0	STANDARD	0	0	6/10/2004	9/1/2004	239	12452.13
0	0	STANDARD	0	0	6/9/2004	9/1/2004	359	3113.02
0	0	STANDARD LIBOR 6 MO	10950.75	0	7/14/2004	9/1/2004	359	3752.5
0	0	STANDARD	0	0	4/26/2004	9/1/2004	359	11229.48
0	0	STANDARD LIBOR 6 MO	589.82	0	6/29/2004	9/1/2004	359	3166.67
0	85	STANDARD LIBOR 6 MO	9429.78	0	6/23/2004	9/1/2004	359	3845.17
0	0	STANDARD	19292.06	0	2/10/2004	9/1/2004	359	8333
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/13/2004	8/1/2004	358	3860

0	0	STANDARD	18173.09	0	6/18/2004	10/1/2004	359	8238.23
0	6	STANDARD	61474.86	0	5/19/2004	9/1/2004	358	20000
0	0	STANDARD LIBOR 6 MO	85119.22	0	5/1/2004	8/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	72173.98	0	6/5/2004	9/1/2004	358	3851.28
0	50	STANDARD	507.98	0	6/11/2004	9/1/2004	359	2493.01
0	0	STANDARD	15316.18	0	6/19/2004	9/1/2004	359	2644.79
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3000
0	16	STANDARD LIBOR 6 MO	46.36	0	6/23/2004	9/1/2004	359	3068.63
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	7262
0	0	STANDARD	54651.99	0	5/29/2004	9/1/2004	359	5170.8
8	0	STANDARD LIBOR 6 MO	22193.59	0	6/23/2004	9/1/2004	358	3890
0	0	STANDARD	0	0	4/1/2004	9/1/2004	358	23207.64
0	0	STANDARD LIBOR 6 MO	39594	0	6/27/2004	9/1/2004	358	11313.26
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5700
0	6	STANDARD LIBOR 6 MO	36.24	0	5/27/2004	9/1/2004	359	2030.55
0	0	STANDARD	11757.17	0	6/21/2004	9/1/2004	359	2972.67
0	0	STANDARD	0	0	5/24/2004	9/1/2004	359	3052.82
0	97	STANDARD	1047.04	0	7/7/2004	9/1/2004	359	14000
0	0	STANDARD LIBOR 6 MO	12225.1	0	5/26/2004	9/1/2004	358	9379.79
0	52	STANDARD LIBOR 6 MO	33187.32	0	6/9/2004	9/1/2004	358	6435.81
0	0	STANDARD LIBOR 6 MO	6912.16	0	5/19/2004	9/1/2004	358	5686
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	8/1/2004	358	10281
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3955
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	17757.42
0	0	STANDARD	0	0	5/6/2004	8/1/2004	359	7013.99
0	0	STANDARD	0	0	6/18/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	12563.43	0	6/17/2004	9/1/2004	359	3300
0	0	STANDARD LIBOR 6 MO	29748.87	0	7/1/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	5250
0	0	STANDARD	12955.84	0	6/12/2004	9/1/2004	359	4167.82
0	0	STANDARD LIBOR 6 MO	32049.22	0	5/31/2004	9/1/2004	358	5870.03
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	12000
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6392.48
0	0	STANDARD LIBOR 6 MO	1499.47	0	6/17/2004	9/1/2004	358	5500
0	0	STANDARD	0	0	6/9/2004	9/1/2004	358	2558.3
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	15415.28
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	6700
0	0	STANDARD LIBOR 6 MO	2264.64	0	6/11/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	4347
0	0	STANDARD	15641.9	0	6/5/2004	9/1/2004	359	7281
0	64	STANDARD LIBOR 6 MO	8507.43	0	5/18/2004	9/1/2004	359	5561.79
0	0	STANDARD LIBOR 6 MO	18596.19	0	6/22/2004	8/1/2004	358	2300
0	0	STANDARD LIBOR 6 MO	11002.18	0	7/1/2004	9/1/2004	359	6247.56
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	5000
0	48	STANDARD	0	0	7/1/2004	9/1/2004	359	5045.96
0	0	STANDARD LIBOR 6 MO	40482.96	0	4/23/2004	8/1/2004	358	6530
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	26795.31
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	3700
0	92	STANDARD LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	9858.46
0	18	STANDARD LIBOR 6 MO	7430.8	0	4/27/2004	9/1/2004	359	9224.11
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	7789.06
0	0	STANDARD LIBOR 6 MO	10223.29	0	5/13/2004	9/1/2004	358	3480
0	0	STANDARD LIBOR 6 MO	632.76	0	6/4/2004	8/1/2004	358	2930.38
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	6050
0	0	STANDARD	31678.09	0	6/18/2004	9/1/2004	359	3428.57
0	69	STANDARD LIBOR 6 MO	10995.85	0	6/16/2004	9/1/2004	358	6198
0	0	STANDARD LIBOR 6 MO	34736.15	0	5/10/2004	9/1/2004	359	13819.29
0	0	STANDARD	0	0	3/6/2004	9/1/2004	359	5666
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5232.13
0	0	STANDARD	3609.66	0	6/17/2004	9/1/2004	358	3093.24
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	5500
30	0	STANDARD LIBOR 6 MO	96779.45	0	6/8/2004	9/1/2004	359	10895
0	78	STANDARD LIBOR 6 MO	1458.61	0	6/11/2004	9/1/2004	359	10000
0	0	STANDARD LIBOR 6 MO	6728.61	0	6/21/2004	9/1/2004	359	7750
0	0	STANDARD LIBOR 6 MO	25297	0	7/1/2004	9/1/2004	359	6000
0	0	STANDARD	25102.42	0	6/14/2004	9/1/2004	239	4169.11
0	0	STANDARD LIBOR 6 MO	29749.2	0	6/20/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	119228.57	0	6/11/2004	9/1/2004	359	6051.45
0	0	STANDARD	367.72	0	6/26/2004	9/1/2004	359	6000
13	40	STANDARD LIBOR 6 MO	928.65	0	5/18/2004	8/1/2004	358	5869.06
0	0	STANDARD	39279.35	0	6/16/2004	10/1/2004	359	8230.97
0	0	STANDARD LIBOR 6 MO	29179.26	0	5/4/2004	9/1/2004	358	7000
0	0	STANDARD LIBOR 6 MO	4139.89	0	4/1/2004	9/1/2004	359	2526.21
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	11890
0	0	STANDARD LIBOR 6 MO	20380.11	0	6/18/2004	8/1/2004	358	4100

0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	8168.7
0	0	STANDARD	LIBOR 6 MO	18322.25	0	6/16/2004	9/1/2004	358	2211
0	25	STANDARD		33147.32	0	6/22/2004	8/1/2004	358	6500
0	69	STANDARD		29649.3	0	6/17/2004	9/1/2004	359	8354.96
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	7389.5
0	0	STANDARD	LIBOR 6 MO	9388.03	0	6/14/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6032.49
0	0	STANDARD	LIBOR 6 MO	48897.96	0	4/15/2004	9/1/2004	358	7285
0	0	STANDARD		1234.68	0	6/14/2004	9/1/2004	359	2601.73
0	0	STANDARD		3497.52	0	6/22/2004	9/1/2004	358	3367.01
0	0	STANDARD	LIBOR 6 MO	843.34	0	6/30/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	358	8272.96
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	5771
0	0	STANDARD		10839.92	0	5/28/2004	9/1/2004	359	2405.04
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	26272.77	0	6/12/2004	9/1/2004	359	3899.2
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	4870
0	0	STANDARD		49376.97	0	6/22/2004	8/1/2004	358	12220.13
0	0	STANDARD		179.28	0	6/3/2004	9/1/2004	359	7017.25
0	0	STANDARD		0	0	6/9/2004	9/1/2004	359	4827.18
0	0	STANDARD	LIBOR 6 MO	56595.22	0	6/1/2004	9/1/2004	359	4659.57
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	359	3873.68
0	0	STANDARD		13426.71	0	6/18/2004	9/1/2004	359	3379.04
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	4790.13
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	3750
0	0	STANDARD	LIBOR 6 MO	20898.27	0	6/16/2004	9/1/2004	358	17333
0	0	STANDARD	LIBOR 6 MO	1878.35	0	6/16/2004	8/1/2004	358	3600
0	13	STANDARD	LIBOR 6 MO	16703.87	0	6/4/2004	9/1/2004	358	4319.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	2100
0	0	STANDARD	LIBOR 6 MO	11914.58	0	6/14/2004	9/1/2004	359	2875
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	9953.16
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	4140
0	0	STANDARD	LIBOR 6 MO	41910.91	0	6/17/2004	9/1/2004	359	6250
0	0	STANDARD		0	0	4/30/2004	9/1/2004	359	7758
0	0	STANDARD	LIBOR 6 MO	923.45	0	6/9/2004	8/1/2004	358	5000
0	0	STANDARD		0	0	6/17/2004	8/1/2004	358	5989.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4800
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	5689
0	65	STANDARD	LIBOR 6 MO	906.18	0	6/7/2004	9/1/2004	358	5286.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	1664.37
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	359	9745.01
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	3838.02
0	0	STANDARD	LIBOR 6 MO	52222.03	0	6/5/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	31103.48	0	6/18/2004	8/1/2004	358	9050
0	0	STANDARD	LIBOR 6 MO	31153.72	0	6/8/2004	9/1/2004	359	7592.46
0	0	STANDARD	LIBOR 6 MO	3434.02	0	6/17/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	4/25/2004	8/1/2004	358	5894.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	5733.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	8210
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	5/11/2004	9/1/2004	359	6128.49
0	0	STANDARD		0	0	5/27/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	7200
0	0	STANDARD		0	0	4/25/2004	8/1/2004	358	5894.99
0	11	STANDARD		0	0	4/2/2004	9/1/2004	359	3873.67
0	0	STANDARD	LIBOR 6 MO	0	0	2/23/2004	8/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	4615
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	358	4250
0	0	STANDARD		238.89	0	5/27/2004	8/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	2901
0	0	STANDARD		1645.42	0	7/18/2004	9/1/2004	359	1585.62
0	0	STANDARD		722.38	0	7/1/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	6021.79
0	0	STANDARD		0	0	6/14/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	70361.71	0	3/15/2004	9/1/2004	358	20000
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	5375
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	10/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	24123.19	0	6/16/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	84062.64	0	5/25/2004	8/1/2004	358	9547.48
0	0	STANDARD	LIBOR 6 MO	5296.56	0	6/17/2004	9/1/2004	359	4500
0	56	STANDARD		3379.84	0	6/20/2004	9/1/2004	359	3421.7
0	0	STANDARD	LIBOR 6 MO	0	0	1/20/2004	9/1/2004	359	3756.6
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	82311.14	0	6/15/2004	9/1/2004	358	4100
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	2478.67
0	0	STANDARD	LIBOR 6 MO	65406.12	0	5/18/2004	9/1/2004	359	6199.99

0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	7875.42
0	0	STANDARD	LIBOR 6 MO	98308.88	0	6/19/2004	9/1/2004	359	16831
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	7800
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	7338.58
0	0	STANDARD	LIBOR 6 MO	1255.39	0	6/9/2004	9/1/2004	359	1628.77
0	55	STANDARD	LIBOR 6 MO	2893.97	0	6/24/2004	9/1/2004	359	2886
0	0	STANDARD	LIBOR 6 MO	28139.55	0	6/13/2004	9/1/2004	359	5093.07
0	66	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	358	6711.7
0	0	STANDARD		14649.92	0	7/8/2004	9/1/2004	179	7500
0	0	STANDARD		0	0	6/25/2004	9/1/2004	358	6500
0	36	STANDARD	LIBOR 6 MO	21325.42	0	6/17/2004	9/1/2004	359	7100
0	0	STANDARD		8773.94	0	6/9/2004	9/1/2004	359	8001.56
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	2583
0	0	STANDARD	LIBOR 6 MO	174.8	0	6/25/2004	9/1/2004	359	2315.2
0	0	STANDARD		18078.15	0	6/21/2004	9/1/2004	358	6078.77
0	0	STANDARD		101171.09	0	7/7/2004	9/1/2004	359	7300
0	0	STANDARD	LIBOR 6 MO	11218.9	0	6/10/2004	9/1/2004	359	11500
0	0	RURAL		1421.56	0	6/15/2004	9/1/2004	359	3580.84
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	3400
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	6500
0	43	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	13529.62	0	6/14/2004	9/1/2004	359	2623.92
0	0	STANDARD		24730.23	0	6/20/2004	9/1/2004	358	5292.41
0	25	RURAL		13879.27	0	6/18/2004	9/1/2004	359	2979.88
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	359	4318.17
0	57	STANDARD	LIBOR 6 MO	76807.1	0	6/18/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5700
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	4650
0	0	STANDARD	LIBOR 6 MO	23438.63	0	6/21/2004	9/1/2004	358	2898.66
0	0	RURAL	LIBOR 6 MO	613.74	0	6/17/2004	9/1/2004	359	4828.32
0	88	STANDARD	LIBOR 6 MO	19395.83	0	6/12/2004	9/1/2004	359	5119.27
0	0	STANDARD	MONTH	0	0	6/29/2004	9/1/2004	359	4892.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	359	14028.79
0	0	STANDARD	LIBOR 6 MO	22384.15	0	6/9/2004	9/1/2004	359	5500
0	0	STANDARD		11161.7	0	6/18/2004	8/1/2004	358	4022.14
0	0	STANDARD	LIBOR 6 MO	382.53	0	6/2/2004	9/1/2004	358	7823.93
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	3367
0	0	STANDARD	LIBOR 6 MO	38068.02	0	6/17/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	3167.29
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	4900
0	58	STANDARD	LIBOR 6 MO	6168.85	0	6/24/2004	9/1/2004	359	3100
0	0	STANDARD		41724.03	0	6/17/2004	9/1/2004	179	4250
0	0	STANDARD	LIBOR 6 MO	3755.82	0	6/3/2004	8/1/2004	358	17000
0	0	STANDARD	LIBOR 6 MO	26314.11	0	4/10/2004	9/1/2004	358	7900
4	5	STANDARD	LIBOR 6 MO	32401.96	0	6/14/2004	9/1/2004	359	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	14867.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	5750
0	0	STANDARD	LIBOR 6 MO	6846.68	0	6/16/2004	9/1/2004	359	997
0	0	STANDARD	LIBOR 6 MO	2677.42	0	6/29/2004	9/1/2004	359	4978.33
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	6107.1
0	0	STANDARD	LIBOR 6 MO	22565.2	0	6/17/2004	9/1/2004	359	5100
0	0	STANDARD		11798.54	0	6/30/2004	9/1/2004	179	2239.03
0	0	STANDARD	LIBOR 6 MO	34149.47	0	6/11/2004	9/1/2004	359	14000
0	0	STANDARD	LIBOR 6 MO	56844.13	0	6/28/2004	9/1/2004	359	4225.42
0	0	STANDARD	LIBOR 6 MO	61.41	0	6/24/2004	9/1/2004	359	3191.07
0	0	STANDARD		4372.52	0	6/24/2004	9/1/2004	359	3826.01
3	0	STANDARD	LIBOR 6 MO	62853.43	0	6/24/2004	9/1/2004	359	5125
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	5000
0	1	STANDARD	LIBOR 6 MO	1742.2	0	6/1/2004	9/1/2004	359	4321.2
0	0	STANDARD		4968.44	0	7/1/2004	9/1/2004	359	3242.39
0	60	STANDARD	LIBOR 6 MO	55207.91	0	6/24/2004	8/1/2004	358	6766.21
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	2839.59
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	5703.78
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	2383.67	0	6/23/2004	8/1/2004	358	5851.77
0	47	STANDARD		0	0	6/17/2004	9/1/2004	359	6201
0	0	STANDARD	LIBOR 6 MO	48044.96	0	2/3/2004	9/1/2004	359	4590.22
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	5600
0	0	STANDARD		5096.3	0	6/12/2004	9/1/2004	359	5514.45
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	7500
0	91	STANDARD		18166.86	0	6/21/2004	9/1/2004	358	7213.3
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	5666.82
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	6000
0	80	STANDARD	LIBOR 6 MO	0	0	6/23/2004	8/1/2004	358	2253.72
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	6256.77
0	28	STANDARD		0	0	7/6/2004	9/1/2004	359	2923.11

0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4579.84
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	7800
0	0	STANDARD		2623.65	0	6/14/2004	9/1/2004	358	6831
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7298.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	7100
0	0	STANDARD	LIBOR 6 MO	36728.25	0	7/13/2004	9/1/2004	359	3000
0	0	STANDARD		34413.16	0	4/1/2004	9/1/2004	359	1417.79
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	5500
0	10	STANDARD	LIBOR 6 MO	19613.04	0	7/6/2004	9/1/2004	359	6206.84
0	0	STANDARD	LIBOR 6 MO	15375.35	0	6/18/2004	9/1/2004	359	3204.55
0	0	STANDARD	LIBOR 6 MO	5714.66	0	6/28/2004	9/1/2004	359	10776.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	7083.33
0	0	STANDARD	LIBOR 6 MO	34744.62	0	6/24/2004	9/1/2004	359	12500
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	2727.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4000
0	0	STANDARD		2644.02	0	6/30/2004	9/1/2004	359	8512.23
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	6682.18
0	0	STANDARD	LIBOR 6 MO	1150.18	0	7/6/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	10057.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	10999.47
0	0	STANDARD	LIBOR 6 MO	4539.38	0	7/5/2004	9/1/2004	359	12378.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	359	4622.46
0	93	STANDARD	LIBOR 6 MO	35877.46	0	6/22/2004	9/1/2004	359	10000
0	0	STANDARD		0	0	5/27/2004	9/1/2004	359	28265.38
0	0	STANDARD	LIBOR 0 MO	0	0	7/21/2004	9/1/2004	359	5200
0	0	STANDARD		3564.9	0	6/2/2004	9/1/2004	359	4693.32
0	0	STANDARD	LIBOR 6 MO	1969.24	0	6/14/2004	9/1/2004	358	3125
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	358	6379.05
0	88	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	5458.98
0	0	STANDARD		34.08	0	6/30/2004	9/1/2004	359	3900
0	10	STANDARD		5932.99	0	6/28/2004	9/1/2004	359	3845.42
0	0	STANDARD		5256.52	0	6/10/2004	8/1/2004	358	5188.76
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	7599
0	0	STANDARD	LIBOR 6 MO	165950.29	0	5/28/2004	8/1/2004	358	9875
0	53	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	2426.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4133.33
0	70	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3624.7
0	0	STANDARD	LIBOR 6 MO	574.48	0	6/21/2004	9/1/2004	359	8015.7
0	0	STANDARD	LIBOR 6 MO	10442.16	0	7/1/2004	9/1/2004	359	2598.77
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	21995
0	13	STANDARD		15326.25	0	6/16/2004	9/1/2004	359	5416.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	3000
0	0	STANDARD		31828.04	0	6/21/2004	9/1/2004	358	6088.51
0	46	STANDARD	LIBOR 6 MO	1536.95	0	7/16/2004	9/1/2004	359	3284.92
0	0	STANDARD	LIBOR 6 MO	5378.91	0	6/21/2004	9/1/2004	239	5589.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	9/1/2004	358	10925
0	0	STANDARD	LIBOR 6 MO	0	0	1/26/2004	9/1/2004	358	5057
0	0	STANDARD	LIBOR 6 MO	37994.16	0	6/25/2004	9/1/2004	359	6193.13
0	0	STANDARD		22660.02	0	6/21/2004	9/1/2004	359	12978.87
0	0	STANDARD		1994.11	0	7/3/2004	9/1/2004	359	19288.64
0	0	STANDARD	LIBOR 6 MO	300.64	0	6/17/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	15.08	0	6/16/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	6600
0	11	STANDARD	LIBOR 6 MO	6316.87	0	6/21/2004	8/1/2004	358	4500
0	0	STANDARD		3335.62	0	6/16/2004	9/1/2004	359	2906.39
0	78	STANDARD	LIBOR 6 MO	3767.55	0	6/8/2004	8/1/2004	358	3718
0	0	STANDARD	LIBOR 6 MO	107444.08	0	6/18/2004	9/1/2004	359	10500
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3950
0	0	STANDARD		0	0	6/23/2004	9/1/2004	359	9570.72
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	6608.33
0	49	STANDARD		2358.06	0	6/28/2004	9/1/2004	359	1962.71
0	4	STANDARD	LIBOR 6 MO	15369.03	0	5/22/2004	9/1/2004	359	5947.03
0	0	STANDARD	LIBOR 6 MO	65721.59	0	6/21/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	6345.6
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3500
0	0	STANDARD		6183.88	0	6/28/2004	9/1/2004	359	11810.93
0	0	STANDARD	LIBOR 6 MO	185.32	0	6/29/2004	9/1/2004	239	3000
0	0	STANDARD	LIBOR 6 MO	21958.57	0	7/2/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/13/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	48733.74	0	7/5/2004	9/1/2004	359	7975
0	0	STANDARD	LIBOR 6 MO	21210.86	0	6/24/2004	9/1/2004	359	4579
0	51	STANDARD	LIBOR 6 MO	14583.59	0	6/10/2004	9/1/2004	359	6921.75
0	0	STANDARD	LIBOR 6 MO	38.71	0	6/19/2004	9/1/2004	359	6000
0	0	STANDARD		13808.86	0	6/24/2004	9/1/2004	359	7000

0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	13600
0	0	STANDARD	LIBOR 6 MO	53.82	0	6/11/2004	9/1/2004	359	11002.32
0	0	STANDARD	LIBOR 6 MO	12679.37	0	5/21/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MO	39827.6	0	6/19/2004	9/1/2004	359	10316.91
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5974
0	0	STANDARD	LIBOR 0 MO	0	0	6/28/2004	9/1/2004	359	5974
0	0	STANDARD		1440.56	0	6/18/2004	9/1/2004	359	4285.46
0	0	STANDARD	LIBOR 6 MO	28097.42	0	6/15/2004	9/1/2004	359	6450
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	7200
0	0	STANDARD		0	0	6/11/2004	9/1/2004	359	2729.46
0	0	STANDARD	LIBOR 6 MO	10694.67	0	6/9/2004	9/1/2004	359	4540
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	5965
0	0	STANDARD	LIBOR 6 MO	565.75	0	6/15/2004	9/1/2004	358	7250
0	0	STANDARD		13186.27	0	6/15/2004	9/1/2004	358	10837.57
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	6091.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4000
0	0	STANDARD	MONTH	0	0	6/8/2004	9/1/2004	359	3998
0	0	STANDARD	LIBOR 6 MO	38271.55	0	6/9/2004	9/1/2004	359	7900
0	0	STANDARD		3838.8	0	4/22/2004	9/1/2004	359	5081.68
0	0	STANDARD		4765.07	0	6/28/2004	9/1/2004	239	6929.69
0	0	STANDARD	LIBOR 6 MO	24983.07	0	7/6/2004	9/1/2004	359	4517
0	0	STANDARD	LIBOR 6 MO	2098.41	0	6/28/2004	9/1/2004	359	4580.42
0	73	STANDARD	LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	9685
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	2166.67
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	6247
0	0	STANDARD	LIBOR 6 MO	7093.37	0	4/15/2004	8/1/2004	358	4966.02
0	0	STANDARD	LIBOR 6 MO	733.45	0	6/24/2004	9/1/2004	359	4028.08
0	0	STANDARD		1606.36	0	6/23/2004	9/1/2004	359	5205.33
0	0	STANDARD	LIBOR 6 MO	8169.03	0	7/7/2004	9/1/2004	359	3012.42
0	0	STANDARD		9070.7	0	6/7/2004	9/1/2004	359	6024.98
0	3	STANDARD	LIBOR 6 MO	13604.36	0	7/8/2004	9/1/2004	359	2091.44
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	12132.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6734
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	4683.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3500
0	0	STANDARD		22729.34	0	6/14/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	8/1/2004	358	7836.48
0	0	STANDARD		0	0	6/14/2004	9/1/2004	359	6734
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	4990
0	0	STANDARD		11737.73	0	6/24/2004	9/1/2004	358	10281.14
0	0	STANDARD		10768.64	0	7/1/2004	9/1/2004	359	2429.89
0	0	STANDARD		56499.05	0	6/22/2004	9/1/2004	359	9426.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	4514
0	0	STANDARD	LIBOR 6 MO	34703.62	0	6/29/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	8/1/2004	358	2919
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	4176.73
0	0	STANDARD	LIBOR 6 MO	77.15	0	6/10/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	6000
0	61	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3975
0	0	STANDARD		3468.7	0	6/27/2004	9/1/2004	359	1986.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	12110.53
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	2750
0	61	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	6624.96
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	12007.99
0	0	STANDARD	LIBOR 6 MO	8606.05	0	5/19/2004	9/1/2004	358	3420.63
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	4523
0	0	STANDARD		3625.38	0	6/21/2004	9/1/2004	179	3333.33
0	0	STANDARD	LIBOR 6 MO	9739.27	0	6/24/2004	9/1/2004	359	4123
0	0	STANDARD	LIBOR 6 MO	6107.84	0	7/3/2004	9/1/2004	359	4931.58
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	11250
0	0	STANDARD		96482.43	0	6/26/2004	9/1/2004	359	44202.44
0	66	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	8500
0	93	STANDARD		54754.69	0	6/21/2004	9/1/2004	359	6329.62
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	8295
0	0	STANDARD	LIBOR 0 MO	0	0	7/8/2004	9/1/2004	359	8295
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	9784
0	0	STANDARD		17063.88	0	7/7/2004	9/1/2004	359	4338.9
0	0	STANDARD	LIBOR 6 MO	23790.76	0	6/16/2004	9/1/2004	359	4766.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	4316.44	0	7/19/2004	9/1/2004	359	3200
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	6468.72
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	358	6278
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6500
0	3	STANDARD	LIBOR 6 MO	10046.68	0	5/30/2004	9/1/2004	359	2515.01
0	0	STANDARD	LIBOR 6 MO	31242.59	0	5/28/2004	9/1/2004	359	11656
0	0	STANDARD		0	0	5/13/2004	9/1/2004	358	18904.52

0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6500
0	0	STANDARD	0	0	6/9/2004	9/1/2004	359	5600
0	0	STANDARD	0	0	5/17/2004	9/1/2004	359	4950
0	7	STANDARD	91166.71	0	7/15/2004	9/1/2004	359	7093.09
0	68	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5000
0	69	STANDARD LIBOR 6 MO	10832.3	0	6/26/2004	9/1/2004	359	7839
0	0	STANDARD	0	0	6/22/2004	9/1/2004	359	2788.2
0	22	STANDARD LIBOR 6 MO	14184.99	0	6/20/2004	9/1/2004	359	5308.33
0	0	STANDARD	15969.44	0	6/18/2004	9/1/2004	359	6979.39
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	2541.25
0	77	STANDARD LIBOR 6 MO	8617.01	0	6/15/2004	9/1/2004	359	3300
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7622.23
0	0	STANDARD LIBOR 6 MO	0	0	5/23/2004	9/1/2004	359	6611.32
0	0	STANDARD	0	0	6/18/2004	9/1/2004	359	5425.23
0	31	STANDARD LIBOR 6 MO	60751.95	0	6/10/2004	8/1/2004	358	12941.78
0	0	STANDARD LIBOR 6 MO	34676.89	0	2/27/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	53484.58	0	6/23/2004	9/1/2004	359	9150
0	0	STANDARD LIBOR 6 MO	45657.09	0	4/29/2004	8/1/2004	358	4458.23
0	98	STANDARD LIBOR 6 MO	19375.72	0	6/22/2004	8/1/2004	358	4174.55
0	0	STANDARD LIBOR 6 MO	39734.98	0	6/14/2004	9/1/2004	359	7768.52
0	0	STANDARD LIBOR 6 MO	13840.55	0	5/6/2004	9/1/2004	359	5567.43
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	5334
0	12	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	2377.76
0	31	STANDARD LIBOR 6 MO	3778.08	0	6/22/2004	9/1/2004	359	5934.37
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	2235.17
0	63	STANDARD LIBOR 6 MO	9701.62	0	7/9/2004	9/1/2004	359	2556.11
0	44	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	6700
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	6877.51
0	0	STANDARD LIBOR 6 MO	7608.57	0	7/13/2004	9/1/2004	359	5120
0	0	STANDARD LIBOR 6 MO	22516.21	0	6/16/2004	9/1/2004	359	4595
0	0	STANDARD LIBOR 6 MO	449.79	0	6/18/2004	9/1/2004	359	1560
0	0	STANDARD LIBOR 6 MO	1498.74	0	7/14/2004	9/1/2004	359	7083
0	0	STANDARD	0	0	6/18/2004	9/1/2004	359	5734
0	0	STANDARD LIBOR 6 MO	5888.47	0	7/7/2004	9/1/2004	359	2000
0	0	STANDARD LIBOR 6 MO	96505.04	0	6/29/2004	9/1/2004	359	4166
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	17000
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	9582.49
0	0	STANDARD	83765.46	0	6/28/2004	9/1/2004	359	6542
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	8376
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	7560
0	13	STANDARD LIBOR 6 MO	23707.52	0	6/21/2004	9/1/2004	359	6200
0	0	STANDARD	0	0	6/9/2004	9/1/2004	359	4052.81
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	358	5425
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	10251.88
0	43	STANDARD LIBOR 6 MO	0	0	5/31/2004	9/1/2004	359	2090.18
0	0	STANDARD LIBOR 6 MO	11487.08	0	6/14/2004	9/1/2004	358	3497.73
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	3460.68
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	5500
0	0	STANDARD	13772.96	0	7/9/2004	9/1/2004	359	9970.4
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4500
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	8265.55
0	0	STANDARD	4795.85	0	6/24/2004	9/1/2004	359	2914.91
0	51	STANDARD LIBOR 6 MO	14211.84	0	6/29/2004	9/1/2004	359	3165.24
0	0	STANDARD	0	0	6/1/2004	9/1/2004	359	6300
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	5900
0	0	STANDARD LIBOR 6 MO	96077.18	0	6/7/2004	9/1/2004	358	10000
0	51	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	13062.9
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	4628
0	0	STANDARD LIBOR 6 MO	19296.96	0	7/20/2004	9/1/2004	359	6245.53
0	13	STANDARD LIBOR 6 MO	16787.77	0	6/8/2004	9/1/2004	359	2987.69
0	0	STANDARD	3037.7	0	7/2/2004	9/1/2004	359	4551.42
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	359	4750
0	25	STANDARD LIBOR 6 MO	13264.06	0	5/14/2004	8/1/2004	358	10617.45
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	6740.74
0	0	STANDARD	46040.51	0	6/16/2004	9/1/2004	359	8471.38
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	6307
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	5191.75
0	74	STANDARD	0	0	6/21/2004	9/1/2004	359	3659.89
0	79	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6700
0	0	STANDARD LIBOR 6 MO	15023.9	0	6/28/2004	9/1/2004	359	3869
0	98	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	9609
0	0	STANDARD	37382.98	0	6/11/2004	9/1/2004	359	23157.91
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	2850
0	0	STANDARD LIBOR 6 MO	21340.32	0	6/28/2004	9/1/2004	359	4649.78
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3633.41
0	0	STANDARD LIBOR 6 MO	0	0	2/17/2004	9/1/2004	359	5000

0	98	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	358	6849.99
0	0	STANDARD	LIBOR 6 MO	119176.46	0	6/16/2004	9/1/2004	359	15000
0	35	STANDARD	LIBOR 6 MO	153.69	0	5/8/2004	9/1/2004	359	2463
0	85	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	11062.82
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4600
0	98	STANDARD		0	0	6/16/2004	9/1/2004	359	5200
0	13	STANDARD	LIBOR 6 MO	14185.25	0	6/16/2004	9/1/2004	359	4861.08
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	359	3399.46
0	0	STANDARD		3145.08	0	6/3/2004	9/1/2004	359	5000
0	52	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	8500
0	21	STANDARD		8056.66	0	6/8/2004	9/1/2004	359	3083.78
0	0	STANDARD	LIBOR 6 MO	6490.51	0	6/23/2004	9/1/2004	359	3091.66
0	87	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	4194.98
0	0	STANDARD	LIBOR 6 MO	544.3	0	6/24/2004	9/1/2004	359	2184
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	9007.78
0	0	STANDARD		7067.8	0	5/25/2004	9/1/2004	359	4000
0	91	STANDARD	LIBOR 6 MO	1228.15	0	6/10/2004	9/1/2004	359	5649.31
12	0	STANDARD		2723.61	0	6/18/2004	9/1/2004	359	3900
0	0	STANDARD		0	0	6/30/2004	9/1/2004	359	39385.72
0	44	STANDARD		21.31	0	6/15/2004	9/1/2004	359	6861.42
0	0	STANDARD		4736.03	0	6/5/2004	9/1/2004	359	14772.45
0	0	STANDARD		36461.94	0	6/27/2004	9/1/2004	359	5427.5
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	5391.14	0	6/15/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	3450
0	82	STANDARD		1371.44	0	6/30/2004	9/1/2004	359	2199.33
0	34	STANDARD	LIBOR 6 MO	4699.26	0	6/16/2004	9/1/2004	359	1961.68
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	7360.09
0	87	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	359	3894.36
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	8/1/2004	358	9003.25
0	0	STANDARD	LIBOR 6 MO	6171.11	0	6/26/2004	9/1/2004	359	4000
0	26	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	7600
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	8500
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5923.32
0	5	STANDARD		0	0	7/18/2004	9/1/2004	359	6217.86
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6700
0	0	STANDARD	LIBOR 6 MO	61759	0	6/19/2004	9/1/2004	359	9800
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	9158.66
0	0	STANDARD	LIBOR 6 MO	113324.31	0	6/9/2004	8/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	3665.96	0	6/2/2004	9/1/2004	359	7000
0	8	STANDARD	LIBOR 6 MO	3909.78	0	6/23/2004	9/1/2004	359	5154.25
0	54	STANDARD	LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	18419
0	0	STANDARD	LIBOR 6 MO	66294.09	0	6/23/2004	9/1/2004	359	8933.58
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	13839.92
0	0	STANDARD	LIBOR 6 MO	4290.7	0	5/13/2004	9/1/2004	359	9857.12
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	5421.33
0	16	STANDARD	LIBOR 6 MO	11395.12	0	4/12/2004	9/1/2004	359	6241.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5088
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	10438.75
0	0	STANDARD	LIBOR 6 MO	62683.22	0	6/15/2004	9/1/2004	359	6079.92
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	2123.33
0	0	STANDARD	LIBOR 6 MO	1044.24	0	6/17/2004	9/1/2004	359	4315.08
0	31	STANDARD	LIBOR 6 MO	17217.67	0	6/23/2004	9/1/2004	359	4540.79
0	0	STANDARD	LIBOR 6 MO	10668.82	0	6/23/2004	9/1/2004	359	1678.3
0	38	STANDARD	LIBOR 6 MO	25000	0	6/18/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	16900.97	0	5/29/2004	9/1/2004	359	6200
0	0	STANDARD		20906.1	0	6/18/2004	9/1/2004	359	4595.92
0	0	STANDARD		1118.72	0	6/7/2004	9/1/2004	359	7670.16
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4135
0	0	STANDARD	LIBOR 6 MO	20035.31	0	6/8/2004	9/1/2004	359	3326.85
0	0	STANDARD	LIBOR 6 MO	36096.67	0	6/24/2004	9/1/2004	359	3167
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	11500
0	0	STANDARD		70533.56	0	4/15/2004	9/1/2004	359	5616.56
0	49	STANDARD		9046.15	0	6/22/2004	9/1/2004	179	7516.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 MO	93678.05	0	6/20/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MO	2456.63	0	6/20/2004	9/1/2004	359	3810.18
0	0	STANDARD	LIBOR 6 MO	4582.48	0	6/25/2004	9/1/2004	359	4395.6
10	68	STANDARD	LIBOR 6 MO	349.88	0	6/10/2004	9/1/2004	359	4774.29
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	3900
0	18	STANDARD		46715.68	0	6/29/2004	9/1/2004	359	5961.41
0	0	STANDARD	LIBOR 6 MO	8268.38	0	6/14/2004	9/1/2004	359	5039.69
0	0	STANDARD	LIBOR 6 MO	24003.38	0	6/17/2004	9/1/2004	359	2565.51

0	86	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6200
0	48	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6961.99
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	7368.85
0	0	STANDARD LIBOR 6 MO	0	0	4/1/2004	8/1/2004	358	8278.32
0	0	STANDARD LIBOR 6 MO	21761.61	0	6/28/2004	9/1/2004	359	4423.32
0	78	STANDARD LIBOR 6 MO	654.3	0	6/22/2004	8/1/2004	358	2750.22
0	0	STANDARD LIBOR 6 MO	61586.25	0	6/28/2004	8/1/2004	359	5487
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	4354.13
0	0	STANDARD LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	26016.97
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	8/1/2004	358	11748.99
0	0	STANDARD	15603.93	0	5/19/2004	9/1/2004	359	4444.83
0	0	STANDARD LIBOR 6 MO	0	0	3/23/2004	9/1/2004	359	7332.62
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	3900
0	0	STANDARD LIBOR 6 MO	21770.22	0	6/8/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4195
0	0	STANDARD LIBOR 6 MO	0	0	8/16/2004	9/1/2004	359	11619.6
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5170.64
0	0	STANDARD	16578.6	0	6/10/2004	9/1/2004	359	5642
0	0	STANDARD	17265.5	0	7/1/2004	9/1/2004	359	6686.47
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	15000
0	0	STANDARD	25655.76	0	6/23/2004	9/1/2004	179	2546.63
0	0	STANDARD LIBOR 6 MO	0	0	8/15/2004	9/1/2004	359	5946
0	0	STANDARD	13604.17	0	6/30/2004	9/1/2004	359	2620.96
0	0	STANDARD	0	0	6/24/2004	9/1/2004	359	6187.04
0	0	STANDARD	9229.48	0	7/2/2004	9/1/2004	359	6250
0	70	STANDARD LIBOR 6 MO	14.86	0	7/6/2004	9/1/2004	359	2682.11
0	19	STANDARD LIBOR 6 MO	8031.67	0	6/15/2004	9/1/2004	358	2349.42
0	0	STANDARD LIBOR 6 MO	11658.63	0	6/30/2004	9/1/2004	359	5887.49
0	27	STANDARD	6040.59	0	6/28/2004	9/1/2004	359	2641.19
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	13799.53	0	5/20/2004	9/1/2004	359	5700
0	54	RURAL	0	0	7/1/2004	9/1/2004	359	1612.53
0	0	STANDARD LIBOR 6 MO	438485.96	0	6/9/2004	9/1/2004	359	11952
0	0	STANDARD LIBOR 6 MO	12128.08	0	6/1/2004	9/1/2004	359	5000
0	0	STANDARD	0	0	7/13/2004	9/1/2004	359	3051.08
0	0	STANDARD LIBOR 6 MO	18727.5	0	5/20/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	2979.66	0	6/28/2004	9/1/2004	359	5564.52
0	0	STANDARD LIBOR 6 MO	661.14	0	6/5/2004	9/1/2004	359	4220.02
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	15748.33
0	0	STANDARD LIBOR 6 MO	117902.34	0	6/10/2004	8/1/2004	358	19200
0	0	STANDARD	14172.77	0	7/12/2004	9/1/2004	179	2860
0	0	STANDARD LIBOR 6 MO	6995.37	0	6/23/2004	9/1/2004	358	1413.96
0	0	STANDARD	11512.78	0	6/29/2004	9/1/2004	359	9306.21
0	0	STANDARD LIBOR 6 MO	515.75	0	7/8/2004	9/1/2004	359	10500
0	0	STANDARD LIBOR 6 MO	62789.03	0	6/25/2004	9/1/2004	359	21361.34
0	0	STANDARD	0	0	2/12/2004	9/1/2004	359	7193.9
0	28	STANDARD LIBOR 6 MO	1040.23	0	6/8/2004	9/1/2004	359	10170.34
0	0	STANDARD LIBOR 6 MO	2038.38	0	6/25/2004	9/1/2004	359	6750
0	0	STANDARD	202.96	0	6/10/2004	9/1/2004	359	7694.96
0	0	STANDARD LIBOR 6 MO	1730.56	0	6/7/2004	9/1/2004	359	3200
0	0	STANDARD LIBOR 6 MO	24134.54	0	6/21/2004	9/1/2004	359	2987.88
0	0	STANDARD	0	0	7/18/2004	9/1/2004	359	8565.63
0	72	STANDARD LIBOR 6 MO	0	0	6/10/2004	8/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	1949.2	0	6/7/2004	9/1/2004	359	14535.92
0	0	STANDARD LIBOR 6 MO	141983.26	0	6/29/2004	9/1/2004	359	10000
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	8/1/2004	358	6542.99
0	0	STANDARD LIBOR 6 MO	0	0	3/20/2004	9/1/2004	358	5924.68
0	0	STANDARD LIBOR 6 MO	7041.44	0	6/18/2004	9/1/2004	359	3390
0	0	STANDARD LIBOR 6 MO	362.46	0	6/11/2004	9/1/2004	359	2574
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	6675
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6449
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	5726.49
0	91	STANDARD LIBOR 6 MO	40287.69	0	6/28/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	358	8700
0	0	STANDARD LIBOR 6 MO	5687.08	0	6/11/2004	9/1/2004	359	4419.78
0	0	STANDARD LIBOR 6 MO	20052.98	0	7/7/2004	9/1/2004	359	3800
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	3462
0	0	STANDARD LIBOR 6 MO	37587.05	0	7/7/2004	9/1/2004	359	8572.2
0	65	STANDARD	0	0	6/9/2004	9/1/2004	359	2195.06
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	8/1/2004	358	4827.56
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	8/1/2004	358	3720
0	0	STANDARD LIBOR 6 MO	23740.08	0	7/9/2004	9/1/2004	359	5715.4
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	3854.99
0	0	STANDARD LIBOR 6 MO	6484.42	0	6/29/2004	9/1/2004	359	4478.31
0	0	STANDARD LIBOR 6 MO	21338.95	0	6/14/2004	9/1/2004	359	34161.51
0	0	STANDARD	56095.3	0	7/7/2004	9/1/2004	359	8319.84

0	0	STANDARD	LIBOR 6 MO	16439.88	0	6/25/2004	9/1/2004	359	45813.21
0	0	RURAL	LIBOR 6 MO	1863.27	0	6/14/2004	9/1/2004	359	3794.96
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	2691.87
0	93	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5630
0	86	STANDARD	LIBOR 6 MO	0	0	6/18/2004	8/1/2004	358	7444.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	2913.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	3307.42
0	19	STANDARD		28451.4	0	6/15/2004	9/1/2004	359	2807.2
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6708.05
0	77	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	2826.4
0	0	STANDARD	LIBOR 6 MO	4507.96	0	6/8/2004	9/1/2004	359	4500
0	0	STANDARD		3.55	0	6/21/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	106869.64	0	4/21/2004	9/1/2004	359	20222.36
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	8/1/2004	358	3727.9
0	0	STANDARD	LIBOR 6 MO	2602.6	0	6/15/2004	9/1/2004	359	4500
0	65	RURAL	LIBOR 6 MO	14675.18	0	6/4/2004	8/1/2004	358	2265.8
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	358	9543.33
0	30	STANDARD	LIBOR 6 MO	275.58	0	6/17/2004	9/1/2004	359	3007.68
0	27	STANDARD	LIBOR 6 MO	732.73	0	6/18/2004	9/1/2004	359	3390.14
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	359	4878.85
0	0	STANDARD		175968.34	0	6/8/2004	9/1/2004	359	6957.95
0	0	STANDARD	LIBOR 6 MO	28237.75	0	6/23/2004	9/1/2004	359	3728.59
0	55	STANDARD	LIBOR 6 MO	13576.18	0	6/11/2004	9/1/2004	359	5000
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	3500
0	29	STANDARD	LIBOR 6 MO	940.53	0	6/10/2004	9/1/2004	359	5275.83
0	0	STANDARD		8.75	0	6/24/2004	9/1/2004	359	2862.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	10293.26
0	60	STANDARD		0	0	6/23/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	4150
0	0	STANDARD	LIBOR 6 MO	25044.42	0	6/24/2004	9/1/2004	359	3824.97
0	0	STANDARD	LIBOR 6 MO	100092.16	0	6/22/2004	9/1/2004	359	36645.05
0	0	STANDARD		0	0	7/22/2004	9/1/2004	359	5700
0	0	STANDARD		6991.05	0	7/7/2004	9/1/2004	359	4299.31
0	0	STANDARD	LIBOR 6 MO	1697.8	0	6/22/2004	9/1/2004	359	3056.54
0	0	STANDARD	LIBOR 6 MO	307106.11	0	6/16/2004	9/1/2004	359	7949.44
0	0	STANDARD	LIBOR 6 MO	19157.09	0	5/12/2004	9/1/2004	359	2009.18
0	0	STANDARD	LIBOR 6 MO	8578.6	0	7/1/2004	9/1/2004	359	3270.86
0	0	STANDARD	LIBOR 6 MO	2736.99	0	6/17/2004	8/1/2004	358	11883.28
0	0	STANDARD	LIBOR 0 MO	0	0	4/4/2004	9/1/2004	359	5500
0	0	STANDARD		89265.32	0	7/7/2004	9/1/2004	359	9836.88
0	0	STANDARD	LIBOR 0 MO	0	0	7/10/2004	9/1/2004	359	7330
0	0	STANDARD		92499.98	0	4/13/2004	9/1/2004	359	8200
0	0	STANDARD	LIBOR 6 MO	39484.77	0	6/24/2004	9/1/2004	359	4000
0	28	STANDARD		13361.97	0	6/22/2004	9/1/2004	359	2666.64
0	0	STANDARD	LIBOR 0 MO	59732.16	0	6/9/2004	9/1/2004	359	9650
0	0	STANDARD	LIBOR 6 MO	18235.61	0	6/22/2004	9/1/2004	359	7500
0	56	STANDARD	LIBOR 6 MO	15.68	0	6/17/2004	9/1/2004	359	2600
0	0	STANDARD		21712.81	0	7/8/2004	9/1/2004	239	4207.66
0	0	STANDARD	LIBOR 6 MO	87125.56	0	7/3/2004	9/1/2004	359	15000
0	0	STANDARD		12843.03	0	6/26/2004	9/1/2004	359	2948.92
0	48	STANDARD		13648.43	0	6/22/2004	9/1/2004	359	2480.37
0	0	STANDARD	LIBOR 6 MO	41145.15	0	6/1/2004	9/1/2004	359	4700
0	0	STANDARD		31732.49	0	6/17/2004	9/1/2004	359	2612.13
0	0	STANDARD	LIBOR 6 MO	83745.85	0	6/18/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	4516.72
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	5950
0	0	STANDARD		0	0	5/6/2004	9/1/2004	359	8795.44
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	3332.71
0	0	STANDARD	LIBOR 6 MO	10591.26	0	6/29/2004	9/1/2004	359	5800.14
0	0	STANDARD	LIBOR 6 MO	32752.72	0	5/13/2004	9/1/2004	359	6650
0	8	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	4918.73
0	58	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	5400
0	0	STANDARD	LIBOR 6 MO	10067.45	0	6/3/2004	9/1/2004	359	2229.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	8429.88
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	7113.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	4050
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	2771
0	0	STANDARD	LIBOR 6 MO	18362.44	0	6/17/2004	9/1/2004	359	18716.88
0	0	STANDARD		1856.08	0	7/4/2004	9/1/2004	359	2650
0	0	STANDARD	LIBOR 6 MO	603.24	0	5/13/2004	9/1/2004	359	4681.62
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4366
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	3078.12
0	37	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	25814.95	0	6/18/2004	9/1/2004	359	12000

0	0	STANDARD	0	0	5/27/2004	9/1/2004	358	4807
0	0	STANDARD LIBOR 6 MC	0	0	6/15/2004	9/1/2004	358	6200
0	0	STANDARD LIBOR 6 MC	8366.21	0	6/26/2004	9/1/2004	359	3985.04
0	49	STANDARD LIBOR 6 MC	0	0	6/14/2004	9/1/2004	359	3317.38
0	0	STANDARD LIBOR 6 MC	77356.77	0	6/24/2004	9/1/2004	359	83822.3
0	85	STANDARD LIBOR 6 MC	3484.53	0	7/13/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MC	9658.51	0	7/9/2004	9/1/2004	359	7500
0	3	STANDARD	0	0	6/19/2004	9/1/2004	359	2650
0	0	STANDARD LIBOR 6 MC	0	0	6/21/2004	8/1/2004	358	8000
0	0	STANDARD	25784.03	0	6/23/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MC	0	0	5/20/2004	9/1/2004	358	7200
0	0	STANDARD LIBOR 6 MC	4633.71	0	6/17/2004	9/1/2004	359	4643.09
0	0	STANDARD LIBOR 6 MC	19.51	0	6/21/2004	9/1/2004	359	4673.17
0	0	STANDARD LIBOR 6 MC	10844.18	0	6/10/2004	9/1/2004	359	8286.21
0	0	STANDARD LIBOR 6 MC	4002.57	0	6/30/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MC	0	0	6/11/2004	9/1/2004	359	2000
0	0	STANDARD	0	0	6/3/2004	8/1/2004	358	3023.33
0	0	STANDARD LIBOR 6 MC	0	0	4/2/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MC	0	0	6/21/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MC	0	0	4/26/2004	9/1/2004	359	7056.25
0	0	STANDARD	52028.99	0	6/30/2004	9/1/2004	359	1848.97
0	49	STANDARD	499.16	0	6/15/2004	9/1/2004	359	3140.76
0	0	STANDARD LIBOR 6 MC	0	0	6/28/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MC	18548.42	0	6/22/2004	9/1/2004	359	5150
0	0	STANDARD LIBOR 6 MC	26655.95	0	6/24/2004	9/1/2004	359	7489.27
0	0	STANDARD	103.25	0	6/23/2004	9/1/2004	359	3372.84
0	0	STANDARD	2878.47	0	7/1/2004	9/1/2004	359	5270.51
0	0	STANDARD	6784.28	0	6/22/2004	9/1/2004	359	4280
0	0	STANDARD LIBOR 6 MC	0	0	6/22/2004	9/1/2004	359	8750
0	0	STANDARD	5748.25	0	7/16/2004	9/1/2004	359	6671.42
0	0	STANDARD	0	0	6/22/2004	9/1/2004	359	8750
0	0	STANDARD	10744.61	0	6/17/2004	9/1/2004	359	2730
0	0	STANDARD LIBOR 6 MC	6602.89	0	6/22/2004	9/1/2004	359	4500
0	52	STANDARD	0	0	6/14/2004	9/1/2004	359	4500.94
0	0	STANDARD LIBOR 6 MC	0	0	7/6/2004	9/1/2004	359	8333
0	34	STANDARD LIBOR 6 MC	98948.29	0	6/17/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MC	0	0	5/26/2004	9/1/2004	359	4703.19
20	0	STANDARD LIBOR 6 MC	15626.41	0	6/15/2004	9/1/2004	359	3893.42
0	0	STANDARD LIBOR 6 MC	0	0	5/5/2004	9/1/2004	358	6826.96
0	0	STANDARD LIBOR 6 MC	23299.33	0	6/9/2004	10/1/2004	359	3000
0	0	STANDARD LIBOR 6 MC	88043.75	0	6/24/2004	9/1/2004	359	82454.52
0	0	STANDARD LIBOR 6 MC	20335.37	0	6/8/2004	9/1/2004	359	2541.62
0	0	STANDARD	0	0	6/18/2004	9/1/2004	359	6815
0	0	STANDARD	0	0	6/24/2004	9/1/2004	359	9586.52
0	0	STANDARD LIBOR 6 MC	0	0	6/23/2004	9/1/2004	359	4866
0	0	STANDARD LIBOR 6 MC	5504.27	0	6/26/2004	9/1/2004	359	2721.36
0	4	STANDARD LIBOR 6 MC	0	0	6/19/2004	9/1/2004	359	4350
0	0	STANDARD LIBOR 6 MC	0	0	7/12/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MC	13475.71	0	7/14/2004	9/1/2004	359	3750
0	0	STANDARD	11369.13	0	6/11/2004	9/1/2004	359	3427.04
0	64	STANDARD	492.2	0	6/24/2004	9/1/2004	359	5312.42
0	0	STANDARD	8063.53	0	7/12/2004	9/1/2004	359	7342.87
0	0	STANDARD	0	0	6/19/2004	9/1/2004	359	15108.91
0	0	STANDARD LIBOR 6 MC	15046.08	0	6/29/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MC	0	0	7/16/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MC	0	0	5/24/2004	9/1/2004	359	6766
0	42	STANDARD LIBOR 6 MC	0	0	7/12/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MC	10909.99	0	7/3/2004	9/1/2004	359	5830.01
0	0	STANDARD LIBOR 6 MC	0	0	7/7/2004	9/1/2004	359	14000
0	0	STANDARD LIBOR 6 MC	1608.52	0	6/18/2004	9/1/2004	359	6211.84
0	0	STANDARD LIBOR 6 MC	258100.75	0	6/3/2004	9/1/2004	359	6350
0	0	STANDARD LIBOR 6 MC	8249.42	0	6/29/2004	8/1/2004	359	7466.13
0	42	STANDARD LIBOR 6 MC	0	0	7/12/2004	9/1/2004	359	7000
0	62	STANDARD LIBOR 6 MC	12624.51	0	6/24/2004	9/1/2004	359	5562.76
0	0	STANDARD LIBOR 6 MC	18388.22	0	6/18/2004	9/1/2004	359	5450
0	0	STANDARD	0	0	6/25/2004	9/1/2004	359	3720.58
0	0	STANDARD LIBOR 6 MC	384.01	0	6/23/2004	8/1/2004	358	5090.22
0	0	STANDARD LIBOR 6 MC	0	0	6/14/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MC	0	0	6/23/2004	9/1/2004	358	16500
0	0	STANDARD LIBOR 6 MC	0	0	6/16/2004	9/1/2004	359	4221
0	0	STANDARD LIBOR 6 MC	0	0	6/28/2004	9/1/2004	359	6165.83
0	0	STANDARD LIBOR 6 MC	0	0	6/15/2004	8/1/2004	358	4853.46
0	0	STANDARD LIBOR 6 MC	3321.98	0	6/18/2004	9/1/2004	359	6279.48
0	0	STANDARD LIBOR 6 MC	0	0	6/30/2004	9/1/2004	359	4745.3
0	0	STANDARD	14048.29	0	6/14/2004	9/1/2004	359	13319.81
0	44	STANDARD LIBOR 6 MC	32002.42	0	6/28/2004	9/1/2004	359	4353.79
0	49	STANDARD	0	0	7/5/2004	9/1/2004	359	8678.74

0	0	RURAL	12917.55	0	6/9/2004	9/1/2004	359	4154.29
0	0	STANDARD	13987.24	0	6/24/2004	9/1/2004	359	3750
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	13633.99	0	6/5/2004	9/1/2004	359	3379.28
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	3483.71
0	0	STANDARD LIBOR 6 MO	16395.2	0	6/25/2004	9/1/2004	359	3708.18
0	0	STANDARD	2127.95	0	3/3/2004	9/1/2004	359	8347.53
0	46	STANDARD	5165.4	0	6/14/2004	9/1/2004	359	7610.89
0	18	STANDARD	8184.13	0	7/7/2004	9/1/2004	359	4395.67
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	3200.99
0	0	STANDARD LIBOR 6 MO	35316.29	0	6/22/2004	9/1/2004	359	5250
0	0	STANDARD LIBOR 6 MO	44778.42	0	6/16/2004	9/1/2004	359	2267.2
0	0	STANDARD LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	4340
0	0	STANDARD	40914.24	0	7/9/2004	9/1/2004	239	1800
0	0	STANDARD	3854.93	0	6/21/2004	9/1/2004	179	2191.18
0	0	STANDARD LIBOR 6 MO	3751.61	0	6/17/2004	9/1/2004	359	4293.18
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3575
0	0	STANDARD LIBOR 6 MO	7311.11	0	6/28/2004	9/1/2004	359	4383.47
0	0	STANDARD LIBOR 6 MO	2181.92	0	6/16/2004	9/1/2004	359	3752.91
0	0	STANDARD	41155.16	0	6/23/2004	9/1/2004	359	61904
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	4609.86
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3471.32
0	0	STANDARD LIBOR 6 MO	6997.77	0	6/18/2004	9/1/2004	359	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	12500
0	0	STANDARD	43.06	0	7/5/2004	9/1/2004	179	4903.77
0	0	STANDARD	87.75	0	7/7/2004	9/1/2004	359	2196.83
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	6684
0	0	STANDARD	1914.92	0	6/23/2004	9/1/2004	359	4805.98
0	0	STANDARD	25886.83	0	6/18/2004	9/1/2004	239	7037.07
0	0	STANDARD LIBOR 6 MO	106256.47	0	6/16/2004	9/1/2004	359	4285
0	0	STANDARD LIBOR 6 MO	81854.08	0	6/18/2004	9/1/2004	359	4172.36
0	98	STANDARD LIBOR 6 MO	496.22	0	2/25/2004	9/1/2004	359	2746.39
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	9101
0	0	STANDARD LIBOR 6 MO	6286.71	0	6/15/2004	9/1/2004	359	7140.33
0	0	STANDARD LIBOR 6 MO	11501.74	0	6/28/2004	9/1/2004	359	13860.37
0	0	STANDARD	0	0	7/2/2004	9/1/2004	359	4500
0	0	STANDARD	12310.31	0	6/1/2004	9/1/2004	179	3966.45
0	0	STANDARD LIBOR 6 MO	45957.3	0	6/14/2004	9/1/2004	359	8500
0	0	STANDARD LIBOR 6 MO	24166.86	0	6/3/2004	9/1/2004	239	17192.33
0	0	STANDARD	26156.4	0	6/24/2004	9/1/2004	359	7745.11
0	0	STANDARD LIBOR 6 MO	353.5	0	6/22/2004	9/1/2004	359	2681.17
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	5311.88
0	23	STANDARD LIBOR 6 MO	11704.59	0	6/28/2004	9/1/2004	359	4527.73
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	7504.57
0	0	STANDARD	0	0	6/7/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	5800
0	0	STANDARD LIBOR 6 MO	10743.78	0	6/1/2004	9/1/2004	359	5800
0	0	STANDARD LIBOR 6 MO	12211.17	0	5/11/2004	9/1/2004	359	3310.7
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	16000
0	0	STANDARD LIBOR 6 MO	42674.44	0	6/26/2004	9/1/2004	359	3300
0	0	STANDARD	39450.52	0	7/2/2004	9/1/2004	359	9330.21
0	0	STANDARD LIBOR 6 MO	5707.24	0	6/22/2004	9/1/2004	359	5785
0	0	STANDARD	0	0	6/12/2004	9/1/2004	359	6009
0	0	STANDARD LIBOR 6 MO	7210.28	0	4/23/2004	9/1/2004	359	6024.26
0	37	STANDARD LIBOR 6 MO	13825.24	0	6/8/2004	9/1/2004	359	3549.01
0	0	STANDARD	956.18	0	7/2/2004	9/1/2004	359	5001.69
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	3954.89
0	16	STANDARD	18900.61	0	6/28/2004	9/1/2004	359	4123
0	0	STANDARD LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	3835.24
0	11	STANDARD	0	0	6/28/2004	9/1/2004	359	6486.41
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	6925
0	0	STANDARD	0	0	4/10/2004	9/1/2004	359	6542.17
0	31	STANDARD LIBOR 6 MO	7261.89	0	6/22/2004	9/1/2004	359	2527.39
0	0	STANDARD	861.18	0	6/23/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	8952.99
0	0	STANDARD	0	0	7/15/2004	9/1/2004	359	2706.51
0	0	STANDARD LIBOR 6 MO	57.09	0	6/24/2004	9/1/2004	359	3724
0	0	STANDARD	10565.83	0	6/25/2004	9/1/2004	359	4189.57
0	0	STANDARD	4529.42	0	4/13/2004	9/1/2004	359	4036.37
0	0	STANDARD	0	0	6/4/2004	9/1/2004	359	13033.13
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	10000
0	0	STANDARD LIBOR 6 MO	4057.84	0	6/26/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	5650
0	0	STANDARD LIBOR 6 MO	33708.94	0	7/6/2004	9/1/2004	359	5976.07
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	16918.59
0	16	RURAL	12548.68	0	7/13/2004	9/1/2004	179	3711.66
0	72	STANDARD LIBOR 6 MO	11870.56	0	6/24/2004	9/1/2004	359	4000

0	0	STANDARD	LIBOR 6 MO	1607.45	0	7/6/2004	9/1/2004	359	7019
0	0	STANDARD		1241.32	0	6/18/2004	9/1/2004	239	5750
0	80	STANDARD	LIBOR 6 MO	23499.54	0	6/17/2004	9/1/2004	359	12500
0	0	STANDARD	LIBOR 6 MO	41920.67	0	6/18/2004	9/1/2004	359	30149.52
0	0	STANDARD		18877.32	0	6/21/2004	9/1/2004	359	5810.97
0	0	STANDARD	LIBOR 6 MO	9526.64	0	6/26/2004	9/1/2004	359	3340.57
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3000
0	0	STANDARD		1293.59	0	6/29/2004	9/1/2004	359	4095
0	0	STANDARD	LIBOR 6 MO	14338.48	0	6/23/2004	9/1/2004	359	5004.54
0	65	STANDARD	LIBOR 6 MO	2748.57	0	6/11/2004	9/1/2004	359	5675
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	13838.63
0	0	STANDARD		6338.61	0	6/22/2004	9/1/2004	359	2430.74
0	72	STANDARD	LIBOR 6 MO	12367.81	0	7/5/2004	9/1/2004	359	4354.62
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	12500
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	3621.3
0	0	STANDARD	LIBOR 6 MO	21384.38	0	6/20/2004	9/1/2004	359	5810.04
0	31	STANDARD	LIBOR 6 MO	15058.08	0	6/23/2004	9/1/2004	359	4950
0	0	STANDARD		20182.94	0	6/23/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	20655.07	0	6/23/2004	9/1/2004	359	5200
0	8	STANDARD	LIBOR 6 MO	15130.86	0	3/2/2004	9/1/2004	359	3170.21
0	0	STANDARD		18742.08	0	7/14/2004	9/1/2004	359	9848.56
0	0	STANDARD	LIBOR 6 MO	8963.06	0	7/1/2004	9/1/2004	359	4000
0	45	STANDARD		0	0	6/3/2004	9/1/2004	359	3172.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	3850
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	2753.28
0	0	STANDARD	LIBOR 6 MO	18734.1	0	6/24/2004	9/1/2004	359	3864.84
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	2684.84
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	3700
0	0	STANDARD	LIBOR 6 MO	6404.05	0	6/29/2004	9/1/2004	359	2624.07
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6302
0	0	STANDARD		0	0	6/15/2004	9/1/2004	359	7235.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4650
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5203.49
0	14	STANDARD		33719.46	0	7/13/2004	9/1/2004	359	2400.67
0	0	STANDARD	LIBOR 6 MO	0	0	3/24/2004	9/1/2004	359	16528.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5750
0	73	STANDARD	LIBOR 6 MO	49855.35	0	6/11/2004	9/1/2004	359	8460.58
0	85	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6250
24	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	3850
0	0	STANDARD		3615.83	0	7/9/2004	9/1/2004	359	8500
0	0	STANDARD	LIBOR 6 MO	955.48	0	4/12/2004	9/1/2004	359	4626.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	11294.48
0	92	STANDARD		17173.35	0	6/22/2004	9/1/2004	359	7250.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	8750
0	0	STANDARD		0	0	6/19/2004	9/1/2004	359	4531.62
0	0	STANDARD		0	0	6/12/2004	9/1/2004	359	5788.69
0	0	STANDARD		0	0	7/2/2004	9/1/2004	359	8030.84
0	0	STANDARD	LIBOR 6 MO	100701.59	0	6/29/2004	9/1/2004	359	12000
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	5000
0	0	STANDARD		23499.42	0	6/26/2004	9/1/2004	359	4307.72
0	0	STANDARD		10061.31	0	6/23/2004	9/1/2004	179	3836.73
0	0	STANDARD		5678.45	0	7/16/2004	9/1/2004	179	4500
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	6284.29
0	0	STANDARD	LIBOR 6 MO	21.94	0	7/7/2004	9/1/2004	359	3049.51
0	0	STANDARD		3268.53	0	6/25/2004	9/1/2004	359	3102.41
0	0	STANDARD	LIBOR 6 MO	1531.68	0	6/21/2004	9/1/2004	359	3120
0	54	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	4657.82
0	0	STANDARD		9127.71	0	6/9/2004	9/1/2004	359	2945.8
0	0	STANDARD	LIBOR 6 MO	4258.36	0	5/20/2004	9/1/2004	359	3458.91
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	7435
0	0	STANDARD		23357.84	0	7/7/2004	9/1/2004	359	23417.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	2984
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6836.18
0	0	STANDARD		4530.97	0	6/14/2004	9/1/2004	239	3275.95
0	0	STANDARD	LIBOR 6 MO	5993.31	0	6/17/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	7575
0	0	STANDARD	LIBOR 6 MO	5013.63	0	6/29/2004	9/1/2004	359	6725.02
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	5544.93
0	51	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	8687.83
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	6000
0	15	STANDARD		5355.51	0	7/6/2004	9/1/2004	359	2307.17
0	89	RURAL	LIBOR 6 MO	19849.48	0	7/9/2004	9/1/2004	359	2262
0	0	STANDARD	LIBOR 6 MO	15443.85	0	4/23/2004	9/1/2004	359	5500
0	13	STANDARD		0	0	6/28/2004	9/1/2004	359	10302.9
0	0	STANDARD		0	0	5/7/2004	9/1/2004	179	3859.84
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	7435

0	84	STANDARD	LIBOR 6 MO	0	0	5/13/2004	9/1/2004	359	9500
0	0	STANDARD		0	0	6/23/2004	9/1/2004	359	5684.83
0	0	STANDARD		0	0	3/27/2004	9/1/2004	359	2505.27
0	0	STANDARD	LIBOR 6 MO	4337.62	0	6/23/2004	9/1/2004	359	3454.06
0	0	STANDARD		1424.38	0	7/2/2004	9/1/2004	179	5381.9
0	66	STANDARD	LIBOR 6 MO	6216.98	0	6/2/2004	9/1/2004	359	4174.01
0	0	STANDARD		0	0	5/4/2004	9/1/2004	359	8600
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	5700
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	2691.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	10500
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	3294.53
19	38	STANDARD		16812.22	0	3/25/2004	9/1/2004	359	2638.72
0	0	STANDARD	LIBOR 6 MO	2545.73	0	7/11/2004	9/1/2004	359	6100
0	0	STANDARD	LIBOR 6 MO	22218.46	0	6/23/2004	9/1/2004	359	5000
0	53	STANDARD		12249.37	0	6/19/2004	9/1/2004	359	3609.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5127.5
0	28	STANDARD	LIBOR 6 MO	6206.7	0	6/15/2004	9/1/2004	359	5235.83
0	0	RURAL		33044.39	0	5/11/2004	9/1/2004	359	3573.39
0	27	STANDARD	LIBOR 6 MO	18524.53	0	6/25/2004	9/1/2004	359	3051.94
0	0	STANDARD		2301.14	0	7/13/2004	9/1/2004	359	2191.14
0	0	STANDARD	LIBOR 0 MO	0	0	5/4/2004	9/1/2004	359	8600
0	17	STANDARD		0	0	6/18/2004	9/1/2004	359	3033.33
0	0	STANDARD		0	0	4/12/2004	9/1/2004	359	9999.6
0	0	STANDARD	LIBOR 6 MO	2784.36	0	7/20/2004	9/1/2004	359	3724.5
0	0	STANDARD		0	0	4/26/2004	9/1/2004	359	4999.5
0	0	STANDARD	LIBOR 6 MO	6897.08	0	6/26/2004	9/1/2004	359	2773.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	8399.28
0	0	STANDARD	LIBOR 6 MO	2916.09	0	7/5/2004	9/1/2004	359	6140.24
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 MO	59.9	0	6/29/2004	9/1/2004	359	7633.38
0	46	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	2164
0	0	STANDARD	LIBOR 6 MO	11313.17	0	6/28/2004	9/1/2004	359	5416
0	0	STANDARD	LIBOR 6 MO	14966.66	0	6/29/2004	9/1/2004	359	10000
0	6	STANDARD		5578.37	0	6/28/2004	9/1/2004	359	9081.35
0	0	STANDARD	LIBOR 6 MO	18535.33	0	6/21/2004	9/1/2004	359	10000
0	74	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	10331.73
0	0	STANDARD		14248.07	0	6/10/2004	9/1/2004	359	7441
0	4	STANDARD	LIBOR 6 MO	11850.86	0	6/16/2004	9/1/2004	359	3698.01
0	0	STANDARD	LIBOR 6 MO	26769.67	0	6/15/2004	9/1/2004	359	8835
0	0	STANDARD	LIBOR 6 MO	478.98	0	7/2/2004	9/1/2004	359	3478.36
0	0	STANDARD		37715.3	0	6/24/2004	9/1/2004	359	6000
0	0	STANDARD		7210.6	0	7/1/2004	9/1/2004	359	4241.39
0	0	STANDARD		7524.08	0	7/2/2004	9/1/2004	359	2760.06
0	99	STANDARD		12050.9	0	6/24/2004	9/1/2004	359	4937.2
0	0	STANDARD	LIBOR 6 MO	8309.74	0	6/16/2004	9/1/2004	359	4602.91
0	25	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	192383.67	0	6/22/2004	9/1/2004	359	8854.79
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	5200
0	0	STANDARD		0	0	6/28/2004	9/1/2004	359	6515
0	68	STANDARD	LIBOR 6 MO	54036.84	0	7/14/2004	9/1/2004	359	6777
0	10	STANDARD		12617.1	0	6/25/2004	9/1/2004	359	5242.01
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	4200
0	81	STANDARD	LIBOR 6 MO	3357.01	0	3/2/2004	9/1/2004	359	5307.46
0	0	STANDARD		24360.44	0	7/6/2004	9/1/2004	359	5200
0	0	STANDARD		6151.67	0	6/22/2004	9/1/2004	359	2783.95
0	0	STANDARD	LIBOR 6 MO	24305.6	0	5/21/2004	9/1/2004	359	8609.31
0	0	STANDARD	LIBOR 6 MO	27698.46	0	5/28/2004	9/1/2004	358	7804.25
0	0	STANDARD	LIBOR 6 MO	76265.72	0	7/15/2004	9/1/2004	359	14000
0	90	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	6936.83
0	0	STANDARD		0	0	7/16/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	69877.34	0	7/16/2004	9/1/2004	359	4800
0	0	STANDARD	LIBOR 6 MO	2053.28	0	7/2/2004	9/1/2004	359	5948.8
0	0	STANDARD		0	0	6/18/2004	9/1/2004	359	7466
0	0	STANDARD	LIBOR 6 MO	12310.03	0	6/23/2004	9/1/2004	359	2800
0	59	STANDARD		24422.77	0	7/8/2004	9/1/2004	359	3554.9
0	53	STANDARD	LIBOR 6 MO	30389.27	0	6/25/2004	9/1/2004	359	10800
0	52	STANDARD		20256.56	0	6/29/2004	9/1/2004	359	5182.73
0	0	STANDARD	LIBOR 6 MO	19776.55	0	6/28/2004	9/1/2004	359	17000
0	0	STANDARD		27244.44	0	6/24/2004	9/1/2004	359	4344.7
0	6	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	7588
0	0	STANDARD		0	0	7/7/2004	9/1/2004	359	2556.4
0	0	STANDARD	LIBOR 6 MO	102.55	0	6/22/2004	9/1/2004	359	26678.55
0	77	STANDARD	LIBOR 6 MO	25837.26	0	6/30/2004	9/1/2004	359	2988.23
0	0	STANDARD		1955.37	0	6/28/2004	9/1/2004	179	1414.83
0	0	STANDARD	LIBOR 6 MO	7825.05	0	4/23/2004	9/1/2004	359	4217.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	18148.89
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6668.67

0	0	STANDARD	LIBOR 6 MO	10756.36	0	7/2/2004	9/1/2004	359	3750
0	0	STANDARD	LIBOR 6 MO	20914.56	0	5/11/2004	9/1/2004	359	10819
0	0	STANDARD		14109.57	0	6/20/2004	9/1/2004	359	4241.11
0	0	STANDARD		0	0	7/12/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	8253.92
0	0	STANDARD	LIBOR 6 MO	2358.4	0	7/7/2004	9/1/2004	359	5235
0	0	STANDARD		85993.6	0	6/8/2004	9/1/2004	359	15000
0	25	STANDARD	LIBOR 6 MO	676.55	0	6/22/2004	9/1/2004	359	7730.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	6500
0	20	STANDARD	LIBOR 6 MO	743.81	0	6/18/2004	9/1/2004	359	4000
0	0	RURAL		0	0	7/9/2004	9/1/2004	359	1512.03
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	7350
0	19	STANDARD	LIBOR 6 MO	20047.61	0	6/18/2004	9/1/2004	359	3901.08
0	0	STANDARD	LIBOR 6 MO	8591.25	0	6/5/2004	9/1/2004	359	6594.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	5800
0	0	STANDARD	LIBOR 6 MO	13383.72	0	6/23/2004	9/1/2004	359	4690.45
0	0	STANDARD		7732.01	0	6/18/2004	9/1/2004	359	6836.7
0	0	STANDARD	LIBOR 6 MO	19977.28	0	7/7/2004	9/1/2004	359	6814.18
0	0	STANDARD	LIBOR 6 MO	5628.37	0	6/26/2004	9/1/2004	359	8808.72
0	19	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	2058.43
0	0	STANDARD	LIBOR 6 MO	4148.06	0	7/7/2004	9/1/2004	359	5412.5
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	5760
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	4825
0	0	STANDARD		1565.67	0	7/1/2004	9/1/2004	359	5200.07
0	0	STANDARD	LIBOR 6 MO	9253.81	0	6/30/2004	9/1/2004	359	5774.02
0	0	STANDARD	LIBOR 6 MO	307	0	7/12/2004	9/1/2004	359	5600
0	88	STANDARD	LIBOR 6 MO	597.95	0	6/28/2004	9/1/2004	359	2511.4
0	0	STANDARD	LIBOR 6 MO	61532.24	0	5/7/2004	9/1/2004	359	7580
0	0	STANDARD		9381.87	0	7/7/2004	9/1/2004	359	1618.26
0	0	STANDARD	LIBOR 6 MO	1746.5	0	6/28/2004	9/1/2004	359	3700
0	13	STANDARD	LIBOR 6 MO	587.14	0	7/8/2004	9/1/2004	359	6289.57
0	5	STANDARD		0	0	6/28/2004	9/1/2004	359	4600
0	0	RURAL		4967.25	0	6/23/2004	9/1/2004	359	1197
0	0	STANDARD	LIBOR 6 MO	2533.28	0	5/12/2004	9/1/2004	359	2665
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	359	4199.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	5980
0	70	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	4500
0	51	STANDARD		0	0	6/29/2004	9/1/2004	359	4576.07
0	0	STANDARD		3642.95	0	6/24/2004	9/1/2004	359	5481.62
0	0	STANDARD	LIBOR 6 MO	3948.98	0	6/18/2004	9/1/2004	359	6624.26
0	8	STANDARD		836.85	0	6/28/2004	9/1/2004	359	4958.82
0	0	STANDARD		0	0	6/18/2004	9/1/2004	359	2191.76
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5419.4
0	0	RURAL		0	0	5/19/2004	9/1/2004	359	5217.63
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	4706.2
0	30	STANDARD	LIBOR 6 MO	83863.56	0	7/11/2004	9/1/2004	359	7937
0	0	STANDARD		3819.11	0	6/30/2004	9/1/2004	359	7630.89
0	0	STANDARD	LIBOR 6 MO	44610.83	0	6/18/2004	9/1/2004	359	5389
0	0	STANDARD		0	0	6/14/2004	9/1/2004	359	2707.82
0	0	STANDARD	LIBOR 6 MO	4224.23	0	6/21/2004	9/1/2004	359	2250
0	0	STANDARD		11680.7	0	7/5/2004	9/1/2004	359	4950
0	78	STANDARD		18563.35	0	7/6/2004	9/1/2004	359	8503.75
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	2084.03
0	15	STANDARD	LIBOR 6 MO	81212.22	0	7/2/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	9000
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	2357.05
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	3417.28
0	0	STANDARD	LIBOR 6 MO	9551.57	0	5/17/2004	9/1/2004	359	12500
0	0	STANDARD		6525.04	0	6/21/2004	9/1/2004	359	4414.51
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	43959.94	0	6/14/2004	9/1/2004	359	7927.02
0	0	STANDARD	LIBOR 6 MO	759.28	0	6/29/2004	9/1/2004	359	4493.19
0	0	STANDARD	LIBOR 6 MO	14970.95	0	6/8/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	13626.92	0	7/9/2004	9/1/2004	359	9151.7
0	42	STANDARD	LIBOR 6 MO	27313.65	0	7/1/2004	9/1/2004	359	14000
0	13	STANDARD	LIBOR 6 MO	25255.78	0	6/24/2004	9/1/2004	359	6155
0	0	STANDARD	LIBOR 6 MO	3062.25	0	7/9/2004	9/1/2004	359	14961.57
0	7	STANDARD	LIBOR 6 MO	1373.27	0	6/26/2004	9/1/2004	359	4824.36
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	4000
0	0	STANDARD		2741.78	0	6/25/2004	9/1/2004	359	3800
0	0	STANDARD		1126.22	0	7/12/2004	9/1/2004	179	2220.57
0	0	STANDARD	LIBOR 6 MO	15706.08	0	7/6/2004	9/1/2004	359	5452.88
0	0	STANDARD		0	0	7/17/2004	9/1/2004	359	2854.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	6614.1
0	79	STANDARD	LIBOR 6 MO	31338.07	0	6/24/2004	9/1/2004	359	3200
0	0	STANDARD		77781.44	0	5/31/2004	9/1/2004	359	11836.36

0	0	STANDARD LIBOR 6 MO	0	0	4/21/2004	9/1/2004	359	4834.03
0	58	STANDARD LIBOR 6 MO	53715.09	0	7/12/2004	9/1/2004	359	4200
0	0	RURAL	4804.96	0	5/28/2004	9/1/2004	359	6956.33
0	0	STANDARD	0	0	7/16/2004	9/1/2004	359	9094.82
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	2301.66
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	18231.55
0	0	STANDARD	15455.02	0	5/27/2004	9/1/2004	359	5429
0	0	STANDARD	0	0	6/30/2004	9/1/2004	239	4874
0	0	STANDARD LIBOR 6 MO	30724.48	0	6/29/2004	9/1/2004	359	4500
0	97	STANDARD LIBOR 6 MO	92583.22	0	5/26/2004	9/1/2004	359	9500
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	29982.85
0	0	STANDARD	0	0	6/8/2004	9/1/2004	359	2453.75
0	0	STANDARD	2237.47	0	7/7/2004	9/1/2004	359	3794.76
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	7548.99
0	0	STANDARD LIBOR 6 MO	64287.95	0	4/1/2004	9/1/2004	359	20557.99
0	0	STANDARD	0	0	6/11/2004	9/1/2004	359	6550.32
0	0	STANDARD	0	0	6/3/2004	9/1/2004	359	13999
0	0	STANDARD LIBOR 6 MO	4021.29	0	7/2/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	8/14/2004	9/1/2004	359	4048.6
0	0	STANDARD	0	0	6/15/2004	9/1/2004	359	5187.55
0	0	RURAL	0	0	6/22/2004	9/1/2004	359	5496.58
0	0	RURAL	29802.65	0	6/21/2004	9/1/2004	359	5448.16
0	0	STANDARD	49272.19	0	6/24/2004	9/1/2004	359	9026.34
0	0	STANDARD	30919.72	0	4/18/2004	9/1/2004	359	5262.61
0	85	STANDARD	25119.34	0	6/11/2004	9/1/2004	359	6200
0	0	STANDARD LIBOR 6 MO	15878.96	0	7/7/2004	9/1/2004	359	4700
0	0	STANDARD LIBOR 6 MO	14755.18	0	7/8/2004	9/1/2004	359	4000
0	0	STANDARD	9580.19	0	6/22/2004	9/1/2004	239	3500
0	0	STANDARD	0	0	6/25/2004	9/1/2004	359	5063.89
0	7	STANDARD LIBOR 6 MO	13690.49	0	6/15/2004	9/1/2004	359	3540
0	0	STANDARD MONTH	0	0	5/18/2004	9/1/2004	359	6000
0	0	STANDARD	0	0	6/24/2004	9/1/2004	359	2961.23
0	0	STANDARD	11669.64	0	6/23/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	7145.07
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	5295.96
0	0	STANDARD	2723.34	0	6/28/2004	9/1/2004	359	10000
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	5000
0	61	STANDARD LIBOR 6 MO	29950.18	0	6/24/2004	9/1/2004	359	7250
0	42	STANDARD LIBOR 6 MO	93804.59	0	7/9/2004	9/1/2004	359	12000
0	0	STANDARD LIBOR 6 MO	482318.98	0	6/30/2004	9/1/2004	359	20873.48
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	7438.75
0	0	STANDARD LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	6874
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	4266
0	0	STANDARD LIBOR 6 MO	26859.68	0	4/28/2004	9/1/2004	359	3692.44
0	0	STANDARD LIBOR 6 MO	13313.45	0	6/14/2004	9/1/2004	359	8111
0	0	STANDARD	0	0	6/25/2004	9/1/2004	359	3798.15
0	0	STANDARD LIBOR 6 MO	11394.75	0	5/17/2004	9/1/2004	359	15764.5
0	0	STANDARD	0	0	6/16/2004	9/1/2004	359	3126.48
0	0	STANDARD	0	0	6/25/2004	9/1/2004	359	9000
0	0	STANDARD	4300.44	0	6/23/2004	9/1/2004	359	2236
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	359	6949.5
0	0	STANDARD LIBOR 6 MO	84542.68	0	7/1/2004	9/1/2004	359	8743.45
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6917
0	0	STANDARD	0	0	3/3/2004	9/1/2004	179	8833.35
0	68	STANDARD	9832.41	0	5/13/2004	9/1/2004	359	4537.45
0	0	STANDARD LIBOR 6 MO	0	0	3/19/2004	9/1/2004	359	6670
0	0	STANDARD LIBOR 6 MO	7302.52	0	6/28/2004	9/1/2004	359	12874.63
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	3203.09	0	7/2/2004	9/1/2004	359	4707.02
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	10000
0	0	STANDARD LIBOR 6 MO	0	0	4/16/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	10830.67	0	6/11/2004	9/1/2004	359	6700
0	0	STANDARD	0	0	6/23/2004	9/1/2004	359	7230.78
0	0	STANDARD LIBOR 6 MO	0	0	5/9/2004	9/1/2004	359	2529.86
0	0	STANDARD LIBOR 6 MO	2659.79	0	3/3/2004	9/1/2004	359	4755.99
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3350
0	0	STANDARD	17434.18	0	6/30/2004	9/1/2004	359	3583.23
0	0	STANDARD LIBOR 6 MO	38212.31	0	6/16/2004	9/1/2004	359	17000
0	0	STANDARD	0	0	6/24/2004	9/1/2004	359	4783
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	4953.68	0	6/5/2004	9/1/2004	359	7000
13	0	STANDARD	5108.94	0	6/17/2004	9/1/2004	359	3049.5
0	0	STANDARD	34374.28	0	7/7/2004	9/1/2004	359	26159.32
0	0	STANDARD	6493.37	0	7/6/2004	9/1/2004	359	2500
0	67	STANDARD	0	0	7/11/2004	9/1/2004	239	14136.11
0	0	STANDARD LIBOR 6 MO	23015.8	0	6/11/2004	9/1/2004	359	16895.48
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	10067.32

0	0	STANDARD	15.64	0	4/19/2004	9/1/2004	359	3287.73
0	0	STANDARD	LIBOR 6 MO	24839.5	0	5/13/2004	9/1/2004	359	8583.07
0	56	STANDARD	LIBOR 6 MO	3742.9	0	6/14/2004	9/1/2004	359	4747.3
28	0	STANDARD		7097.63	0	6/11/2004	9/1/2004	359	3252.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	5813.37
0	0	STANDARD	LIBOR 6 MO	929.84	0	6/24/2004	9/1/2004	359	6583.52
0	0	STANDARD	LIBOR 6 MO	725.85	0	7/12/2004	9/1/2004	359	4908.44
0	0	STANDARD	LIBOR 6 MO	0	0	6/20/2004	9/1/2004	359	5634.6
0	43	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	6250
0	0	STANDARD	LIBOR 6 MO	1390.04	0	6/14/2004	9/1/2004	359	3300
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	5971.71
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	8949
0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	5007.78	0	6/22/2004	9/1/2004	359	3546.12
0	43	STANDARD	LIBOR 6 MO	14496.88	0	7/5/2004	9/1/2004	359	6250
0	0	STANDARD		17221.77	0	7/2/2004	9/1/2004	359	4313.48
0	44	STANDARD		22986.59	0	7/2/2004	9/1/2004	359	1838.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	6500
0	0	STANDARD		168844.18	0	6/30/2004	9/1/2004	359	7207.91
0	0	STANDARD	LIBOR 6 MO	43448.94	0	6/3/2004	9/1/2004	359	4150
0	0	STANDARD	LIBOR 6 MO	84166.29	0	7/8/2004	9/1/2004	359	6230
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	7000
0	0	STANDARD		0.48	0	6/3/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	10228
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	9670.68
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	3971.99
0	26	STANDARD		6992.33	0	7/1/2004	9/1/2004	359	3353.98
0	58	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	3772.93
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	4083.33
0	0	STANDARD	LIBOR 6 MO	22318.55	0	7/6/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	43465.59	0	6/14/2004	9/1/2004	359	8345
0	0	STANDARD	LIBOR 6 MO	7960.86	0	6/14/2004	9/1/2004	359	2222.83
0	54	STANDARD	LIBOR 6 MO	25232.26	0	7/9/2004	9/1/2004	359	6331.75
0	0	STANDARD		376.6	0	6/30/2004	9/1/2004	359	10275.45
0	0	STANDARD		0	0	7/1/2004	9/1/2004	359	1923.93
0	0	STANDARD	LIBOR 6 MO	4467.06	0	7/2/2004	9/1/2004	359	5870
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	7300
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	5777.3
0	0	STANDARD		25047.8	0	6/16/2004	9/1/2004	359	2525.46
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	881.49
0	34	STANDARD	LIBOR 6 MO	5667.87	0	6/21/2004	9/1/2004	359	3068.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	7460
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	359	4447.88
0	0	STANDARD	LIBOR 6 MO	40838.32	0	7/1/2004	9/1/2004	359	7666
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5937.65
0	0	STANDARD		6894.43	0	7/1/2004	9/1/2004	359	2000
0	17	STANDARD	LIBOR 6 MO	6233.44	0	7/14/2004	9/1/2004	359	4359.93
0	6	STANDARD	LIBOR 6 MO	18115.97	0	6/29/2004	9/1/2004	359	4167.27
0	0	STANDARD		0	0	7/1/2004	9/1/2004	359	5907.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	3567.84
0	0	STANDARD	LIBOR 6 MO	27634.19	0	6/23/2004	9/1/2004	359	2569.34
0	0	STANDARD	LIBOR 6 MO	79981.73	0	6/25/2004	9/1/2004	359	4301.93
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	6200
0	0	STANDARD		12687.45	0	6/29/2004	9/1/2004	359	3965.32
0	67	STANDARD	LIBOR 6 MO	2692.44	0	6/25/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	5863.51	0	7/15/2004	9/1/2004	359	2234.27
0	41	STANDARD	LIBOR 6 MO	18214.85	0	6/17/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	11500
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	10/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	7231
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	7297.33
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4000
0	0	STANDARD		8114.91	0	5/23/2004	9/1/2004	359	8347.76
0	0	STANDARD	LIBOR 6 MO	28692.71	0	6/29/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	24020.86	0	6/29/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	18520.78	0	7/1/2004	9/1/2004	359	13000
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	8875.51
0	96	STANDARD	LIBOR 6 MO	51031.57	0	6/25/2004	9/1/2004	359	9500
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	359	8189.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	8800
0	0	STANDARD		7195.47	0	5/27/2004	9/1/2004	359	4471.74
0	67	STANDARD	LIBOR 6 MO	10791.74	0	6/23/2004	9/1/2004	359	1135.68
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4500
0	0	STANDARD		113435.15	0	5/19/2004	9/1/2004	359	7863.78

0	0	STANDARD	26537.77	0	7/8/2004	9/1/2004	239	4000
0	0	STANDARD LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	3000
0	0	STANDARD LIBOR 6 MO	3643.64	0	3/15/2004	9/1/2004	359	7036.41
0	0	STANDARD LIBOR 6 MO	18732.68	0	7/6/2004	9/1/2004	358	4120
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	358	3388.47
0	0	STANDARD	0	0	6/21/2004	9/1/2004	359	3550
0	25	STANDARD LIBOR 6 MO	20557.8	0	6/28/2004	9/1/2004	359	3800
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	8693.61
0	0	STANDARD	54730.2	0	6/24/2004	9/1/2004	359	6762.95
0	0	STANDARD	13237.69	0	7/2/2004	9/1/2004	359	3603.94
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	4061.95
0	0	STANDARD	9834.12	0	7/8/2004	9/1/2004	179	5042.27
0	0	STANDARD	124513.87	0	6/30/2004	9/1/2004	359	9900
0	0	STANDARD LIBOR 6 MO	8053.2	0	6/18/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	5200
0	0	STANDARD LIBOR 6 MO	34360.65	0	6/20/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	3468
0	0	STANDARD LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	1800
0	0	STANDARD LIBOR 6 MO	9903.73	0	7/2/2004	9/1/2004	359	4153.09
0	0	STANDARD LIBOR 6 MO	803.86	0	6/28/2004	9/1/2004	359	5392.66
0	0	STANDARD	0	0	7/12/2004	9/1/2004	359	3966.21
0	0	STANDARD	30382.35	0	6/12/2004	9/1/2004	359	4250
0	0	STANDARD LIBOR 6 MO	4960.85	0	6/30/2004	9/1/2004	359	4600
9	0	STANDARD LIBOR 6 MO	30857.5	0	6/21/2004	9/1/2004	359	3250.42
0	0	STANDARD LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	5400
0	0	STANDARD	0	0	7/8/2004	9/1/2004	359	39347.4
0	62	STANDARD LIBOR 6 MO	5326.23	0	6/30/2004	9/1/2004	359	3668.75
24	0	STANDARD LIBOR 6 MO	31890.47	0	6/28/2004	9/1/2004	359	5729.61
0	0	STANDARD LIBOR 6 MO	1529.65	0	2/28/2004	9/1/2004	359	5574.79
0	0	STANDARD LIBOR 6 MO	23.67	0	7/9/2004	9/1/2004	359	5971.67
0	0	STANDARD LIBOR 6 MO	462634.68	0	6/2/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	12352.59
0	0	STANDARD LIBOR 6 MO	6105.59	0	7/21/2004	9/1/2004	359	4000
0	0	STANDARD	0	0	6/24/2004	9/1/2004	359	12613.88
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	16450
0	0	STANDARD LIBOR 6 MO	9930.58	0	7/5/2004	9/1/2004	359	3735
0	46	STANDARD LIBOR 6 MO	373.43	0	6/26/2004	9/1/2004	359	2900
0	0	STANDARD	0	0	3/7/2004	9/1/2004	359	3748.7
0	0	STANDARD	18142.48	0	7/20/2004	9/1/2004	359	2203.1
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	5100
0	0	STANDARD LIBOR 6 MO	5675.01	0	6/28/2004	9/1/2004	359	4091.28
0	59	STANDARD	9492.83	0	7/8/2004	9/1/2004	359	1686.37
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	3750
0	0	STANDARD	176547.48	0	6/21/2004	9/1/2004	359	5478.12
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	4622.75	0	6/28/2004	9/1/2004	358	8000
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	4777.67
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	8250
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	9/1/2004	359	6700
0	8	STANDARD	0	0	7/9/2004	9/1/2004	359	3345.9
0	0	STANDARD LIBOR 6 MO	40400.33	0	5/28/2004	9/1/2004	359	9870.08
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	5900
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	10798
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	7133
0	0	STANDARD	44344.63	0	6/14/2004	9/1/2004	359	2596.82
0	0	STANDARD	0	0	6/20/2004	9/1/2004	359	77489.56
0	79	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	4025
0	0	STANDARD LIBOR 6 MO	38504.56	0	6/29/2004	9/1/2004	359	7916.67
0	0	STANDARD LIBOR 6 MO	20188.7	0	6/11/2004	9/1/2004	359	6022.5
0	77	STANDARD	213.57	0	6/29/2004	9/1/2004	359	5962.37
0	0	STANDARD	0	0	7/9/2004	9/1/2004	359	6206.32
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	7500
0	0	STANDARD	15832.01	0	6/3/2004	9/1/2004	359	16140.44
0	0	STANDARD LIBOR 6 MO	15654.31	0	6/10/2004	9/1/2004	358	10451.73
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	0.27	0	3/1/2004	9/1/2004	359	4700
0	0	RURAL	8759.31	0	7/13/2004	9/1/2004	359	6337
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	2575
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	4775.83
0	52	STANDARD LIBOR 6 MO	28328.79	0	6/22/2004	9/1/2004	359	8152.63
0	0	STANDARD	1096.85	0	4/15/2004	9/1/2004	359	2700
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4189.15
0	0	STANDARD	0	0	5/12/2004	9/1/2004	359	7130
0	0	STANDARD	2247.05	0	7/12/2004	9/1/2004	359	6078.42
0	0	STANDARD LIBOR 6 MO	33141.07	0	6/30/2004	9/1/2004	359	3378.03
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	3894.65

0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	7000
0	35	STANDARD	LIBOR 6 MO	505.7	0	7/10/2004	9/1/2004	359	3070.71
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	359	8162.78
0	0	STANDARD	LIBOR 6 MO	312.77	0	7/8/2004	9/1/2004	359	3235.35
0	0	STANDARD	LIBOR 6 MO	24459.45	0	6/21/2004	9/1/2004	359	2500
0	0	STANDARD		0	0	4/21/2004	9/1/2004	359	4750
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	13644.21
0	0	STANDARD		8122.75	0	7/12/2004	9/1/2004	359	2236.59
0	0	STANDARD		10493.93	0	5/14/2004	9/1/2004	359	3164.78
0	0	STANDARD	LIBOR 6 MO	17289.99	0	6/28/2004	9/1/2004	359	8820.24
0	0	STANDARD	LIBOR 6 MO	4623.1	0	6/29/2004	9/1/2004	359	3000
0	60	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	4000
0	12	STANDARD		8046.41	0	7/2/2004	9/1/2004	359	2375.01
0	0	STANDARD	LIBOR 6 MO	88971.73	0	5/8/2004	9/1/2004	359	10094
0	0	STANDARD	LIBOR 6 MO	38239.49	0	6/19/2004	9/1/2004	359	7300
0	60	STANDARD		0	0	6/25/2004	9/1/2004	359	3999.99
0	0	STANDARD	LIBOR 6 MO	2886.01	0	6/28/2004	9/1/2004	359	8885.67
0	0	STANDARD	LIBOR 6 MO	14026.21	0	7/6/2004	9/1/2004	359	6260.13
0	0	STANDARD	LIBOR 6 MO	14847.33	0	6/10/2004	9/1/2004	359	10458.65
0	0	STANDARD		143.41	0	7/9/2004	9/1/2004	359	3210.02
0	0	RURAL	LIBOR 6 MO	9305.8	0	6/9/2004	9/1/2004	359	3546.68
0	27	STANDARD		133.36	0	3/17/2004	9/1/2004	359	2129.99
0	0	STANDARD		20742.49	0	6/22/2004	9/1/2004	359	4992.93
0	0	STANDARD		42417.67	0	7/8/2004	9/1/2004	359	9000
0	0	STANDARD		0	0	7/14/2004	9/1/2004	359	3268.22
0	0	STANDARD		0	0	5/11/2004	9/1/2004	359	6200
0	0	STANDARD	LIBOR 6 MO	105.15	0	7/8/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	9002.97	0	7/13/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	11500
0	86	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	7309.13
0	0	STANDARD		0	0	6/26/2004	9/1/2004	359	3558
0	42	STANDARD	LIBOR 6 MO	444.06	0	6/29/2004	9/1/2004	359	5287.7
0	0	STANDARD	LIBOR 0 MO	0	0	7/9/2004	9/1/2004	359	10905.67
0	35	STANDARD		0	0	6/14/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	9788.69	0	6/26/2004	9/1/2004	239	5500
0	0	STANDARD		68962.99	0	7/11/2004	10/1/2004	360	6637.92
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	4000
0	7	STANDARD	LIBOR 6 MO	17202.74	0	6/7/2004	9/1/2004	359	4606.06
0	0	STANDARD		96805.43	0	7/9/2004	9/1/2004	179	3750
0	0	STANDARD	LIBOR 6 MO	0.9	0	6/25/2004	9/1/2004	359	3012.89
0	0	STANDARD	LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	15000
0	0	STANDARD		20928.51	0	6/26/2004	9/1/2004	359	3738.22
0	0	STANDARD	LIBOR 6 MO	46741.72	0	6/29/2004	9/1/2004	359	14800
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4500
0	0	STANDARD		19657.05	0	5/22/2004	9/1/2004	179	2000
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	8250
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	4/20/2004	9/1/2004	359	9389.49
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	12500
0	9	STANDARD		6773.07	0	7/13/2004	9/1/2004	179	2480.92
0	0	STANDARD	LIBOR 6 MO	20221.39	0	6/10/2004	9/1/2004	359	4000
0	32	STANDARD		3534.35	0	7/13/2004	9/1/2004	359	3706.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	70024.44	0	7/6/2004	9/1/2004	359	6900
0	0	STANDARD	LIBOR 6 MO	49.62	0	6/17/2004	9/1/2004	359	1729
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	6500
0	17	STANDARD	LIBOR 6 MO	6872.68	0	7/12/2004	9/1/2004	359	4800
0	26	STANDARD	LIBOR 6 MO	29364.76	0	5/18/2004	9/1/2004	359	10650.19
0	0	STANDARD	MONTH	0	0	7/8/2004	9/1/2004	359	7000
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	7000
0	0	STANDARD		860.47	0	7/15/2004	9/1/2004	359	2038.64
0	0	STANDARD	LIBOR 6 MO	15109.85	0	7/3/2004	9/1/2004	359	9258.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/20/2004	9/1/2004	359	5280
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	1462.07
0	0	STANDARD	LIBOR 6 MO	6378.81	0	6/25/2004	9/1/2004	359	6499.99
0	0	STANDARD		25889.68	0	7/8/2004	9/1/2004	359	4428.15
0	0	STANDARD		17576.64	0	7/5/2004	9/1/2004	359	5169.44
0	47	STANDARD	LIBOR 6 MO	25	0	6/22/2004	9/1/2004	359	3536.17
0	16	STANDARD	LIBOR 6 MO	14599.43	0	7/3/2004	9/1/2004	359	2212.17
0	0	STANDARD	LIBOR 6 MO	4984.7	0	7/15/2004	9/1/2004	359	5000.88
0	0	STANDARD		40254.22	0	6/28/2004	9/1/2004	239	3562.51
0	17	STANDARD	LIBOR 6 MO	112729.22	0	5/20/2004	9/1/2004	359	35378.6
0	0	STANDARD	LIBOR 6 MO	12234.36	0	7/7/2004	9/1/2004	359	3283
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	9/1/2004	359	5261.89
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	4099.37
0	0	STANDARD	LIBOR 0 MO	0	0	6/25/2004	9/1/2004	359	12500
0	0	STANDARD	LIBOR 0 MO	0	0	7/2/2004	9/1/2004	359	6500

0	9	STANDARD	9682.6	0	6/14/2004	9/1/2004	359	360	9185.78
0	67	STANDARD LIBOR 6 MO	4835.28	0	6/22/2004	9/1/2004	359	360	5500
0	34	STANDARD LIBOR 6 MO	6600.79	0	4/26/2004	9/1/2004	359	360	4476.06
0	0	STANDARD LIBOR 6 MO	634.76	0	6/14/2004	9/1/2004	359	360	6775.47
0	18	STANDARD	7996.68	0	6/30/2004	9/1/2004	359	360	2571.93
0	0	STANDARD	0	0	6/22/2004	9/1/2004	359	360	4342.49
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	360	4999.99
0	0	STANDARD LIBOR 6 MO	61291.12	0	7/12/2004	9/1/2004	359	360	15129.17
0	0	STANDARD	14234.13	0	6/26/2004	9/1/2004	359	360	4000
0	0	STANDARD LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	360	3000
0	0	STANDARD	0	0	6/22/2004	9/1/2004	359	360	6976.08
0	83	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	360	3500
0	0	STANDARD LIBOR 6 MO	4129.9	0	7/10/2004	9/1/2004	359	360	4644.9
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	360	3793.04
0	84	STANDARD LIBOR 6 MO	15505.65	0	7/7/2004	9/1/2004	359	360	9799.36
0	81	STANDARD LIBOR 6 MO	3800.87	0	7/1/2004	9/1/2004	359	360	4673.08
0	24	STANDARD	13686.56	0	6/11/2004	9/1/2004	359	360	3750
0	0	STANDARD	6729.9	0	6/23/2004	9/1/2004	359	360	2035.33
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	360	3750
0	0	STANDARD	16482.45	0	7/18/2004	9/1/2004	359	360	11948.96
0	0	STANDARD	580.66	0	7/6/2004	9/1/2004	359	360	8500
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	360	12000
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	360	9500
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	360	6100
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	360	5809
0	0	STANDARD	34728.82	0	7/5/2004	10/1/2004	360	360	7197.24
0	0	STANDARD LIBOR 6 MO	1026.11	0	6/30/2004	9/1/2004	359	360	4000
0	0	STANDARD LIBOR 6 MO	797.21	0	7/15/2004	9/1/2004	359	360	3300
0	0	STANDARD	46545.08	0	7/13/2004	9/1/2004	359	360	2295
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	360	11105.72
21	0	STANDARD LIBOR 6 MO	34805.78	0	6/18/2004	9/1/2004	359	360	14660
0	0	STANDARD LIBOR 6 MO	10399.28	0	7/20/2004	9/1/2004	359	360	2180
0	48	STANDARD	2044.72	0	5/28/2004	9/1/2004	359	360	5636.76
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	360	10432
0	78	STANDARD LIBOR 6 MO	39281.7	0	6/28/2004	9/1/2004	359	360	16000
0	0	STANDARD LIBOR 6 MO	15206.81	0	6/5/2004	9/1/2004	359	360	8260
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	360	8300
0	0	STANDARD	0	0	6/29/2004	9/1/2004	359	360	6514.2
0	0	STANDARD LIBOR 6 MO	16.33	0	6/10/2004	9/1/2004	359	360	7211
0	0	STANDARD LIBOR 6 MO	13101.07	0	6/28/2004	9/1/2004	359	360	12300
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	360	6180
0	25	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	360	12556.81
0	0	STANDARD LIBOR 6 MO	12138.23	0	7/15/2004	9/1/2004	359	360	3425.29
0	0	STANDARD	0	0	6/30/2004	9/1/2004	359	360	10703.12
0	0	STANDARD	6820.18	0	6/6/2004	9/1/2004	359	360	16125
0	0	STANDARD LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	360	6628.99
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	360	7000
0	0	STANDARD	0	0	7/3/2004	9/1/2004	359	360	14000
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	360	10000
0	0	STANDARD LIBOR 6 MO	3973.55	0	7/2/2004	9/1/2004	359	360	2578.83
0	0	STANDARD	49413.6	0	1/20/2004	9/1/2004	359	360	8583.34
0	0	STANDARD	0.99	0	6/30/2004	9/1/2004	359	360	8523.27
0	0	STANDARD LIBOR 6 MO	46267.78	0	6/30/2004	9/1/2004	359	360	7857
0	0	STANDARD LIBOR 6 MO	82315.86	0	6/25/2004	9/1/2004	359	360	10750
0	18	STANDARD	16166.67	0	7/6/2004	9/1/2004	359	360	3667.98
0	0	STANDARD LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	360	2617.26
0	0	STANDARD LIBOR 6 MO	11600.47	0	7/6/2004	9/1/2004	359	360	3200
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	360	3000
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	360	7300
0	0	STANDARD LIBOR 6 MO	1077.33	0	4/10/2004	9/1/2004	359	360	1659.98
0	0	STANDARD LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	360	5800
0	0	STANDARD LIBOR 6 MO	29873.3	0	7/2/2004	9/1/2004	359	360	11336.42
0	0	STANDARD LIBOR 6 MO	1997.32	0	7/8/2004	9/1/2004	359	360	5900
0	0	STANDARD LIBOR 6 MO	30.36	0	6/1/2004	9/1/2004	359	360	12752.54
0	0	STANDARD LIBOR 6 MO	6276.98	0	7/3/2004	9/1/2004	359	360	3749.99
0	0	STANDARD	10240.6	0	7/11/2004	9/1/2004	359	360	4200
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	360	13154.19
0	0	STANDARD LIBOR 6 MO	3254.31	0	7/2/2004	9/1/2004	359	360	3393.62
0	0	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	360	6567.44
0	0	STANDARD LIBOR 6 MO	14975.81	0	6/23/2004	9/1/2004	359	360	6188.69
0	0	STANDARD LIBOR 6 MO	2822.96	0	7/1/2004	9/1/2004	359	360	6000
0	0	STANDARD LIBOR 6 MO	6953.01	0	7/9/2004	9/1/2004	359	360	4273.73
0	0	STANDARD	83334.4	0	7/7/2004	9/1/2004	359	360	6000.23
0	0	STANDARD	8214.9	0	6/15/2004	9/1/2004	359	360	6321.41
0	24	STANDARD	5894.92	0	5/19/2004	9/1/2004	359	360	2466.44
0	0	STANDARD LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	360	3790.07
0	0	STANDARD LIBOR 6 MO	7300.57	0	7/15/2004	9/1/2004	359	360	5000

0	69	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	359	46008.04
0	0	STANDARD	LIBOR 6 MO	140.96	0	5/22/2004	9/1/2004	359	3900
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	2797.61
0	0	STANDARD		0	0	7/1/2004	9/1/2004	359	5813.43
0	0	STANDARD	LIBOR 6 MO	40335.4	0	6/30/2004	9/1/2004	359	3450
0	0	STANDARD		0	0	7/12/2004	9/1/2004	359	3700.43
0	65	STANDARD		6630.04	0	7/11/2004	9/1/2004	359	4030
0	0	STANDARD	LIBOR 6 MO	0.11	0	7/7/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	20000
0	0	STANDARD	LIBOR 6 MO	14738.97	0	7/7/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	2833
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	5522.4
0	8	STANDARD	LIBOR 6 MO	16956.74	0	7/16/2004	9/1/2004	359	5300
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	6538
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	5600
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	3650
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	5143.99
0	0	STANDARD		1341.6	0	7/12/2004	9/1/2004	359	2730.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	4500
0	0	STANDARD	MONTH	0	0	6/29/2004	9/1/2004	359	5010
0	59	STANDARD	LIBOR 6 MO	13662.61	0	7/9/2004	9/1/2004	359	10359.67
0	0	STANDARD	LIBOR 6 MO	121526.25	0	7/3/2004	9/1/2004	359	7052.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	13271.25
0	0	STANDARD		0	0	3/31/2004	9/1/2004	359	4226.44
0	0	STANDARD	LIBOR 6 MO	10801.88	0	7/10/2004	9/1/2004	359	6200
0	0	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	4581.88
0	0	STANDARD	MONTH	0	0	6/29/2004	9/1/2004	359	5010
0	0	STANDARD	LIBOR 6 MO	45661.48	0	7/7/2004	9/1/2004	359	3054
0	0	STANDARD		6375.62	0	6/23/2004	9/1/2004	359	16536.86
0	0	STANDARD	LIBOR 6 MO	45651.64	0	7/8/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4684.13
0	0	STANDARD		2105.53	0	7/12/2004	9/1/2004	359	14587.63
0	0	STANDARD		0	0	7/14/2004	9/1/2004	179	29126.34
0	0	STANDARD	LIBOR 6 MO	15889.85	0	7/9/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	21688.02	0	7/8/2004	9/1/2004	359	5205.02
0	43	STANDARD		1209	0	7/5/2004	9/1/2004	359	4277.65
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	2396.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	4755.12
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	10750
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3610.53
0	25	STANDARD		3871.3	0	6/4/2004	9/1/2004	359	5534.56
0	43	STANDARD	LIBOR 6 MO	184.72	0	6/11/2004	9/1/2004	359	9800
0	95	RURAL	LIBOR 6 MO	1339.88	0	6/22/2004	9/1/2004	359	1912.82
0	0	STANDARD	LIBOR 6 MO	3385.38	0	6/24/2004	9/1/2004	359	4393.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	5000
0	0	RURAL		10843.06	0	6/15/2004	9/1/2004	359	4206.33
0	0	RURAL		8535.11	0	7/7/2004	9/1/2004	359	4609.05
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	23424.55
0	0	STANDARD	LIBOR 6 MO	0	0	7/11/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	5251.99	0	6/18/2004	9/1/2004	359	3320.65
0	80	STANDARD	LIBOR 6 MO	15711.5	0	6/28/2004	9/1/2004	359	8000
0	62	STANDARD	LIBOR 6 MO	30445.05	0	7/9/2004	9/1/2004	359	6947.64
0	0	STANDARD		0	0	5/13/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	15163.92	0	7/6/2004	9/1/2004	359	4048.89
0	0	STANDARD		7026.66	0	7/3/2004	9/1/2004	359	4543.49
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	17984.06
0	0	STANDARD	LIBOR 6 MO	15038.21	0	7/2/2004	9/1/2004	359	3503.93
0	0	STANDARD		3244.74	0	6/25/2004	9/1/2004	359	1254.36
0	0	STANDARD		0	0	7/2/2004	9/1/2004	359	2122.08
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	6571.99
0	0	STANDARD	LIBOR 6 MO	3579.8	0	7/2/2004	9/1/2004	359	1887.8
0	56	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	13425.14	0	6/29/2004	9/1/2004	359	7285.68
0	77	STANDARD	LIBOR 6 MO	3539.1	0	6/8/2004	9/1/2004	359	5774
0	0	STANDARD	LIBOR 6 MO	90780.26	0	6/23/2004	9/1/2004	359	7871.42
7	0	STANDARD	LIBOR 6 MO	12069.63	0	7/15/2004	9/1/2004	359	2773.33
0	46	STANDARD		57074.28	0	7/7/2004	9/1/2004	359	5490.36
0	44	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	5107.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	6800
0	0	STANDARD	LIBOR 6 MO	18504.57	0	7/7/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	3828.06	0	7/2/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	3493.36
0	0	STANDARD		55683.77	0	6/29/2004	9/1/2004	359	3839.54
0	74	STANDARD		2.37	0	6/22/2004	9/1/2004	359	1756.6
0	0	STANDARD	LIBOR 6 MO	95967.73	0	7/11/2004	9/1/2004	359	4400

0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	3000
0	0	STANDARD		1213.13	0	6/10/2004	9/1/2004	359	5875.1
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	9477.48
0	72	STANDARD		71.6	0	6/28/2004	9/1/2004	359	3604.37
0	0	STANDARD		0	0	6/16/2004	9/1/2004	359	19768.93
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5700
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3260
0	0	STANDARD		15883.85	0	7/8/2004	9/1/2004	359	20753.54
0	0	STANDARD	LIBOR 6 MO	44066.2	0	7/7/2004	9/1/2004	359	5818.79
0	0	STANDARD	LIBOR 6 MO	4374.37	0	7/17/2004	9/1/2004	359	2960.91
0	0	STANDARD		123118.85	0	5/26/2004	9/1/2004	359	6310.88
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	3100
0	0	STANDARD		18962.12	0	6/30/2004	9/1/2004	359	4700
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	8268.23	0	6/28/2004	9/1/2004	359	2600
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	9787
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	5000
0	0	STANDARD		52753.77	0	4/5/2004	9/1/2004	359	16067.19
0	0	STANDARD	LIBOR 6 MO	1280.51	0	5/19/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	286.25	0	6/22/2004	9/1/2004	359	3293.21
0	50	STANDARD	LIBOR 6 MO	2604.94	0	7/2/2004	9/1/2004	359	6097.01
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	16336.38	0	7/6/2004	9/1/2004	359	2042.07
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	2698.76
0	0	STANDARD	LIBOR 6 MO	8837.26	0	6/28/2004	9/1/2004	359	6722
0	0	STANDARD	LIBOR 6 MO	36818.23	0	7/17/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	359	4130.42
0	0	STANDARD	LIBOR 6 MO	66730.88	0	7/9/2004	9/1/2004	359	5400
0	0	STANDARD	LIBOR 6 MO	2583.55	0	7/9/2004	9/1/2004	359	2992.52
0	0	STANDARD	LIBOR 6 MO	103328.01	0	7/9/2004	9/1/2004	359	7409.12
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4500
0	65	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	9600
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	8200
0	0	STANDARD	LIBOR 6 MO	19553.91	0	7/10/2004	9/1/2004	359	5000
0	57	STANDARD		0	0	6/29/2004	9/1/2004	359	5376.38
0	0	STANDARD	LIBOR 6 MO	81711.85	0	6/2/2004	9/1/2004	359	13000
0	0	STANDARD	LIBOR 6 MO	17474.48	0	6/26/2004	9/1/2004	359	8000
0	0	STANDARD		2828.69	0	6/25/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	3350
0	0	STANDARD	LIBOR 6 MO	17970.55	0	7/2/2004	9/1/2004	359	5000
0	0	STANDARD		89155.33	0	7/14/2004	9/1/2004	359	3000
0	22	STANDARD	LIBOR 6 MO	8253.22	0	6/28/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	25999.84	0	5/29/2004	9/1/2004	359	4500
0	14	STANDARD	LIBOR 6 MO	0	0	3/31/2004	9/1/2004	359	2660.42
0	0	STANDARD		34610.26	0	4/26/2004	9/1/2004	359	9000
0	0	STANDARD	LIBOR 6 MO	16046.81	0	7/2/2004	9/1/2004	359	4132.27
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	11640
0	0	STANDARD		15341.74	0	6/9/2004	9/1/2004	359	5248.11
0	0	STANDARD	LIBOR 6 MO	58688.58	0	7/2/2004	9/1/2004	359	3333
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5326
0	0	STANDARD	LIBOR 6 MO	82.73	0	7/14/2004	9/1/2004	359	4649.77
0	0	STANDARD		0	0	6/10/2004	9/1/2004	359	5229
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	24964
0	0	STANDARD	LIBOR 6 MO	11159.83	0	7/5/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	5600.81
0	0	RURAL	LIBOR 6 MO	15862.87	0	6/10/2004	9/1/2004	359	3065.92
0	0	STANDARD	LIBOR 6 MO	759.81	0	7/13/2004	9/1/2004	359	7000
0	0	RURAL		66022.71	0	7/9/2004	9/1/2004	359	9421.9
0	14	STANDARD		4328.91	0	7/7/2004	9/1/2004	359	1071.9
0	0	STANDARD	LIBOR 6 MO	5928.32	0	7/8/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	6910
0	0	STANDARD	LIBOR 6 MO	20211.88	0	6/29/2004	9/1/2004	359	9610
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	2451.05
0	0	STANDARD	LIBOR 6 MO	382.42	0	6/27/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	5000
0	56	STANDARD		13726.61	0	7/10/2004	9/1/2004	359	6972.17
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5500
0	18	STANDARD	LIBOR 6 MO	7991.42	0	6/28/2004	9/1/2004	359	4388.5
0	0	STANDARD	LIBOR 6 MO	726.5	0	7/15/2004	9/1/2004	359	3454.38
0	0	STANDARD	LIBOR 6 MO	19150.13	0	6/15/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	1168.3	0	6/23/2004	9/1/2004	359	5386.26
0	0	STANDARD		10781.87	0	6/10/2004	9/1/2004	359	9068.35

0	28	STANDARD	50201.99	0	6/29/2004	9/1/2004	359	5104.47
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	4200
0	0	STANDARD	1663.61	0	7/7/2004	9/1/2004	359	8493.33
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	4000
0	0	STANDARD	9994.9	0	6/22/2004	9/1/2004	359	4617.16
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	3174.75
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	5942.58
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	2/5/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	4741.74
0	0	STANDARD LIBOR 6 MO	6238.4	0	7/9/2004	9/1/2004	359	3450
0	0	STANDARD	5856.3	0	6/4/2004	9/1/2004	359	2145.99
0	0	STANDARD	0	0	6/10/2004	9/1/2004	359	6517
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4441.67
0	0	RURAL	3638.39	0	7/1/2004	9/1/2004	239	6306.47
0	38	STANDARD LIBOR 6 MO	15815.01	0	6/28/2004	9/1/2004	359	4119.85
0	0	STANDARD LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	3200
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	3693.94
0	0	STANDARD LIBOR 6 MO	3799.71	0	7/15/2004	9/1/2004	359	3969.9
0	0	STANDARD LIBOR 6 MO	6309.49	0	6/19/2004	9/1/2004	359	4437.33
0	0	STANDARD LIBOR 6 MO	27607.26	0	7/1/2004	9/1/2004	359	4200
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	5764.2
0	0	STANDARD LIBOR 6 MO	840.29	0	4/27/2004	9/1/2004	359	4593.67
0	0	STANDARD LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	5980
0	11	STANDARD LIBOR 6 MO	16877.29	0	7/7/2004	9/1/2004	359	5000
0	0	STANDARD	0	0	7/7/2004	9/1/2004	359	22083
0	0	STANDARD	6132.84	0	6/24/2004	9/1/2004	239	2941.82
0	0	STANDARD LIBOR 6 MO	8741.67	0	7/6/2004	9/1/2004	359	3085.89
0	0	STANDARD LIBOR 6 MO	3904.07	0	7/9/2004	9/1/2004	359	3800
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	5666.66
0	0	STANDARD LIBOR 6 MO	24162.52	0	6/30/2004	9/1/2004	359	8000
0	45	STANDARD LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	2496
0	0	STANDARD	0	0	7/14/2004	9/1/2004	359	6648.57
0	0	STANDARD LIBOR 6 MO	21674.12	0	6/21/2004	9/1/2004	359	11184
0	0	STANDARD LIBOR 6 MO	51203.77	0	5/7/2004	9/1/2004	359	8755.99
0	0	STANDARD LIBOR 6 MO	22952.67	0	5/19/2004	9/1/2004	359	4578.05
0	0	STANDARD LIBOR 6 MO	0	0	4/24/2004	9/1/2004	359	3948.32
0	0	STANDARD LIBOR 6 MO	66077.92	0	6/14/2004	9/1/2004	359	9200
0	0	STANDARD	6918.52	0	6/23/2004	9/1/2004	359	4329.8
0	25	STANDARD	38001.24	0	7/9/2004	9/1/2004	359	6875.5
0	0	STANDARD	1166.05	0	4/16/2004	9/1/2004	359	2608.18
0	13	STANDARD	13787.4	0	7/8/2004	9/1/2004	179	5265.55
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	5066.58
0	0	STANDARD LIBOR 6 MO	11729.35	0	7/12/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	7581.11
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	39406.22	0	7/15/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	8000
0	0	STANDARD	0	0	6/12/2004	9/1/2004	359	5980
0	33	STANDARD LIBOR 6 MO	1028.39	0	7/1/2004	9/1/2004	359	4049.3
0	0	STANDARD LIBOR 6 MO	107533.6	0	6/23/2004	9/1/2004	359	7498
0	0	STANDARD	8326.35	0	7/9/2004	9/1/2004	179	4687.46
0	0	STANDARD LIBOR 6 MO	11972.35	0	7/2/2004	9/1/2004	359	3700
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5800
0	0	STANDARD LIBOR 6 MO	36081.95	0	7/15/2004	9/1/2004	359	20432.45
0	0	STANDARD	49183.84	0	7/8/2004	9/1/2004	359	12755.96
0	0	STANDARD	0	0	6/21/2004	9/1/2004	359	8000
0	0	STANDARD	3076.71	0	7/16/2004	9/1/2004	359	2769.43
0	0	STANDARD	127511.22	0	7/8/2004	9/1/2004	359	11533.6
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	6136.99
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7392.17
0	32	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	2036.67
0	0	STANDARD LIBOR 6 MO	1466.97	0	7/7/2004	9/1/2004	359	5185.01
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4871.95
0	0	STANDARD LIBOR 6 MO	23507.62	0	6/15/2004	9/1/2004	359	5839.58
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4396.17
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	9213.67
0	0	STANDARD LIBOR 6 MO	2539.97	0	7/1/2004	9/1/2004	359	13639.07
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4069.99
0	65	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6931.87
0	0	STANDARD	3470.61	0	7/3/2004	9/1/2004	359	4988
0	0	STANDARD LIBOR 6 MO	231588.26	0	6/29/2004	9/1/2004	359	15478.24
0	0	RURAL	0	0	6/11/2004	9/1/2004	359	4188.67
0	0	STANDARD LIBOR 6 MO	11719.68	0	7/9/2004	9/1/2004	359	7941.68
0	0	STANDARD	18213.57	0	7/12/2004	9/1/2004	359	6060.21
0	0	STANDARD LIBOR 6 MO	7252.47	0	6/29/2004	9/1/2004	359	2225.71

0	56	STANDARD	10899.62	0	6/28/2004	9/1/2004	359	5190.09
0	85	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	8191.49
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6500
0	0	STANDARD	0	0	6/18/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	906.25	0	6/22/2004	9/1/2004	359	3252
0	0	STANDARD LIBOR 6 MO	8345.68	0	6/15/2004	9/1/2004	359	6874.4
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	8820.06
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	5350
0	0	STANDARD LIBOR 6 MO	47694.3	0	6/23/2004	9/1/2004	359	12500
0	37	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	3706.36
0	0	STANDARD LIBOR 6 MO	18584.69	0	7/8/2004	9/1/2004	359	7500
0	15	STANDARD LIBOR 6 MO	31654.78	0	6/22/2004	9/1/2004	359	5403.99
0	28	STANDARD	10.33	0	6/29/2004	9/1/2004	359	3220.51
0	17	STANDARD LIBOR 6 MO	10159.89	0	7/9/2004	9/1/2004	359	8000
0	0	STANDARD LIBOR 6 MO	597.63	0	7/12/2004	9/1/2004	359	4522.02
0	0	STANDARD	17677.63	0	6/28/2004	9/1/2004	359	3880.99
0	0	STANDARD	700.24	0	7/15/2004	9/1/2004	359	1688.66
0	0	STANDARD	0	0	7/14/2004	9/1/2004	359	16158.38
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	13000
0	0	STANDARD LIBOR 6 MO	6734.73	0	7/2/2004	9/1/2004	359	5683.85
0	0	STANDARD LIBOR 6 MO	5751.53	0	7/9/2004	9/1/2004	359	9121.53
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	36365.2
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	4093.89
0	7	STANDARD LIBOR 6 MO	4581.13	0	7/8/2004	9/1/2004	359	1993.33
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	3500
0	77	STANDARD LIBOR 6 MO	6862.68	0	7/8/2004	9/1/2004	359	1550
0	0	STANDARD LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	9000
0	0	STANDARD	8215.78	0	7/1/2004	9/1/2004	359	2568.46
0	98	STANDARD LIBOR 6 MO	47341.18	0	7/8/2004	9/1/2004	359	18647.99
0	0	STANDARD LIBOR 6 MO	0	0	5/4/2004	9/1/2004	359	7221.3
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6700
0	0	STANDARD	0	0	7/8/2004	9/1/2004	359	8700
0	0	STANDARD	0	0	7/15/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	12987.44	0	6/13/2004	9/1/2004	359	2115.33
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	9077.9
0	0	STANDARD LIBOR 6 MO	229.24	0	6/18/2004	9/1/2004	359	7793.6
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	5441.45
0	0	STANDARD	32485.38	0	6/24/2004	9/1/2004	359	7828.26
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	9000
0	79	STANDARD	333705.61	0	6/22/2004	9/1/2004	359	50321
0	0	STANDARD LIBOR 6 MO	19415.6	0	7/14/2004	9/1/2004	359	6522.76
0	0	STANDARD LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	63245.37	0	7/13/2004	9/1/2004	359	7264.27
0	0	STANDARD LIBOR 6 MO	46283.38	0	7/17/2004	9/1/2004	359	4750
0	0	STANDARD	41997.58	0	6/24/2004	9/1/2004	359	7988.41
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	12477.34
0	0	STANDARD LIBOR 6 MO	18504.3	0	4/29/2004	9/1/2004	359	6750
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4900
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	24024.53	0	7/5/2004	9/1/2004	359	6020.5
0	80	STANDARD LIBOR 6 MO	3494.37	0	6/24/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4858.79
0	0	STANDARD LIBOR 6 MO	32983.33	0	7/5/2004	9/1/2004	359	8100
0	0	STANDARD LIBOR 6 MO	22547.95	0	7/19/2004	9/1/2004	359	3950
0	0	STANDARD LIBOR 6 MO	0	0	4/24/2004	9/1/2004	359	7000
0	76	STANDARD	31406.73	0	6/30/2004	9/1/2004	359	3916.43
0	0	STANDARD	0	0	6/9/2004	9/1/2004	359	141782.59
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	11517.91
0	0	STANDARD LIBOR 6 MO	0	0	5/6/2004	9/1/2004	359	5855.95
0	0	STANDARD	22775.03	0	6/30/2004	9/1/2004	359	4888.81
0	69	STANDARD	36976.08	0	7/7/2004	9/1/2004	359	13500
0	0	STANDARD LIBOR 6 MO	42238.3	0	6/24/2004	9/1/2004	359	5807.23
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	7380
0	0	STANDARD LIBOR 6 MO	9234.03	0	7/6/2004	9/1/2004	359	5416
0	0	STANDARD LIBOR 6 MO	18383.88	0	7/21/2004	9/1/2004	359	9992.99
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	6137
0	80	STANDARD LIBOR 6 MO	27060.55	0	7/7/2004	9/1/2004	359	5000
0	0	RURAL	187.63	0	7/2/2004	9/1/2004	359	3158.42
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	5369.98
0	0	STANDARD LIBOR 6 MO	45881.72	0	6/28/2004	9/1/2004	359	4985
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	12000
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	2740.5
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	6500
0	0	STANDARD LIBOR 6 MO	0	0	7/11/2004	9/1/2004	359	4700
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	6700
0	15	STANDARD LIBOR 6 MO	807.78	0	7/8/2004	9/1/2004	359	9406.01

0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	5928
0	0	STANDARD	LIBOR 6 MO	25007.61	0	7/9/2004	9/1/2004	359	5754
0	0	STANDARD	LIBOR 6 MO	9785.25	0	9/20/2003	9/1/2004	353	4788.76
0	78	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5203.5
0	0	STANDARD	LIBOR 6 MO	456.94	0	6/29/2004	9/1/2004	359	5602.67
0	0	STANDARD		57415.84	0	4/29/2004	9/1/2004	359	9800
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	4022.75
0	0	STANDARD	LIBOR 6 MO	38291.75	0	7/11/2004	9/1/2004	359	10000
0	0	STANDARD		75592.67	0	6/3/2004	9/1/2004	359	4427.78
0	0	STANDARD		92726.82	0	6/7/2004	9/1/2004	359	10529.98
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	2139.7
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4652.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	47175.75	0	5/20/2004	9/1/2004	359	3372.99
0	0	STANDARD	LIBOR 6 MO	39.79	0	7/14/2004	9/1/2004	359	4800
0	0	STANDARD	LIBOR 6 MO	3668.19	0	7/2/2004	9/1/2004	359	3533.33
0	0	STANDARD	LIBOR 6 MO	207908.53	0	7/12/2004	9/1/2004	359	13333
0	0	STANDARD		625.38	0	6/29/2004	9/1/2004	359	2342.4
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	4000
8	0	STANDARD	LIBOR 6 MO	29907.4	0	6/29/2004	9/1/2004	359	4483.02
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	4895.56
0	74	STANDARD	LIBOR 6 MO	42634.68	0	6/17/2004	9/1/2004	359	7000
0	0	STANDARD		681.03	0	6/18/2004	9/1/2004	358	20648
0	0	STANDARD		12425.07	0	6/22/2004	9/1/2004	359	5466
0	0	RURAL		5849.58	0	6/28/2004	9/1/2004	179	3466
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	4518.55
0	83	STANDARD	LIBOR 6 MO	1861.3	0	7/7/2004	9/1/2004	359	2650.34
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	85184.11	0	7/5/2004	9/1/2004	359	14287.5
0	0	STANDARD	LIBOR 6 MO	16426.47	0	7/8/2004	9/1/2004	359	12871.09
0	72	STANDARD	LIBOR 6 MO	15376.31	0	7/21/2004	9/1/2004	359	4383.08
0	0	STANDARD	LIBOR 6 MO	103868.48	0	7/1/2004	9/1/2004	359	15091.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	8179.49	0	6/29/2004	9/1/2004	359	6765.34
0	0	STANDARD	LIBOR 6 MO	9393.04	0	6/29/2004	9/1/2004	359	4609
0	0	STANDARD	LIBOR 6 MO	9002.86	0	7/12/2004	9/1/2004	359	3368.38
0	22	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	11969.81	0	7/8/2004	9/1/2004	359	3425
0	0	STANDARD		153562.37	0	6/24/2004	9/1/2004	179	7000
0	0	STANDARD	LIBOR 6 MO	32625.89	0	6/18/2004	9/1/2004	359	5194.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7742
0	0	STANDARD	LIBOR 6 MO	14152.74	0	7/14/2004	9/1/2004	359	5210
0	0	STANDARD	LIBOR 6 MO	25299.19	0	6/23/2004	9/1/2004	359	9615
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	7164.32
0	74	STANDARD		27812.36	0	7/14/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	2180.53	0	6/1/2004	9/1/2004	359	8925.67
0	0	STANDARD	LIBOR 6 MO	21856.8	0	6/25/2004	9/1/2004	359	11000
0	0	STANDARD		0	0	4/20/2004	9/1/2004	359	7603.05
0	90	STANDARD		0	0	7/2/2004	9/1/2004	359	5500
0	26	STANDARD		9468.35	0	7/3/2004	9/1/2004	359	9125
0	0	STANDARD	LIBOR 6 MO	20193.04	0	5/27/2004	9/1/2004	359	3922.27
0	9	STANDARD		19988.09	0	7/6/2004	9/1/2004	359	6288.7
0	75	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7742
0	0	STANDARD	LIBOR 6 MO	8117.91	0	6/6/2004	9/1/2004	359	4251.3
0	0	STANDARD	LIBOR 6 MO	19962.9	0	7/9/2004	9/1/2004	359	5200
0	31	STANDARD	LIBOR 6 MO	16580.96	0	6/23/2004	9/1/2004	359	4551
0	56	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6894.05
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	359	7293.34
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	12000
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3593.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	7231
0	0	STANDARD	LIBOR 6 MO	568.78	0	6/17/2004	9/1/2004	359	3764.69
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	9877.33
0	0	STANDARD	LIBOR 6 MO	461.9	0	6/18/2004	9/1/2004	359	4357.69
0	0	STANDARD	LIBOR 6 MO	5428.12	0	5/26/2004	9/1/2004	359	3007
0	0	STANDARD	LIBOR 6 MO	9168.82	0	7/12/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4448.34
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	9/1/2004	359	4342.74
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3885.21
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6440.17
0	0	STANDARD	LIBOR 6 MO	204.21	0	7/20/2004	9/1/2004	359	5770.71
0	86	STANDARD	LIBOR 6 MO	25062.57	0	6/1/2004	9/1/2004	359	7940.15
0	0	STANDARD	LIBOR 6 MO	1608.46	0	7/1/2004	9/1/2004	359	4168.43
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	8000

0	0	STANDARD	LIBOR 6 MO	6179.76	0	6/15/2004	9/1/2004	359	5412.48
0	0	STANDARD	LIBOR 6 MO	3590.19	0	7/3/2004	9/1/2004	359	5821.21
0	71	STANDARD		11229.01	0	6/29/2004	9/1/2004	359	3003
0	0	STANDARD		0	0	7/10/2004	9/1/2004	179	4200
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	7500
8	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	10416
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	15500
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6900
0	0	STANDARD	LIBOR 6 MO	2812.05	0	6/2/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	2365.5	0	6/29/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 MO	20.47	0	7/2/2004	9/1/2004	359	11000
0	0	STANDARD	LIBOR 6 MO	3186.49	0	7/8/2004	9/1/2004	359	7102.31
0	0	STANDARD	LIBOR 6 MO	70769.53	0	6/30/2004	9/1/2004	359	14000
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	86456.73	0	7/16/2004	9/1/2004	359	5068.62
0	50	STANDARD		0	0	5/12/2004	9/1/2004	359	2138.64
0	0	STANDARD		53760.25	0	7/12/2004	9/1/2004	359	15628.38
0	0	STANDARD		0	0	6/10/2004	9/1/2004	359	4875.75
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	13297.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4100
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	5584.48
0	0	STANDARD		0	0	7/7/2004	9/1/2004	359	10734
14	0	STANDARD		28308.35	0	7/14/2004	9/1/2004	359	5359.26
0	0	STANDARD		2422.41	0	7/7/2004	9/1/2004	359	2593.8
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	8500
0	0	STANDARD		478.83	0	7/7/2004	9/1/2004	359	7242.94
0	0	STANDARD		936.22	0	7/2/2004	9/1/2004	359	2142.35
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4448.34
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	7000
12	0	STANDARD	LIBOR 6 MO	34517.83	0	7/5/2004	9/1/2004	359	12000
0	0	STANDARD	LIBOR 6 MO	2454.72	0	6/30/2004	9/1/2004	359	4746
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6897
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	8266
0	0	STANDARD		723.7	0	7/7/2004	9/1/2004	359	3950
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	359	3681.63
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	2440.87
0	0	STANDARD	LIBOR 6 MO	3290.53	0	7/13/2004	9/1/2004	359	7537.47
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	16570
0	0	STANDARD	LIBOR 6 MO	50371.79	0	6/28/2004	9/1/2004	359	5918
0	0	STANDARD		26399.1	0	7/1/2004	9/1/2004	359	7716.44
0	0	STANDARD	LIBOR 6 MO	11571.35	0	6/15/2004	9/1/2004	359	3571
0	0	STANDARD	LIBOR 6 MO	31529.69	0	7/14/2004	9/1/2004	359	5600.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	43391.22
0	23	STANDARD		17879.91	0	6/25/2004	9/1/2004	239	4920.8
0	0	STANDARD	LIBOR 6 MO	3574.69	0	6/28/2004	9/1/2004	359	7345.89
0	0	STANDARD	LIBOR 6 MO	169617.35	0	7/1/2004	9/1/2004	359	9249.73
0	0	STANDARD	LIBOR 6 MO	75191.7	0	7/6/2004	9/1/2004	359	4712.93
0	0	STANDARD		71373.97	0	7/14/2004	9/1/2004	359	13392.11
0	0	STANDARD	LIBOR 6 MO	286.55	0	7/15/2004	9/1/2004	359	8612.15
0	0	STANDARD	LIBOR 6 MO	73.62	0	6/17/2004	9/1/2004	359	3249.88
0	0	STANDARD		0	0	6/14/2004	9/1/2004	359	7516.12
0	0	STANDARD	LIBOR 6 MO	21468.31	0	7/6/2004	9/1/2004	359	3535.98
0	15	STANDARD	LIBOR 6 MO	38313.05	0	7/11/2004	9/1/2004	359	8746.13
0	0	STANDARD		461.23	0	4/13/2004	9/1/2004	179	6478.55
0	0	STANDARD		7833.66	0	6/29/2004	9/1/2004	359	2458
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	1730.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	7941
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	10126.5
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	8950
0	0	STANDARD	LIBOR 6 MO	26520.4	0	7/12/2004	9/1/2004	359	3770.92
0	0	STANDARD	LIBOR 6 MO	46659.94	0	7/6/2004	9/1/2004	359	5600
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	6900
0	62	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3772.27
0	0	STANDARD	LIBOR 6 MO	14176.5	0	6/28/2004	9/1/2004	359	6682.95
0	72	STANDARD		0	0	6/7/2004	9/1/2004	359	6856.65
0	0	STANDARD		478.7	0	7/12/2004	9/1/2004	359	4032.04
0	0	STANDARD		28511.11	0	7/6/2004	9/1/2004	359	6600
0	75	STANDARD	LIBOR 6 MO	11862.19	0	7/2/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	6991.19	0	6/19/2004	9/1/2004	359	3900
0	0	STANDARD		19577.85	0	6/25/2004	9/1/2004	359	8259.11
0	99	STANDARD	LIBOR 6 MO	13772.72	0	6/28/2004	9/1/2004	359	12700
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	3700
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	44671.39	0	7/9/2004	9/1/2004	359	5000
0	56	STANDARD		29463.68	0	6/29/2004	9/1/2004	359	6954.13

0	0	STANDARD	26271.37	0	7/12/2004	9/1/2004	359	6516.58
0	0	STANDARD LIBOR 6 MO	19175.49	0	6/4/2004	9/1/2004	359	6309.99
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	7075.11
0	0	STANDARD	16910.16	0	6/24/2004	9/1/2004	359	1338.96
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	11467.65
0	0	STANDARD LIBOR 0 MO	0	0	6/18/2004	9/1/2004	359	5000
0	0	STANDARD	23724.97	0	7/1/2004	9/1/2004	359	3500
0	0	STANDARD	0	0	7/15/2004	9/1/2004	359	2254.91
0	56	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	5500
0	56	STANDARD LIBOR 0 MO	0	0	7/7/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	8479
0	63	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3640
0	0	STANDARD	166044.62	0	6/30/2004	9/1/2004	359	5183.06
0	0	STANDARD	12843.4	0	7/1/2004	9/1/2004	359	4400
0	0	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	3797.4	0	7/12/2004	9/1/2004	359	3750
0	0	STANDARD	9590.69	0	7/2/2004	9/1/2004	359	13807
0	0	STANDARD	55134.23	0	6/24/2004	9/1/2004	359	2429.84
0	0	STANDARD	0	0	7/5/2004	9/1/2004	359	6060.25
0	0	STANDARD	51.58	0	7/1/2004	9/1/2004	359	3573.1
0	0	STANDARD LIBOR 0 MO	0	0	7/14/2004	9/1/2004	359	8500
0	0	STANDARD	6148.32	0	6/10/2004	9/1/2004	359	2652.05
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	359	14016
0	69	STANDARD	24139.59	0	7/15/2004	9/1/2004	359	1785.93
0	0	STANDARD LIBOR 6 MO	1618.87	0	6/9/2004	9/1/2004	359	4069.24
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	358	2565.07
0	0	STANDARD LIBOR 6 MO	28927.68	0	7/13/2004	9/1/2004	359	2740.68
0	0	STANDARD LIBOR 6 MO	10687.56	0	6/24/2004	9/1/2004	359	5350
0	0	STANDARD LIBOR 6 MO	30306.19	0	7/3/2004	9/1/2004	359	3734.86
0	0	STANDARD LIBOR 6 MO	695.06	0	6/29/2004	9/1/2004	359	5125
0	0	STANDARD	0	0	6/14/2004	9/1/2004	359	6828.97
0	0	STANDARD	40884.25	0	7/15/2004	9/1/2004	359	5333.43
9	0	STANDARD	8940.86	0	7/1/2004	9/1/2004	359	3842.63
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	2524.17
0	0	STANDARD LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	4800
0	0	STANDARD	0	0	6/23/2004	9/1/2004	359	7105
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	7809
0	66	STANDARD	46.65	0	6/17/2004	9/1/2004	359	3639.85
0	0	STANDARD LIBOR 6 MO	389.94	0	7/9/2004	9/1/2004	359	4491.94
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	6000
0	53	STANDARD LIBOR 6 MO	5291.81	0	7/2/2004	9/1/2004	359	3500
0	52	STANDARD LIBOR 6 MO	7635.02	0	7/14/2004	9/1/2004	359	3611.83
0	0	STANDARD LIBOR 6 MO	23162.23	0	7/5/2004	9/1/2004	359	7000
0	0	STANDARD	0	0	7/1/2004	9/1/2004	359	10744.46
0	0	STANDARD LIBOR 6 MO	22113.41	0	7/11/2004	9/1/2004	359	2683.77
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	4600
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5468.46
25	0	STANDARD	35765.16	0	6/25/2004	9/1/2004	359	4768.16
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	239	17377.31
0	0	STANDARD LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	4800
0	0	STANDARD LIBOR 6 MO	33346.66	0	7/9/2004	9/1/2004	359	8882.99
0	0	STANDARD LIBOR 6 MO	6992.63	0	6/22/2004	9/1/2004	359	5958.54
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	14583
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	7200
0	0	STANDARD LIBOR 6 MO	1943.69	0	7/3/2004	9/1/2004	359	3542.52
0	0	STANDARD LIBOR 6 MO	16927.24	0	6/11/2004	9/1/2004	359	2462.46
0	69	STANDARD	752.87	0	5/1/2004	9/1/2004	359	3867.68
0	72	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	23414.62
0	0	STANDARD	713.6	0	7/9/2004	9/1/2004	359	5600.59
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	4800
0	0	STANDARD LIBOR 6 MO	106.24	0	6/30/2004	9/1/2004	359	10000
0	0	STANDARD LIBOR 6 MO	10123.77	0	7/13/2004	9/1/2004	359	3398.14
0	0	STANDARD LIBOR 6 MO	10822.91	0	7/11/2004	9/1/2004	359	4446.47
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 0 MO	0	0	7/8/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	32439.25	0	7/12/2004	9/1/2004	359	5572.69
0	0	STANDARD LIBOR 6 MO	4472.63	0	7/12/2004	9/1/2004	359	5243
0	0	STANDARD LIBOR 6 MO	36086.14	0	7/9/2004	9/1/2004	359	4498.36
7	78	STANDARD LIBOR 6 MO	1283.49	0	7/15/2004	9/1/2004	359	7100
0	56	STANDARD LIBOR 6 MO	29113.04	0	5/27/2004	9/1/2004	359	6000
0	56	STANDARD	31102.13	0	6/29/2004	9/1/2004	359	5600
0	0	STANDARD	118741.46	0	7/2/2004	9/1/2004	359	7956.82
0	0	STANDARD LIBOR 6 MO	0	0	7/25/2004	9/1/2004	359	9854
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	2322.48
0	0	STANDARD	15065.56	0	6/11/2004	9/1/2004	359	5977.31

0	0	STANDARD	47386.13	0	7/6/2004	9/1/2004	359	6862.3
0	0	STANDARD	19931.93	0	7/7/2004	9/1/2004	359	2000
0	0	STANDARD	5610.45	0	3/5/2004	9/1/2004	359	3729.88
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	69575.22	0	6/24/2004	9/1/2004	359	16000
0	0	STANDARD LIBOR 6 MO	23019.24	0	6/26/2004	9/1/2004	359	8419.34
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	4021.33
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	3852.67
0	0	STANDARD	8329.47	0	3/6/2004	9/1/2004	359	15279.51
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	14540.97
0	55	STANDARD	20572.38	0	7/2/2004	9/1/2004	239	3250
0	0	STANDARD	30602.27	0	6/16/2004	9/1/2004	359	21689.68
0	0	STANDARD LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	8408
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	8000
0	48	STANDARD LIBOR 6 MO	6856.16	0	7/1/2004	9/1/2004	359	6004.67
0	0	STANDARD LIBOR 6 MO	43002.84	0	6/25/2004	9/1/2004	359	7846.73
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	7817.21
0	0	STANDARD	0	0	7/7/2004	9/1/2004	359	9000
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	6726.1
0	0	STANDARD	3516.63	0	7/2/2004	9/1/2004	359	2068.6
0	0	STANDARD LIBOR 6 MO	6590.06	0	6/25/2004	9/1/2004	359	6231.05
0	0	STANDARD	0	0	6/2/2004	9/1/2004	359	8212.21
0	0	STANDARD LIBOR 6 MO	17458.85	0	6/1/2004	9/1/2004	359	7310
0	0	STANDARD	0	0	6/30/2004	9/1/2004	359	5773.61
0	0	STANDARD	7772.77	0	3/11/2004	9/1/2004	359	5482.78
0	0	STANDARD LIBOR 6 MO	32139.65	0	7/16/2004	9/1/2004	359	7850
0	0	STANDARD LIBOR 6 MO	1492.59	0	7/16/2004	9/1/2004	359	4933.47
0	44	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6447.88
0	36	STANDARD	0	0	7/15/2004	9/1/2004	359	3144.65
0	0	STANDARD LIBOR 6 MO	0	0	7/11/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	6242.96
0	0	STANDARD	17928.84	0	6/28/2004	9/1/2004	359	6250
0	0	STANDARD	21759.53	0	7/1/2004	9/1/2004	359	10299.66
0	0	STANDARD LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	1672.12
0	0	STANDARD LIBOR 6 MO	32019.12	0	7/9/2004	9/1/2004	359	5935.5
0	0	STANDARD LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	11633.93
0	28	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	2527.78
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	3282.73
0	0	STANDARD	569.43	0	5/19/2004	9/1/2004	359	4896.35
0	0	STANDARD LIBOR 6 MO	25904.77	0	6/23/2004	9/1/2004	359	8000
0	79	STANDARD LIBOR 6 MO	20254.51	0	5/29/2004	9/1/2004	359	6289.91
0	0	STANDARD LIBOR 6 MO	0.05	0	7/16/2004	9/1/2004	359	3991.89
0	68	STANDARD LIBOR 6 MO	54017.78	0	6/16/2004	9/1/2004	359	6000
0	40	STANDARD LIBOR 6 MO	12729.75	0	6/30/2004	9/1/2004	359	3874.31
0	0	STANDARD	12492.11	0	7/10/2004	9/1/2004	359	5854.01
0	0	STANDARD LIBOR 6 MO	0	0	7/3/2004	9/1/2004	359	19048.74
0	0	STANDARD LIBOR 6 MO	6558.1	0	7/5/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4240.99
0	75	STANDARD LIBOR 6 MO	15620.78	0	7/7/2004	9/1/2004	359	5506.98
0	0	STANDARD	119720.57	0	7/1/2004	9/1/2004	359	15000
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	6211
0	0	STANDARD LIBOR 6 MO	0.12	0	7/9/2004	9/1/2004	359	2335.46
0	0	STANDARD LIBOR 6 MO	65339.71	0	7/6/2004	9/1/2004	359	3829.7
0	0	STANDARD LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6000
0	54	STANDARD LIBOR 6 MO	256024.87	0	6/28/2004	9/1/2004	359	5316.11
0	0	STANDARD	7481.95	0	7/3/2004	9/1/2004	179	4539.13
0	0	STANDARD LIBOR 6 MO	12968.24	0	6/30/2004	9/1/2004	359	3600
0	0	STANDARD LIBOR 6 MO	0	0	5/26/2004	9/1/2004	359	7082.09
0	0	STANDARD LIBOR 6 MO	14940.02	0	4/4/2004	9/1/2004	359	5452.78
0	32	STANDARD LIBOR 6 MO	11973.25	0	6/30/2004	9/1/2004	359	5000
0	29	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	8176.7
0	19	STANDARD	15296.17	0	6/16/2004	9/1/2004	359	7397.03
0	42	STANDARD	2314.41	0	5/15/2004	9/1/2004	359	2396.45
0	0	STANDARD LIBOR 6 MO	0	0	6/8/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	30129.26	0	7/19/2004	9/1/2004	359	2380.33
0	0	STANDARD	33937.64	0	6/25/2004	9/1/2004	359	2386
0	0	STANDARD LIBOR 0 MO	0	0	6/25/2004	9/1/2004	359	10291
0	0	STANDARD MONTH	0	0	5/7/2004	9/1/2004	359	6575
0	0	STANDARD MONTH	0	0	5/7/2004	9/1/2004	359	6575
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	10091
0	53	STANDARD LIBOR 6 MO	8876.2	0	6/29/2004	9/1/2004	359	11282.85
0	0	STANDARD	0	0	7/13/2004	9/1/2004	359	7018
0	0	STANDARD	0	0	7/7/2004	9/1/2004	359	4513.25
0	38	STANDARD LIBOR 6 MO	42395.97	0	7/19/2004	9/1/2004	359	7704
0	82	STANDARD LIBOR 6 MO	9518.42	0	5/22/2004	9/1/2004	359	10467.95
0	0	STANDARD LIBOR 6 MO	14598.14	0	6/22/2004	9/1/2004	359	9324.76

0	0	STANDARD	25877.89	0	7/13/2004	9/1/2004	359	14587.23
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	2800
0	0	STANDARD LIBOR 6 MO	21579.28	0	6/29/2004	9/1/2004	359	8079.43
0	46	STANDARD LIBOR 6 MO	19849.2	0	7/6/2004	9/1/2004	359	1993.01
0	0	STANDARD LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4500
0	84	STANDARD LIBOR 6 MO	936.18	0	5/14/2004	9/1/2004	359	2928
0	0	STANDARD LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	9021.57
0	0	STANDARD LIBOR 6 MO	3325.95	0	6/30/2004	9/1/2004	359	4720
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	8072
0	43	STANDARD LIBOR 6 MO	28333.54	0	5/31/2004	9/1/2004	359	11000
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	3979
0	0	STANDARD LIBOR 6 MO	15504.88	0	7/8/2004	9/1/2004	359	3200
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5500
0	0	STANDARD	3872.83	0	6/25/2004	9/1/2004	239	7000
0	80	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	26162.63
0	0	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	9345
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	281.51	0	6/18/2004	9/1/2004	359	6628.91
0	28	STANDARD	467.02	0	4/27/2004	9/1/2004	359	4019.77
0	0	STANDARD LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	2508.33
0	0	STANDARD LIBOR 6 MO	6027.5	0	7/6/2004	9/1/2004	359	4600
0	0	STANDARD LIBOR 6 MO	7306.82	0	6/16/2004	9/1/2004	359	4517.52
0	0	STANDARD LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	7930
0	0	STANDARD	2765.78	0	7/8/2004	9/1/2004	359	2492.1
0	35	STANDARD LIBOR 6 MO	27306.51	0	7/6/2004	9/1/2004	359	5026.91
0	0	STANDARD	147.09	0	7/13/2004	9/1/2004	359	5057.44
0	0	STANDARD LIBOR 6 MO	1718.65	0	6/2/2004	9/1/2004	359	3000
0	70	STANDARD	1550.52	0	6/24/2004	9/1/2004	359	4750
0	0	STANDARD LIBOR 6 MO	41396.18	0	6/24/2004	9/1/2004	359	5857.99
0	0	STANDARD	39928.9	0	7/7/2004	9/1/2004	359	5449.99
0	0	STANDARD LIBOR 6 MO	7382.73	0	6/17/2004	9/1/2004	359	4500
0	13	STANDARD	43733.58	0	6/22/2004	9/1/2004	359	3635.32
0	0	STANDARD LIBOR 6 MO	24253.57	0	7/15/2004	9/1/2004	359	9485.9
0	0	STANDARD	20686.87	0	7/6/2004	9/1/2004	359	2900
0	0	STANDARD LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	4700
0	0	STANDARD LIBOR 6 MO	0	0	7/3/2004	9/1/2004	359	4078
0	14	STANDARD	0	0	7/9/2004	9/1/2004	359	4853.33
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	2866.87
0	0	STANDARD LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	8500
0	98	STANDARD	186.02	0	6/16/2004	9/1/2004	359	8539.18
0	0	STANDARD LIBOR 6 MO	6110.26	0	7/12/2004	9/1/2004	359	4455.08
0	0	STANDARD LIBOR 6 MO	7552.01	0	6/22/2004	9/1/2004	359	5549.01
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	359	4715.61
0	0	STANDARD LIBOR 6 MO	29530.54	0	7/5/2004	9/1/2004	359	4950
0	0	STANDARD LIBOR 6 MO	29610.1	0	6/29/2004	9/1/2004	359	5750
0	0	STANDARD	9959.77	0	6/3/2004	9/1/2004	359	4230.19
0	0	STANDARD LIBOR 6 MO	8353.78	0	6/28/2004	9/1/2004	359	7523.1
0	0	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	9495.99
0	0	STANDARD LIBOR 6 MO	29371.97	0	6/17/2004	9/1/2004	359	4268.87
0	0	STANDARD	0	0	6/20/2004	9/1/2004	179	7000
0	0	STANDARD LIBOR 6 MO	17008.65	0	7/2/2004	9/1/2004	359	4862
0	0	STANDARD	892.48	0	7/6/2004	9/1/2004	359	4401.99
0	0	STANDARD LIBOR 6 MO	10274.58	0	6/23/2004	9/1/2004	359	10646.57
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3490.06
0	0	STANDARD LIBOR 6 MO	1160.06	0	6/15/2004	9/1/2004	359	5834.4
0	0	STANDARD	21796.38	0	7/7/2004	9/1/2004	359	6207.03
0	0	STANDARD LIBOR 6 MO	40897.13	0	7/4/2004	9/1/2004	359	20000
0	35	STANDARD	36074.19	0	6/4/2004	9/1/2004	359	6297.47
0	0	STANDARD LIBOR 6 MO	10773.51	0	7/20/2004	9/1/2004	359	6850
0	0	STANDARD	2065.4	0	6/29/2004	9/1/2004	359	2832.5
0	4	STANDARD LIBOR 6 MO	2640.34	0	4/23/2004	9/1/2004	359	4977.91
0	0	STANDARD LIBOR 6 MO	3340.62	0	6/30/2004	9/1/2004	359	6100
0	16	STANDARD LIBOR 6 MO	13793.22	0	5/29/2004	9/1/2004	359	24339.12
0	0	STANDARD LIBOR 6 MO	11264.44	0	6/24/2004	9/1/2004	359	8334
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	7171.18
0	63	STANDARD	3027.67	0	7/7/2004	9/1/2004	359	1969.07
0	0	STANDARD LIBOR 6 MO	47564.09	0	7/3/2004	9/1/2004	359	6937
0	0	STANDARD LIBOR 6 MO	1106.99	0	7/11/2004	9/1/2004	359	3685.42
0	0	STANDARD LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	7500
0	0	STANDARD	1359.79	0	7/1/2004	9/1/2004	179	4389.87
0	0	STANDARD LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	7500
0	0	STANDARD	39741.68	0	7/14/2004	9/1/2004	359	6043.29
0	66	STANDARD LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	3965.84
0	0	STANDARD	0	0	7/8/2004	9/1/2004	359	6400
0	0	STANDARD LIBOR 6 MO	33968.29	0	5/25/2004	9/1/2004	359	9500
0	0	STANDARD LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	10753.05

0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	14204.91	0	7/9/2004	9/1/2004	359	4679.17
0	8	STANDARD	LIBOR 6 MO	48.31	0	7/14/2004	9/1/2004	359	4690.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	3611.12
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	11122
0	0	STANDARD	LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	6183.47
0	0	STANDARD	LIBOR 6 MO	6107.61	0	6/12/2004	9/1/2004	359	6100
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	3430.75
0	0	STANDARD	LIBOR 6 MO	35966.53	0	7/1/2004	9/1/2004	359	4322.96
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	9655
0	1	STANDARD	LIBOR 6 MO	9143.33	0	6/4/2004	9/1/2004	359	1971.93
0	0	STANDARD		46948.77	0	5/10/2004	9/1/2004	359	3259.16
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	9860.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	6124
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	7930
0	0	STANDARD		21104.91	0	7/14/2004	9/1/2004	359	4837.07
0	0	STANDARD		9319.72	0	5/14/2004	9/1/2004	359	3070.21
0	0	STANDARD	LIBOR 6 MO	27262.44	0	6/21/2004	9/1/2004	359	10412.47
0	0	STANDARD		6051.19	0	7/11/2004	9/1/2004	359	2115.11
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	15744
0	0	STANDARD	LIBOR 6 MO	73477.54	0	6/30/2004	9/1/2004	359	7300
0	0	STANDARD	LIBOR 6 MO	33884.66	0	7/2/2004	9/1/2004	359	3800
0	0	STANDARD		13874.36	0	6/28/2004	9/1/2004	359	5547.21
0	28	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	2200
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	5019.49
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	359	5500
0	68	STANDARD	LIBOR 6 MO	26789.97	0	6/19/2004	9/1/2004	359	5311.67
0	0	STANDARD	LIBOR 6 MO	27434.76	0	6/29/2004	9/1/2004	359	5382.28
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	7600
0	0	STANDARD		0	0	7/23/2004	9/1/2004	179	3000
0	0	STANDARD	LIBOR 6 MO	32781.59	0	6/29/2004	9/1/2004	359	7355.8
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	5525
0	0	STANDARD	LIBOR 6 MO	6672.09	0	6/15/2004	9/1/2004	359	11508.99
0	0	STANDARD		16426.74	0	6/23/2004	9/1/2004	359	4308.97
0	0	STANDARD	LIBOR 6 MO	6898.76	0	7/14/2004	9/1/2004	359	3639.38
0	7	STANDARD	LIBOR 6 MO	516.16	0	6/15/2004	9/1/2004	359	6666.66
0	9	STANDARD	LIBOR 6 MO	1599.41	0	7/15/2004	9/1/2004	359	4500
0	4	STANDARD	LIBOR 6 MO	8157.34	0	7/14/2004	9/1/2004	359	4815.73
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	9170.3
0	0	STANDARD	LIBOR 6 MO	58456.61	0	5/22/2004	9/1/2004	359	10048.42
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6537.65
0	0	STANDARD		17073.33	0	6/30/2004	9/1/2004	359	3675
0	27	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	11659.59
0	0	STANDARD		0	0	4/23/2004	9/1/2004	359	5678.56
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	5762.99
0	58	STANDARD		9405.79	0	7/26/2004	9/1/2004	179	5357.96
0	13	STANDARD	LIBOR 6 MO	165.95	0	6/21/2004	9/1/2004	359	4755.61
0	0	STANDARD	LIBOR 6 MO	26604.74	0	7/6/2004	9/1/2004	359	6650.75
0	84	STANDARD		65833.51	0	7/2/2004	9/1/2004	359	10856.14
0	46	STANDARD		36.49	0	7/15/2004	9/1/2004	359	5095.26
0	0	STANDARD	LIBOR 6 MO	74659.25	0	5/26/2004	9/1/2004	359	5273.48
0	19	STANDARD	LIBOR 6 MO	22362.54	0	6/9/2004	9/1/2004	359	3758.41
0	83	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	3310
0	36	RURAL	LIBOR 6 MO	1781.52	0	6/8/2004	9/1/2004	359	2403.88
0	0	STANDARD	LIBOR 6 MO	9554.1	0	7/15/2004	9/1/2004	359	5908.68
0	37	STANDARD		19438.06	0	6/18/2004	9/1/2004	359	4817.84
0	28	STANDARD	LIBOR 6 MO	0	0	4/27/2004	9/1/2004	359	3716.27
0	0	STANDARD	LIBOR 6 MO	27444.87	0	7/5/2004	9/1/2004	359	4166
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	8000
0	33	STANDARD		10606.91	0	5/10/2004	9/1/2004	359	3750.85
0	0	STANDARD	LIBOR 6 MO	19073.21	0	7/8/2004	9/1/2004	359	5116.95
0	0	STANDARD	LIBOR 6 MO	10583.81	0	7/1/2004	9/1/2004	359	3186.89
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	4553.68
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	4900
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	12132.07
0	80	STANDARD	LIBOR 6 MO	22631.57	0	6/11/2004	9/1/2004	359	5220.76
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3300
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4288.01
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	359	2489.16
0	21	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	3595.53
0	0	STANDARD	LIBOR 6 MO	5242.79	0	7/6/2004	9/1/2004	359	3200
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	2447
0	0	STANDARD	LIBOR 6 MO	8243.55	0	6/26/2004	9/1/2004	359	2201.23
0	0	STANDARD	LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	2919.68
0	48	STANDARD	LIBOR 6 MO	10373.56	0	7/16/2004	9/1/2004	359	2700
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6025

0	0	STANDARD	LIBOR 6 MO	44225.54	0	7/8/2004	9/1/2004	359	6750
0	0	STANDARD	LIBOR 6 MO	19900.65	0	7/16/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	3757.31
0	0	STANDARD		6332.75	0	7/15/2004	9/1/2004	359	7735.55
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	5442.5
0	0	STANDARD		15862.59	0	7/7/2004	9/1/2004	359	23705.67
0	0	STANDARD		3601.05	0	7/1/2004	9/1/2004	239	7358.42
0	0	STANDARD	LIBOR 6 MO	770.51	0	6/25/2004	9/1/2004	359	6242.1
0	81	STANDARD	LIBOR 6 MO	137633.52	0	7/19/2004	9/1/2004	359	6000
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	6149.51
0	0	STANDARD	LIBOR 6 MO	21169.78	0	6/26/2004	9/1/2004	359	9250
0	0	STANDARD	LIBOR 6 MO	0	0	3/17/2004	9/1/2004	359	14009.5
0	0	STANDARD	LIBOR 6 MO	17260.67	0	6/23/2004	9/1/2004	359	3210.72
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	359	4135.47
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	4395.7
0	0	STANDARD	LIBOR 6 MO	8314.44	0	7/1/2004	9/1/2004	359	3900
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	5850
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	7199
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	4369.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	7199
0	30	STANDARD	LIBOR 6 MO	4906	0	7/16/2004	9/1/2004	359	4607.79
0	0	STANDARD		591.96	0	6/19/2004	9/1/2004	359	2958.8
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	9/1/2004	359	6396
0	0	STANDARD	LIBOR 6 MO	257.36	0	7/1/2004	9/1/2004	359	5855.28
0	0	STANDARD	LIBOR 6 MO	9043.07	0	7/3/2004	9/1/2004	359	3510.99
0	0	STANDARD	LIBOR 6 MO	6778.93	0	7/2/2004	9/1/2004	359	4200
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	3999.99
0	0	STANDARD		28247.82	0	7/10/2004	9/1/2004	359	10053.8
0	0	STANDARD	LIBOR 6 MO	0	0	3/3/2004	9/1/2004	359	4840
0	0	STANDARD	LIBOR 6 MO	28263.6	0	7/16/2004	9/1/2004	359	5660.17
0	0	STANDARD		14913.65	0	7/19/2004	9/1/2004	239	3098.24
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	17500
0	25	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	2170.13
0	58	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	10000
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	2529.03
0	0	STANDARD		21938.6	0	7/7/2004	9/1/2004	359	3950.59
0	0	STANDARD		25735.44	0	7/15/2004	9/1/2004	359	5496.21
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	10000
0	93	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	52590.48
0	0	STANDARD		28867.28	0	6/23/2004	9/1/2004	359	3074.72
0	0	STANDARD	LIBOR 6 MO	16235.73	0	7/7/2004	9/1/2004	359	7535.97
0	0	STANDARD		792.72	0	7/1/2004	9/1/2004	239	8449.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	10000
0	81	STANDARD	LIBOR 6 MO	17458.1	0	7/15/2004	9/1/2004	359	6500
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	5501.23
0	77	STANDARD		12521.72	0	3/2/2004	9/1/2004	359	1686.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	359	6547.93
0	0	STANDARD	LIBOR 6 MO	6627.28	0	7/6/2004	9/1/2004	359	3978.45
0	98	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	4061.41
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	3098.81
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	1278	0	7/5/2004	9/1/2004	359	4699.07
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	6182.84
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	16500
0	0	STANDARD	LIBOR 6 MO	1131121.2	0	7/16/2004	9/1/2004	359	6000
0	0	STANDARD		132402.76	0	6/25/2004	9/1/2004	359	16270.15
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3819
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	7700
0	0	STANDARD	LIBOR 6 MO	5332.75	0	6/15/2004	9/1/2004	359	5142.96
0	0	STANDARD		0	0	6/28/2004	9/1/2004	359	4328.95
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4100
0	0	STANDARD		0	0	7/7/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	7677.27	0	4/1/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	5800
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	4100
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	5282.33
0	0	STANDARD		2218.08	0	7/15/2004	9/1/2004	359	3333.34
0	0	STANDARD	LIBOR 6 MO	9201.36	0	6/25/2004	9/1/2004	359	2340
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3800
0	0	STANDARD		4119.59	0	7/22/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	5800
0	0	STANDARD	LIBOR 6 MO	7613.65	0	7/9/2004	9/1/2004	359	3437
0	0	STANDARD	LIBOR 6 MO	2.6	0	7/7/2004	9/1/2004	359	2321.59

0	0	STANDARD	LIBOR 6 MO	88.01	0	7/10/2004	9/1/2004	359	3600
0	5	STANDARD	LIBOR 6 MO	15482.3	0	7/13/2004	9/1/2004	359	3320.94
0	0	STANDARD	LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	4279.99
0	5	STANDARD	LIBOR 6 MO	46091.01	0	7/16/2004	9/1/2004	359	6689.56
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	10450
0	42	STANDARD	LIBOR 6 MO	18654.77	0	7/13/2004	9/1/2004	359	3194.69
0	0	STANDARD	LIBOR 6 MO	0	0	6/26/2004	8/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	7744.75	0	7/15/2004	9/1/2004	359	2900
0	87	STANDARD	LIBOR 6 MO	3948.36	0	6/25/2004	9/1/2004	359	7054
0	0	STANDARD	LIBOR 6 MO	7816.36	0	7/8/2004	9/1/2004	359	4168.18
0	0	STANDARD	LIBOR 6 MO	5994.97	0	6/5/2004	9/1/2004	359	5850
0	0	STANDARD		52697.99	0	6/30/2004	9/1/2004	179	29843
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	4583.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	10226.49
0	0	STANDARD	LIBOR 6 MO	13724.81	0	7/3/2004	9/1/2004	359	5900
0	0	STANDARD	LIBOR 6 MO	21.32	0	7/9/2004	9/1/2004	239	4697.27
0	0	STANDARD		18201.2	0	7/7/2004	9/1/2004	359	5521
0	0	STANDARD		76712.73	0	6/28/2004	9/1/2004	359	10980
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	10898
0	64	STANDARD	LIBOR 6 MO	11579.33	0	5/4/2004	9/1/2004	359	15806.62
0	25	STANDARD	LIBOR 6 MO	24259.66	0	6/10/2004	9/1/2004	359	2233
0	0	STANDARD	LIBOR 6 MO	28544.37	0	6/25/2004	9/1/2004	359	11371.22
0	97	STANDARD	LIBOR 6 MO	314.69	0	6/28/2004	9/1/2004	359	5232.57
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	5200
0	0	STANDARD		22342.55	0	6/19/2004	9/1/2004	359	8581.35
0	0	STANDARD	LIBOR 6 MO	9018.92	0	7/16/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	9296.73	0	6/24/2004	9/1/2004	359	17400
0	0	STANDARD		0	0	7/12/2004	9/1/2004	359	9174.81
0	0	STANDARD	LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	3768.38
0	0	STANDARD	LIBOR 6 MO	4528.79	0	7/8/2004	9/1/2004	359	2470
0	0	STANDARD		0	0	7/22/2004	9/1/2004	239	2635.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6056
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	1906.66
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4781.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/18/2004	9/1/2004	359	16057.99
0	0	STANDARD		39502.66	0	7/2/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	359	8322.65
0	51	STANDARD		0	0	7/12/2004	9/1/2004	359	6824.09
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	3743
0	0	STANDARD		4278.44	0	6/30/2004	9/1/2004	359	11483.18
0	74	STANDARD		0	0	7/7/2004	9/1/2004	359	12000
0	52	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	4871.14
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	6056
0	0	STANDARD	LIBOR 6 MO	5558.13	0	7/22/2004	9/1/2004	359	5450
0	87	STANDARD	LIBOR 6 MO	3527.13	0	5/7/2004	9/1/2004	359	7930.52
0	0	STANDARD	LIBOR 6 MO	11340.41	0	7/14/2004	9/1/2004	359	3937.76
0	0	STANDARD	LIBOR 6 MO	272.15	0	7/6/2004	9/1/2004	359	4360.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	4201
0	84	STANDARD	LIBOR 6 MO	37283.32	0	7/7/2004	9/1/2004	359	8683.43
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	2703
0	0	STANDARD		23253.93	0	6/30/2004	9/1/2004	359	2633
0	0	STANDARD		6549.62	0	5/17/2004	9/1/2004	359	6039.73
0	15	STANDARD		0	0	7/10/2004	9/1/2004	359	3695.66
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	359	4026.49
0	0	STANDARD	LIBOR 6 MO	14569.04	0	6/30/2004	9/1/2004	359	3043.9
22	0	STANDARD	LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	5211.4
0	0	STANDARD		78994.19	0	7/10/2004	9/1/2004	359	7200
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	25535.08	0	7/8/2004	9/1/2004	359	6610.73
0	0	STANDARD	LIBOR 6 MO	26036.3	0	7/15/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	34778.43	0	6/19/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	1084.27	0	6/11/2004	9/1/2004	359	5875
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6145.25
0	0	STANDARD	LIBOR 6 MO	4720.02	0	7/16/2004	9/1/2004	359	3616.06
0	0	STANDARD	LIBOR 6 MO	1035.53	0	7/9/2004	9/1/2004	359	2916.81
0	36	STANDARD	LIBOR 6 MO	18890.94	0	5/28/2004	9/1/2004	359	9625
0	70	STANDARD	LIBOR 6 MO	6427.33	0	6/24/2004	9/1/2004	359	5351.15
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	5000
0	0	RURAL		5507.83	0	7/9/2004	9/1/2004	359	2410.67
0	65	STANDARD		10637.55	0	7/21/2004	9/1/2004	359	5736.78
0	0	STANDARD	LIBOR 6 MO	24903.69	0	5/7/2004	9/1/2004	359	16587.05
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	3060.41
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	5242.26
0	6	STANDARD	LIBOR 6 MO	16257.39	0	5/19/2004	9/1/2004	359	10133.33
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	10400

0	87	STANDARD	LIBOR 6 MO	68816.31	0	7/1/2004	9/1/2004	359	7642.62
0	0	STANDARD	LIBOR 6 MO	73823.11	0	7/3/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	6874.61
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3931.55
0	55	STANDARD	LIBOR 6 MO	25498.38	0	7/14/2004	9/1/2004	359	1993.33
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	2661.6	0	7/12/2004	9/1/2004	359	6819.97
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	3328.14
0	0	STANDARD		0	0	7/10/2004	9/1/2004	359	4657.5
0	0	STANDARD		28923.75	0	6/15/2004	9/1/2004	179	9449.14
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	6189.17
0	0	STANDARD		13953.12	0	7/8/2004	9/1/2004	239	4200
0	0	STANDARD		0	0	7/12/2004	9/1/2004	359	3650
0	0	STANDARD	LIBOR 6 MO	5375.65	0	7/19/2004	9/1/2004	359	2117.35
0	0	STANDARD		0	0	7/16/2004	9/1/2004	359	2343.25
0	0	STANDARD	LIBOR 6 MO	28842.05	0	7/12/2004	9/1/2004	359	9500
0	0	STANDARD	LIBOR 6 MO	14914.77	0	7/22/2004	9/1/2004	359	1883.56
0	0	STANDARD		2966.32	0	7/8/2004	9/1/2004	359	1679.71
0	0	STANDARD	LIBOR 6 MO	44786.06	0	6/22/2004	9/1/2004	359	4640.58
0	0	STANDARD	LIBOR 6 MO	2868.29	0	6/5/2004	9/1/2004	359	7208.99
0	0	STANDARD	LIBOR 6 MO	27288.18	0	7/14/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	6/20/2004	9/1/2004	359	9433
0	0	STANDARD	LIBOR 6 MO	1313.06	0	6/30/2004	9/1/2004	359	4223.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	6012
0	0	STANDARD		3652.95	0	7/20/2004	9/1/2004	359	7869.51
0	0	STANDARD	LIBOR 6 MO	14853.91	0	7/16/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	5500
0	0	STANDARD		22715.21	0	6/9/2004	9/1/2004	359	4990.32
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	8116.91
0	0	STANDARD	LIBOR 6 MO	0	0	4/19/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	17667.18	0	6/26/2004	9/1/2004	359	6650
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	11000
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	537.9	0	7/3/2004	9/1/2004	359	3800
0	73	STANDARD	LIBOR 6 MO	22.98	0	7/20/2004	9/1/2004	359	6796.61
0	0	STANDARD	LIBOR 6 MO	10540.9	0	7/16/2004	9/1/2004	359	3400
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	4392
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	4392
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	4528.99
0	0	STANDARD		6095.85	0	6/8/2004	9/1/2004	359	6174.8
0	40	STANDARD		9140.75	0	7/11/2004	9/1/2004	359	4426.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	5700
0	0	STANDARD		0	0	7/7/2004	9/1/2004	359	4600
0	78	STANDARD	LIBOR 6 MO	46513.02	0	7/9/2004	9/1/2004	359	6750
0	0	STANDARD	LIBOR 6 MO	26823.85	0	7/2/2004	9/1/2004	359	8239.49
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	2566.95
0	14	STANDARD	LIBOR 6 MO	19716.58	0	7/8/2004	9/1/2004	359	3300
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	12952
0	0	STANDARD		770.19	0	6/9/2004	9/1/2004	179	2485.3
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	3850
0	0	STANDARD		8078.32	0	7/16/2004	9/1/2004	359	5671.83
0	0	STANDARD	LIBOR 6 MO	33733.34	0	7/8/2004	9/1/2004	179	5000
0	0	STANDARD		13493.76	0	7/19/2004	9/1/2004	359	6411.53
0	49	STANDARD		55392.06	0	7/1/2004	9/1/2004	359	8615.83
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	9/1/2004	359	3256.12
0	0	STANDARD	LIBOR 6 MO	17001.15	0	6/15/2004	9/1/2004	359	5000
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	8237.38
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	9/1/2004	359	4356.08
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	23030.18	0	7/12/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	8193.85	0	6/21/2004	9/1/2004	359	1426.54
0	0	STANDARD	LIBOR 6 MO	1220.3	0	7/9/2004	9/1/2004	359	2213.56
0	0	STANDARD	LIBOR 6 MO	13642.27	0	6/8/2004	9/1/2004	359	2174.68
0	3	STANDARD	LIBOR 6 MO	2410.64	0	4/17/2004	9/1/2004	359	4074.02
0	0	STANDARD	LIBOR 6 MO	14033.16	0	6/16/2004	9/1/2004	359	11423.19
0	0	STANDARD		46786.48	0	7/7/2004	9/1/2004	359	7600
0	0	STANDARD	LIBOR 6 MO	12824.08	0	6/30/2004	9/1/2004	359	3976.68
0	0	STANDARD		13349.21	0	7/16/2004	9/1/2004	359	4126.99
0	0	STANDARD		20676.67	0	6/16/2004	9/1/2004	359	5287
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	10803
0	0	STANDARD	LIBOR 6 MO	82683.37	0	6/25/2004	9/1/2004	359	4800
0	70	STANDARD		549.87	0	7/9/2004	9/1/2004	239	4269.88
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	8886.99
0	0	STANDARD	LIBOR 6 MO	10846.87	0	7/22/2004	9/1/2004	359	5058.87
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 0 MO	39232.15	0	7/12/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	6750.74	0	7/14/2004	9/1/2004	359	4000

0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	14500
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	5900
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4059.95
0	0	STANDARD		44026.94	0	6/14/2004	9/1/2004	359	3120
0	0	STANDARD		6048.91	0	7/22/2004	9/1/2004	359	1781.86
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	4700
0	0	STANDARD	LIBOR 6 MO	18910.95	0	7/7/2004	9/1/2004	359	3988.73
0	0	STANDARD		7069.97	0	7/12/2004	9/1/2004	179	5572
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	2922.83
0	34	STANDARD	LIBOR 6 MO	1195.12	0	7/19/2004	9/1/2004	359	3057.36
0	7	STANDARD	LIBOR 6 MO	0	0	3/3/2004	9/1/2004	359	2830.7
0	0	STANDARD	LIBOR 6 MO	64.8	0	6/29/2004	9/1/2004	359	3800.68
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	9498
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	5000
0	18	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	3259.72
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	9829.41
0	0	STANDARD	LIBOR 6 MO	5631.94	0	7/10/2004	9/1/2004	359	4566.7
0	67	STANDARD	LIBOR 6 MO	98607.62	0	6/28/2004	9/1/2004	359	10265.11
0	13	STANDARD	LIBOR 6 MO	17567.53	0	7/20/2004	9/1/2004	359	2845.05
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	6533.8
0	0	STANDARD		40064.12	0	7/5/2004	9/1/2004	359	16173
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	3695
0	0	STANDARD		0	0	6/28/2004	9/1/2004	359	2662.34
0	0	STANDARD		18475.08	0	7/7/2004	9/1/2004	359	5325.11
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	6814.67
0	0	STANDARD	LIBOR 6 MO	0	0	4/8/2004	9/1/2004	359	12546
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	5436.61
0	0	STANDARD	LIBOR 6 MO	54792.33	0	7/2/2004	9/1/2004	359	11045
0	0	STANDARD	LIBOR 6 MO	3950.65	0	5/24/2004	9/1/2004	359	8200
0	0	STANDARD		2775.22	0	7/16/2004	9/1/2004	359	4171.78
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	7555.4
0	0	STANDARD		13700.67	0	6/29/2004	9/1/2004	359	12094.54
0	0	STANDARD		17559.93	0	6/28/2004	9/1/2004	359	13386.47
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	4300
0	0	STANDARD	LIBOR 6 MO	2646.48	0	6/28/2004	9/1/2004	359	7239
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	2300
0	0	STANDARD	LIBOR 6 MO	2746.79	0	7/5/2004	9/1/2004	359	5148.13
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	4200
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	8500
0	12	STANDARD	LIBOR 6 MO	16314.4	0	7/15/2004	9/1/2004	359	6302.03
0	0	STANDARD	LIBOR 6 MO	19071.6	0	5/11/2004	9/1/2004	359	4075.64
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	2746.97
0	0	STANDARD	LIBOR 6 MO	72156.73	0	6/1/2004	9/1/2004	359	7500
0	0	STANDARD	MONTH	0	0	7/9/2004	9/1/2004	359	7500
0	90	STANDARD	LIBOR 6 MO	29121.45	0	7/9/2004	9/1/2004	359	9204.92
0	30	STANDARD		40928.71	0	7/14/2004	9/1/2004	359	7083.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	10246.1	0	7/20/2004	9/1/2004	359	2077.95
0	75	STANDARD		1907.23	0	6/24/2004	9/1/2004	359	2386.71
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	2788.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	359	8715.28
0	0	STANDARD	LIBOR 6 MO	133976.53	0	7/17/2004	9/1/2004	359	22027.64
0	0	STANDARD	LIBOR 6 MO	58737.21	0	7/18/2004	9/1/2004	359	4800
0	85	STANDARD	LIBOR 6 MO	53500.22	0	7/19/2004	9/1/2004	359	10352
0	88	STANDARD	LIBOR 6 MO	12208.09	0	7/4/2004	9/1/2004	359	2733.29
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	4499
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	4500
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	2788.79
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	4816.25
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	2788.79
0	45	STANDARD	LIBOR 6 MO	29110.12	0	6/4/2004	9/1/2004	359	3384.01
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	4500
0	87	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	4218.31
0	0	STANDARD	LIBOR 6 MO	2661.15	0	7/2/2004	9/1/2004	359	4511.94
0	75	STANDARD	LIBOR 6 MO	6312.36	0	5/9/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	2702.94
0	0	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	21071.76	0	7/20/2004	9/1/2004	359	4652.27
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 MO	24288.81	0	7/21/2004	9/1/2004	359	4435.16
0	0	STANDARD	LIBOR 6 MO	1039.36	0	7/5/2004	9/1/2004	359	6000
0	28	STANDARD	LIBOR 6 MO	1937.09	0	6/7/2004	9/1/2004	359	4431.1
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	9080
0	0	STANDARD		0	0	7/3/2004	9/1/2004	359	4500

0	0	STANDARD	0	0	7/10/2004	9/1/2004	359	2200
0	0	STANDARD	11599.87	0	6/10/2004	9/1/2004	359	7644.76
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5171.16
0	0	STANDARD LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3536.13
0	0	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	15000
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3500
0	0	STANDARD	0	0	7/13/2004	9/1/2004	359	3500
0	55	STANDARD	3374.84	0	7/8/2004	9/1/2004	359	5897.12
0	0	STANDARD LIBOR 6 MO	581.8	0	7/1/2004	9/1/2004	359	5657.88
0	0	STANDARD LIBOR 6 MO	24029.36	0	7/17/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	5334.97	0	7/12/2004	9/1/2004	359	3110.23
0	96	STANDARD	12641.82	0	7/9/2004	9/1/2004	359	7428.64
0	43	STANDARD LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3990
0	0	STANDARD LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	5600
14	12	STANDARD LIBOR 6 MO	19097.91	0	7/13/2004	9/1/2004	359	6302.37
0	0	STANDARD	65171.81	0	6/17/2004	9/1/2004	359	6320
0	0	STANDARD LIBOR 6 MO	0	0	7/18/2004	9/1/2004	359	8770
0	97	STANDARD LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	8500
0	0	STANDARD LIBOR 6 MO	123.65	0	7/6/2004	9/1/2004	359	15800
0	0	STANDARD	0	0	7/18/2004	9/1/2004	359	8770
0	0	STANDARD	0	0	7/16/2004	9/1/2004	359	9500
0	0	STANDARD LIBOR 6 MO	24111.96	0	7/23/2004	9/1/2004	359	5333.67
0	59	STANDARD	30762.87	0	7/1/2004	9/1/2004	359	4840
0	32	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	4635.92
0	0	STANDARD	38755.65	0	6/9/2004	9/1/2004	359	18267.53
0	0	STANDARD LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	5312.28
0	91	STANDARD	3192.71	0	7/9/2004	9/1/2004	359	9213.23
0	0	STANDARD LIBOR 6 MO	16365.4	0	5/21/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	0	0	7/11/2004	9/1/2004	359	2903.33
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	7527.96
0	0	STANDARD LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	6345.67
0	17	STANDARD LIBOR 6 MO	40172.09	0	7/15/2004	9/1/2004	359	65785.47
0	0	STANDARD LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	4250
0	0	STANDARD LIBOR 6 MO	19680.29	0	7/11/2004	9/1/2004	359	3440.59
0	0	STANDARD	27543.25	0	6/17/2004	9/1/2004	359	6716.17
0	21	STANDARD LIBOR 6 MO	2304.12	0	7/8/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	8273.03
0	0	STANDARD LIBOR 6 MO	12306.74	0	7/9/2004	9/1/2004	359	3960.5
0	0	STANDARD LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	5000
0	7	STANDARD LIBOR 6 MO	19945.67	0	6/18/2004	9/1/2004	359	3000
0	0	STANDARD LIBOR 6 MO	35685.71	0	6/2/2004	9/1/2004	359	4500
0	0	STANDARD LIBOR 6 MO	586.09	0	7/13/2004	9/1/2004	359	5015.99
0	0	STANDARD LIBOR 6 MO	7944.01	0	7/13/2004	9/1/2004	359	2365.09
0	0	STANDARD	21233.39	0	7/2/2004	9/1/2004	359	2753.83
0	0	STANDARD LIBOR 6 MO	5297.62	0	6/23/2004	9/1/2004	359	9800
0	54	STANDARD LIBOR 6 MO	0	0	5/25/2004	9/1/2004	359	8028
0	0	STANDARD LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	16538.17
0	0	STANDARD LIBOR 6 MO	45081.19	0	6/10/2004	9/1/2004	359	5300
0	0	STANDARD LIBOR 6 MO	23515.7	0	6/7/2004	9/1/2004	359	7683.54
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	2800
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3450
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3500
0	0	STANDARD	0	0	6/28/2004	9/1/2004	359	5000
0	0	STANDARD LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	6800
0	0	STANDARD LIBOR 6 MO	63490.93	0	6/22/2004	9/1/2004	359	5142.68
0	0	STANDARD LIBOR 6 MO	21948.8	0	7/9/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	16465.03
0	0	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	4671.95
0	0	STANDARD LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	5932.94
0	33	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	3500
0	0	STANDARD	3126.61	0	6/21/2004	9/1/2004	359	2619.72
0	13	STANDARD LIBOR 6 MO	44158.91	0	7/7/2004	9/1/2004	359	9382.65
0	0	STANDARD	29436.05	0	7/12/2004	9/1/2004	359	5221.92
0	70	STANDARD LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	3886.3
0	0	STANDARD	0	0	6/16/2004	9/1/2004	359	3500
0	27	STANDARD LIBOR 6 MO	1845.67	0	7/13/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	15369.07	0	7/9/2004	9/1/2004	359	2600
0	0	STANDARD LIBOR 6 MO	853.31	0	6/26/2004	9/1/2004	359	3200
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	20224.5	0	7/1/2004	9/1/2004	359	2500
0	0	STANDARD LIBOR 6 MO	4847.97	0	6/30/2004	9/1/2004	359	3484.29
0	0	STANDARD LIBOR 6 MO	49622.03	0	7/16/2004	9/1/2004	359	2513.5
0	25	STANDARD LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	22285.31
0	0	STANDARD LIBOR 6 MO	14865.68	0	7/17/2004	9/1/2004	359	5498
0	0	STANDARD LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	2717.18
0	0	STANDARD	10885.83	0	7/22/2004	9/1/2004	359	1226.95

0	9	STANDARD	LIBOR 6 MO	1549.62	0	7/9/2004	9/1/2004	359	3380.07
0	0	STANDARD	LIBOR 6 MO	121.84	0	6/15/2004	9/1/2004	359	8900
0	74	STANDARD		48978.25	0	7/9/2004	9/1/2004	359	7098.09
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	6452.43
0	60	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	7873.99
0	0	STANDARD		41157.64	0	7/10/2004	9/1/2004	359	13117.6
0	0	STANDARD	LIBOR 6 MO	140358.37	0	7/9/2004	9/1/2004	359	16196.62
0	0	STANDARD	LIBOR 6 MO	30055.74	0	6/29/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	4000
0	60	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	7873.99
0	0	STANDARD	LIBOR 6 MO	96909.32	0	7/8/2004	9/1/2004	359	10422.29
0	0	STANDARD		0	0	7/15/2004	9/1/2004	359	5906.77
0	0	STANDARD		10583.56	0	6/30/2004	9/1/2004	359	3500.01
0	14	STANDARD		893.57	0	7/13/2004	9/1/2004	359	6874.38
0	67	STANDARD		2304.78	0	7/14/2004	9/1/2004	359	3285.99
0	93	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	3839
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	6116.07
0	0	STANDARD	LIBOR 6 MO	40795.31	0	7/12/2004	9/1/2004	359	8525
0	0	STANDARD	LIBOR 6 MO	1930.35	0	7/7/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	66869.74	0	7/15/2004	9/1/2004	359	8950
0	18	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	4240.38
0	25	STANDARD	LIBOR 6 MO	11944.64	0	6/25/2004	9/1/2004	359	3673.83
0	83	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6458.86
0	0	STANDARD		0	0	6/8/2004	9/1/2004	359	9950.7
0	34	STANDARD	LIBOR 6 MO	5914.49	0	6/5/2004	9/1/2004	359	4670
0	0	STANDARD		0	0	6/24/2004	9/1/2004	239	3141.67
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6035.88
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	9200
0	13	STANDARD	LIBOR 6 MO	19728.49	0	7/20/2004	9/1/2004	359	3328.02
0	0	STANDARD	LIBOR 6 MO	30525.64	0	6/29/2004	9/1/2004	359	5800
0	0	STANDARD		0	0	6/28/2004	9/1/2004	359	9200
0	0	STANDARD	LIBOR 6 MO	22273.39	0	6/14/2004	9/1/2004	359	11057
0	0	STANDARD	LIBOR 6 MO	20061	0	7/1/2004	9/1/2004	359	8508.52
0	0	STANDARD	LIBOR 6 MO	11052.38	0	7/2/2004	9/1/2004	359	3750.69
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	10905.4
0	93	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	6642.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	359	10760.6
0	0	STANDARD	LIBOR 6 MO	14614.04	0	4/27/2004	9/1/2004	359	4235
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	5000
0	23	STANDARD		102847.54	0	7/1/2004	9/1/2004	359	6382.52
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	3110.49
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	10525.4
0	0	STANDARD		0	0	6/27/2004	9/1/2004	359	8200
0	0	STANDARD	LIBOR 6 MO	78198.65	0	7/3/2004	9/1/2004	359	7500
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	3675
0	0	STANDARD	LIBOR 6 MO	39125.32	0	7/7/2004	9/1/2004	359	9767.07
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3500
0	0	STANDARD		4137.54	0	7/14/2004	9/1/2004	359	6130.87
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	26386.77	0	7/15/2004	9/1/2004	359	5501.49
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	4635.93
0	0	STANDARD	LIBOR 6 MO	209.17	0	7/9/2004	9/1/2004	359	3470.92
0	0	STANDARD	LIBOR 6 MO	3723.28	0	6/22/2004	9/1/2004	359	7000
0	0	STANDARD		4934.17	0	7/9/2004	9/1/2004	179	2338.85
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	3800
0	0	STANDARD		2684.38	0	7/19/2004	9/1/2004	359	1938.24
0	0	STANDARD	LIBOR 6 MO	3713.12	0	7/16/2004	9/1/2004	359	9163.44
0	0	STANDARD		32798.66	0	7/13/2004	9/1/2004	359	6000
0	68	STANDARD	LIBOR 6 MO	12224.62	0	7/19/2004	9/1/2004	359	6105.91
0	0	STANDARD		9160.13	0	7/10/2004	9/1/2004	359	9067.22
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	13167.65
0	0	STANDARD	LIBOR 6 MO	33929.51	0	7/1/2004	9/1/2004	359	9500
0	0	STANDARD		91976.77	0	6/3/2004	9/1/2004	359	12741.22
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	3200
0	0	STANDARD		0	0	7/18/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	359	5963
0	37	STANDARD		4416.98	0	7/7/2004	9/1/2004	359	2397.46
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	359	21777.27
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	3601.27
0	25	STANDARD	LIBOR 6 MO	2738.67	0	7/9/2004	9/1/2004	359	5465.8
0	0	STANDARD	LIBOR 6 MO	177.88	0	7/7/2004	9/1/2004	359	1993.65
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	9/1/2004	359	2875.12
0	0	STANDARD		751.52	0	5/4/2004	9/1/2004	359	6852.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	3200
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	5310.58
0	0	STANDARD		6439.65	0	7/20/2004	9/1/2004	179	2930.52

0	77	STANDARD	LIBOR 6 MO	18430.48	0	7/9/2004	9/1/2004	359	3365.2
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	5875.75
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	6650
0	0	STANDARD	LIBOR 6 MO	46206.52	0	6/17/2004	9/1/2004	359	39268.47
0	46	STANDARD		12443.92	0	7/17/2004	9/1/2004	359	4450.61
0	0	STANDARD	LIBOR 6 MO	111027.23	0	6/11/2004	9/1/2004	359	10833
0	0	STANDARD		11704.66	0	7/18/2004	9/1/2004	359	2425.51
0	61	STANDARD	LIBOR 6 MO	32190.37	0	7/6/2004	9/1/2004	359	3016.15
0	0	STANDARD		0	0	7/15/2004	9/1/2004	359	6650
0	0	STANDARD	MONTH	0	0	6/23/2004	9/1/2004	359	5485.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/27/2004	9/1/2004	359	16011.31
0	0	STANDARD	LIBOR 6 MO	0	0	7/3/2004	9/1/2004	359	1879.58
0	0	STANDARD	LIBOR 6 MO	44157.69	0	7/3/2004	9/1/2004	359	7700
0	0	STANDARD		0	0	7/13/2004	9/1/2004	179	4597.81
0	0	STANDARD		8177.14	0	7/1/2004	9/1/2004	179	7948.58
7	1	STANDARD	LIBOR 6 MO	13477.47	0	7/13/2004	10/1/2004	360	4787.1
0	68	STANDARD		26726.34	0	6/22/2004	9/1/2004	359	6307.98
0	0	STANDARD	LIBOR 6 MO	20263.99	0	7/19/2004	9/1/2004	359	11534.3
0	0	STANDARD		90.36	0	5/13/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4049.33
0	0	STANDARD	LIBOR 6 MO	51209.27	0	7/5/2004	9/1/2004	359	9307.65
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4071.41
0	82	STANDARD	LIBOR 6 MO	3272.98	0	6/21/2004	9/1/2004	359	14993.98
4	0	STANDARD	LIBOR 6 MO	14834.64	0	6/1/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	5035.18	0	7/7/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	16860.98	0	7/15/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 MO	12459.69	0	6/17/2004	9/1/2004	359	3973
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	3500
0	0	STANDARD		45113.29	0	6/25/2004	9/1/2004	359	2990.38
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	3750
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	21252.31
0	0	STANDARD		27973.61	0	7/15/2004	9/1/2004	359	5124.18
0	59	STANDARD	LIBOR 6 MO	116425.81	0	6/22/2004	9/1/2004	359	4511.72
0	0	STANDARD	LIBOR 6 MO	5628.28	0	7/14/2004	9/1/2004	359	2140
0	36	STANDARD	LIBOR 6 MO	36555.22	0	7/13/2004	9/1/2004	359	6000
0	0	STANDARD		0	0	6/22/2004	9/1/2004	359	2660.22
0	0	STANDARD		1420.47	0	7/15/2004	9/1/2004	359	3500
0	68	STANDARD		7667.06	0	7/9/2004	9/1/2004	359	1569.51
0	0	STANDARD	LIBOR 6 MO	14559.82	0	6/26/2004	9/1/2004	359	4106.37
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	8000
0	0	STANDARD		0	0	6/12/2004	9/1/2004	359	14304.31
0	0	STANDARD	LIBOR 6 MO	7338.79	0	7/12/2004	9/1/2004	359	3196.01
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	7000
0	0	STANDARD		27369.56	0	7/17/2004	9/1/2004	359	2200
0	0	STANDARD	LIBOR 6 MO	36394.43	0	7/22/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 MO	6090.83	0	7/15/2004	9/1/2004	359	4000
0	0	STANDARD		20703.42	0	7/20/2004	9/1/2004	359	1425.14
0	0	STANDARD		1018.52	0	5/16/2004	9/1/2004	359	2947.46
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	12873.35
0	0	STANDARD	LIBOR 6 MO	177.5	0	7/15/2004	9/1/2004	359	7999.84
0	0	STANDARD		25808.63	0	7/20/2004	9/1/2004	239	4007.8
0	0	STANDARD		13498.19	0	7/20/2004	9/1/2004	359	2370.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	10169
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	7039.05
0	0	STANDARD		52420.1	0	7/14/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	18379.99
0	0	STANDARD	LIBOR 6 MO	15555.65	0	7/6/2004	9/1/2004	359	3005.58
0	0	STANDARD		37880.69	0	7/12/2004	9/1/2004	359	4701.19
0	0	STANDARD		0	0	6/24/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	9/1/2004	359	2950
0	82	STANDARD	LIBOR 6 MO	42181.54	0	7/17/2004	9/1/2004	359	10688.42
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4951.93
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	6595
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	3500
0	0	STANDARD		13435.23	0	7/19/2004	9/1/2004	359	3700
0	0	RURAL	LIBOR 6 MO	2740.31	0	6/30/2004	9/1/2004	359	4134.11
0	0	STANDARD		0	0	7/2/2004	9/1/2004	359	10169
0	22	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	2470
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	359	5500
0	0	STANDARD		9269.16	0	7/14/2004	9/1/2004	359	7259.98
0	0	STANDARD		8124.45	0	7/16/2004	9/1/2004	359	1697.89
0	55	STANDARD		20694.56	0	7/15/2004	9/1/2004	359	7567.66
0	0	STANDARD		10231.21	0	7/21/2004	9/1/2004	359	2925.09
0	0	STANDARD		0	0	7/15/2004	9/1/2004	359	10474.58
0	0	STANDARD	LIBOR 6 MO	727	0	7/12/2004	9/1/2004	359	3024
0	0	STANDARD	LIBOR 6 MO	8182.4	0	7/20/2004	9/1/2004	359	3478.65
0	0	STANDARD	LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	5300

0	0	STANDARD	LIBOR 6 MO	66470.73	0	7/12/2004	9/1/2004	359	8210.64
0	0	STANDARD	LIBOR 6 MO	232038.1	0	7/13/2004	9/1/2004	359	13188.1
0	0	STANDARD	LIBOR 6 MO	6536.03	0	7/12/2004	9/1/2004	359	8210.64
0	0	STANDARD	LIBOR 6 MO	33372.7	0	7/8/2004	10/1/2004	360	7800
0	63	STANDARD		54785.91	0	7/15/2004	9/1/2004	359	4658.13
0	11	STANDARD		31346.81	0	7/14/2004	9/1/2004	359	10279.61
0	0	STANDARD		0	0	7/17/2004	9/1/2004	359	4370.45
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	5200
0	0	STANDARD		86108.6	0	7/2/2004	9/1/2004	359	16338
0	0	STANDARD		0	0	7/20/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	3733.92
0	0	STANDARD	LIBOR 6 MO	21044.01	0	7/14/2004	9/1/2004	359	3755.99
0	0	STANDARD		0	0	8/2/2004	9/1/2004	359	1518.67
0	0	STANDARD	LIBOR 6 MO	24123.74	0	6/16/2004	9/1/2004	359	7958.44
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	6666
0	0	STANDARD	LIBOR 6 MO	0	0	7/4/2004	9/1/2004	359	6344.08
0	0	STANDARD	LIBOR 6 MO	1030.16	0	7/12/2004	9/1/2004	359	8210.63
0	0	STANDARD	LIBOR 6 MO	26400.61	0	7/7/2004	9/1/2004	359	8500
0	0	STANDARD	LIBOR 6 MO	625.65	0	7/15/2004	9/1/2004	359	1758.34
0	81	STANDARD		2091.22	0	7/18/2004	9/1/2004	359	7046.1
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	14369.15
0	0	STANDARD	LIBOR 6 MO	1477.64	0	6/16/2004	9/1/2004	359	9220.61
33	66	STANDARD	LIBOR 6 MO	9.15	0	6/24/2004	9/1/2004	359	3658.49
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	2948.04
0	0	STANDARD	LIBOR 6 MO	0	0	7/11/2004	9/1/2004	359	4300
0	0	STANDARD		12109	0	7/20/2004	9/1/2004	359	6636.15
0	0	STANDARD	LIBOR 6 MO	11912	0	7/16/2004	9/1/2004	359	5274.06
0	0	STANDARD		0	0	7/12/2004	9/1/2004	359	2319.2
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4330
0	0	STANDARD	LIBOR 6 MO	24592.9	0	7/4/2004	9/1/2004	359	9100
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	12906.15
0	0	STANDARD	LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 MO	960.88	0	7/9/2004	9/1/2004	359	4707
0	85	STANDARD	LIBOR 6 MO	38651.19	0	6/17/2004	9/1/2004	359	10939
0	0	STANDARD	LIBOR 6 MO	3977.84	0	3/29/2004	9/1/2004	359	3895.95
0	0	STANDARD	LIBOR 6 MO	58363.78	0	6/16/2004	9/1/2004	359	17598.99
0	25	STANDARD		0	0	7/12/2004	9/1/2004	359	5149.73
0	0	STANDARD		4379.62	0	6/25/2004	9/1/2004	359	3516.57
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	4650
0	0	STANDARD	LIBOR 0 MO	0	0	7/26/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 MO	0	0	7/3/2004	9/1/2004	359	4750
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	4800.67
0	0	STANDARD	LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	3127.11
0	0	STANDARD	LIBOR 6 MO	21468.11	0	7/12/2004	9/1/2004	359	8050.63
0	73	STANDARD	LIBOR 6 MO	749.16	0	7/7/2004	9/1/2004	359	6603.32
0	49	STANDARD	LIBOR 6 MO	12414.15	0	7/14/2004	9/1/2004	359	5474.22
0	95	STANDARD		1666.76	0	7/17/2004	9/1/2004	359	5424.38
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	2126.85
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	5500
0	0	STANDARD		27186.17	0	7/13/2004	9/1/2004	359	27632.55
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	6299.99
0	0	STANDARD	LIBOR 6 MO	41785.11	0	7/12/2004	9/1/2004	359	3285
0	0	STANDARD	LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 MO	43808.83	0	6/29/2004	9/1/2004	359	9278.01
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	3500
0	41	STANDARD	LIBOR 6 MO	12567.84	0	7/2/2004	9/1/2004	359	5600
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	2926.86
0	81	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	8865.5
0	0	STANDARD	LIBOR 6 MO	27957.06	0	7/13/2004	9/1/2004	359	11879
0	0	STANDARD	LIBOR 6 MO	20122.43	0	7/16/2004	9/1/2004	359	3387.74
0	86	STANDARD	LIBOR 6 MO	247.98	0	7/11/2004	9/1/2004	359	4500
0	0	STANDARD		101223.27	0	7/16/2004	9/1/2004	359	7725.96
0	81	STANDARD	LIBOR 0 MO	0	0	7/15/2004	9/1/2004	359	8865.5
0	30	STANDARD		15049.34	0	7/13/2004	9/1/2004	239	5539.09
0	6	STANDARD	LIBOR 6 MO	9334.8	0	6/10/2004	9/1/2004	359	4474.62
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	4767.26
0	0	STANDARD		0	0	7/6/2004	9/1/2004	359	4369.21
0	0	STANDARD	LIBOR 6 MO	29761.05	0	6/4/2004	9/1/2004	359	6577
0	0	STANDARD	LIBOR 6 MO	56856.47	0	7/19/2004	9/1/2004	359	8777.4
0	0	STANDARD	LIBOR 6 MO	28276.87	0	5/10/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	5050
0	0	STANDARD		1321.44	0	5/27/2004	9/1/2004	359	6168.45
0	4	STANDARD	LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	8333
0	4	STANDARD		25118.77	0	7/22/2004	9/1/2004	359	8333
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	6450

0	0	STANDARD		9011.83	0	7/13/2004	9/1/2004	359	4685.79
0	0	RURAL	LIBOR 6 MO	8050.63	0	6/25/2004	9/1/2004	359	4945.23
0	83	STANDARD		52383.73	0	7/21/2004	9/1/2004	359	9287.53
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	6412.08
0	94	STANDARD		60114.99	0	6/26/2004	9/1/2004	359	5593.31
0	42	STANDARD		4190.27	0	7/22/2004	9/1/2004	359	3218.6
0	0	STANDARD	LIBOR 6 MO	21821.2	0	6/29/2004	9/1/2004	359	3500
0	0	STANDARD		225495.8	0	6/22/2004	9/1/2004	359	6700
0	95	STANDARD	LIBOR 6 MO	267.91	0	7/19/2004	9/1/2004	359	4149.32
0	0	STANDARD	LIBOR 6 MO	104.5	0	6/4/2004	9/1/2004	359	4397.68
0	0	STANDARD		0	0	7/10/2004	9/1/2004	359	15000
0	27	STANDARD		42285.59	0	7/2/2004	9/1/2004	359	1147.59
0	0	STANDARD	LIBOR 6 MO	35365.89	0	7/21/2004	9/1/2004	359	3900
0	0	STANDARD		21573.39	0	6/28/2004	9/1/2004	359	6750
0	87	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	4581.72
0	0	STANDARD		40460.68	0	7/22/2004	9/1/2004	359	3865.45
0	0	STANDARD	LIBOR 6 MO	23000	0	6/28/2004	9/1/2004	359	8100
0	0	STANDARD		3137.19	0	6/1/2004	9/1/2004	359	3361.86
0	55	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	5245.26
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	359	6600
0	0	STANDARD		1419.82	0	7/9/2004	9/1/2004	359	3535
0	43	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	3000
0	0	STANDARD		16883.36	0	6/10/2004	9/1/2004	359	2977.89
0	0	STANDARD	LIBOR 6 MO	11838.96	0	7/23/2004	9/1/2004	359	5987.86
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	2991.68
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	5300
0	0	STANDARD	LIBOR 6 MO	0	0	7/27/2004	9/1/2004	359	7650
0	0	STANDARD		20755.46	0	7/17/2004	9/1/2004	359	3333.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	3734.67
0	0	STANDARD	LIBOR 6 MO	5823.03	0	6/19/2004	9/1/2004	359	2124.83
0	0	STANDARD		0	0	6/17/2004	9/1/2004	359	6108.99
0	0	STANDARD		2628.33	0	7/13/2004	9/1/2004	359	2643.33
0	0	STANDARD	LIBOR 6 MO	3420.99	0	7/20/2004	9/1/2004	359	14256.25
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7225
0	0	STANDARD	LIBOR 6 MO	9668.75	0	7/15/2004	9/1/2004	359	4174.42
0	0	STANDARD	LIBOR 6 MO	2236.02	0	7/6/2004	9/1/2004	359	3008.02
0	0	STANDARD	LIBOR 6 MO	5657.28	0	7/19/2004	9/1/2004	359	4950.3
0	42	STANDARD	LIBOR 6 MO	20056.23	0	6/5/2004	9/1/2004	359	3277.97
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MO	40853.31	0	7/18/2004	9/1/2004	359	7600
0	0	STANDARD	LIBOR 6 MO	1956.38	0	6/12/2004	9/1/2004	359	6242.51
0	0	STANDARD		0	0	6/25/2004	9/1/2004	359	2405.41
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	5300
0	0	STANDARD	LIBOR 6 MO	590.33	0	6/29/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	10800
0	0	STANDARD	LIBOR 6 MO	12157.63	0	7/12/2004	9/1/2004	359	3120.18
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	5206.62
0	0	STANDARD		0	0	7/26/2004	9/1/2004	359	10800
0	0	STANDARD	LIBOR 6 MO	2678.43	0	7/13/2004	9/1/2004	359	2939.95
0	0	STANDARD	LIBOR 6 MO	3965.68	0	7/16/2004	9/1/2004	359	2113.87
0	0	STANDARD	LIBOR 6 MO	22063.28	0	7/8/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	2167
0	87	STANDARD	LIBOR 6 MO	19728.86	0	7/22/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	844.25	0	7/15/2004	9/1/2004	359	2443.64
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	6515.26
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	5900
0	0	STANDARD		63061.27	0	7/10/2004	9/1/2004	359	4850
0	0	STANDARD		12733.3	0	7/21/2004	9/1/2004	359	6665.08
0	0	STANDARD		21100.12	0	7/6/2004	9/1/2004	359	5444.66
0	0	STANDARD	LIBOR 6 MO	20028.78	0	7/13/2004	9/1/2004	359	5495.92
0	98	STANDARD	LIBOR 6 MO	48242.27	0	7/11/2004	9/1/2004	359	4681.52
0	88	STANDARD	LIBOR 6 MO	43423.05	0	7/13/2004	9/1/2004	359	6800
0	58	STANDARD	LIBOR 6 MO	7517.52	0	7/17/2004	9/1/2004	359	3147.68
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	9538.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	9235.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	2801.33
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	7750
0	82	STANDARD	LIBOR 6 MO	0	0	7/22/2004	9/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MO	29953.17	0	7/14/2004	9/1/2004	359	3300
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	6590.63
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	359	6144.75
0	0	STANDARD		12224.2	0	6/23/2004	9/1/2004	359	2760.01
0	0	STANDARD		0	0	7/2/2004	9/1/2004	359	2896.53
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	2117.24
0	0	STANDARD	LIBOR 6 MO	6724.55	0	6/21/2004	9/1/2004	359	4050

0	0	STANDARD	LIBOR 6 M(	25972.76	0	7/16/2004	9/1/2004	359	4942.65
0	25	STANDARD	LIBOR 6 M(	9497.83	0	7/14/2004	9/1/2004	359	4000
0	0	STANDARD		0	0	7/21/2004	9/1/2004	239	2710.06
0	0	STANDARD	LIBOR 6 M(	0	0	6/11/2004	9/1/2004	359	6800
0	96	STANDARD	LIBOR 6 M(	3028.73	0	7/13/2004	9/1/2004	359	2363.33
0	61	STANDARD	LIBOR 6 M(	101516.98	0	6/27/2004	9/1/2004	359	10800
0	0	STANDARD	LIBOR 6 M(	21714.78	0	7/13/2004	9/1/2004	359	3800
0	0	STANDARD		0	0	6/23/2004	9/1/2004	359	8235
0	0	STANDARD		0	0	7/13/2004	9/1/2004	359	4523.99
0	0	STANDARD	LIBOR 6 M(	8968.71	0	7/18/2004	9/1/2004	359	7916.67
0	74	STANDARD	LIBOR 6 M(	11657.96	0	7/23/2004	9/1/2004	359	1867.44
0	0	STANDARD		15412.34	0	7/16/2004	9/1/2004	359	4800
0	0	STANDARD		15603.47	0	7/14/2004	9/1/2004	359	2532.21
0	0	STANDARD	LIBOR 6 M(	0	0	6/24/2004	9/1/2004	359	6388
0	0	STANDARD		0	0	6/11/2004	9/1/2004	359	6800
0	0	STANDARD	LIBOR 6 M(	1590.47	0	7/8/2004	9/1/2004	359	4052.44
0	0	STANDARD	LIBOR 6 M(	0	0	7/9/2004	9/1/2004	359	7666.67
0	0	STANDARD	LIBOR 6 M(	12218.86	0	7/14/2004	9/1/2004	359	3631.3
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	12721.98
0	0	STANDARD	LIBOR 6 M(	0	0	6/24/2004	9/1/2004	359	6388
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	2433.38
0	0	STANDARD	LIBOR 6 M(	2655.37	0	7/13/2004	9/1/2004	359	3100
0	0	STANDARD	LIBOR 6 M(	0	0	7/9/2004	9/1/2004	359	7666.67
0	0	STANDARD	LIBOR 6 M(	12137.94	0	7/13/2004	9/1/2004	359	7349.72
0	57	STANDARD	LIBOR 6 M(	11716.04	0	7/1/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	7500
0	0	STANDARD	LIBOR 6 M(	47526.24	0	6/11/2004	9/1/2004	359	23811.13
0	0	STANDARD	LIBOR 6 M(	1760.16	0	5/17/2004	9/1/2004	359	4655
0	0	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	11800
0	0	STANDARD	LIBOR 6 M(	0	0	7/10/2004	9/1/2004	359	3975
0	0	STANDARD	LIBOR 6 M(	84193.07	0	7/14/2004	9/1/2004	359	6000
0	0	STANDARD		56504.44	0	7/10/2004	9/1/2004	359	19505.71
0	9	STANDARD	LIBOR 6 M(	13301.9	0	7/16/2004	9/1/2004	359	5946.41
0	0	STANDARD	LIBOR 6 M(	12007.97	0	7/1/2004	9/1/2004	359	2063.33
0	0	STANDARD	LIBOR 6 M(	21387.57	0	7/15/2004	9/1/2004	359	7728.86
0	0	STANDARD	LIBOR 6 M(	19111.11	0	7/21/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 M(	0	0	6/22/2004	9/1/2004	359	6724.33
0	63	STANDARD		12635.37	0	7/14/2004	9/1/2004	359	8121.13
0	0	STANDARD		2727.3	0	7/7/2004	9/1/2004	359	1230.49
0	97	STANDARD	LIBOR 6 M(	10377.6	0	7/7/2004	9/1/2004	359	8114.2
0	0	STANDARD		15850.23	0	6/30/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 M(	0	0	7/17/2004	9/1/2004	359	2166.67
0	0	STANDARD	LIBOR 6 M(	15785.2	0	7/19/2004	9/1/2004	359	3910.2
0	0	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	4400
0	0	STANDARD		5948.79	0	7/17/2004	9/1/2004	359	1972.75
0	7	STANDARD		14840.57	0	7/20/2004	9/1/2004	359	2402.4
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	7000
0	0	STANDARD		3927.54	0	7/7/2004	9/1/2004	359	11399.52
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	6838.94
0	0	STANDARD	LIBOR 6 M(	10129.52	0	7/22/2004	9/1/2004	359	11847.77
0	0	STANDARD	LIBOR 6 M(	25497.55	0	6/28/2004	9/1/2004	359	4500
0	0	STANDARD		67053.28	0	7/12/2004	9/1/2004	359	7350.5
0	0	STANDARD		12448.34	0	7/13/2004	9/1/2004	359	1438
0	0	STANDARD	LIBOR 6 M(	8118.75	0	7/21/2004	9/1/2004	359	10351
0	0	STANDARD	LIBOR 6 M(	0	0	7/13/2004	9/1/2004	359	10970
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 M(	10492.29	0	7/23/2004	9/1/2004	359	3250
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	9/1/2004	359	4500
0	20	STANDARD	LIBOR 6 M(	76181.52	0	7/14/2004	9/1/2004	359	12045.79
8	0	STANDARD	LIBOR 6 M(	25445.72	0	7/19/2004	9/1/2004	359	3900
0	0	STANDARD	LIBOR 6 M(	13344.09	0	7/22/2004	9/1/2004	359	2300
0	69	STANDARD	LIBOR 6 M(	0	0	7/16/2004	9/1/2004	359	6650
0	5	STANDARD	LIBOR 6 M(	0	0	7/9/2004	9/1/2004	359	7333.33
0	5	STANDARD	LIBOR 6 M(	0	0	7/9/2004	9/1/2004	359	7333.33
0	0	STANDARD	LIBOR 6 M(	0	0	7/24/2004	9/1/2004	359	3444.02
0	11	STANDARD	LIBOR 6 M(	10333.88	0	7/23/2004	9/1/2004	359	3572.25
0	0	STANDARD	LIBOR 6 M(	0	0	7/24/2004	9/1/2004	359	8921
0	0	STANDARD		5737.37	0	7/13/2004	9/1/2004	359	7090.65
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	9/1/2004	359	6816
0	0	STANDARD	LIBOR 6 M(	15003.96	0	6/11/2004	9/1/2004	359	3480.56
0	0	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	6488.2
0	0	STANDARD	LIBOR 6 M(	39868.53	0	7/22/2004	9/1/2004	359	7309.51
0	91	STANDARD	LIBOR 6 M(	0	0	7/13/2004	9/1/2004	359	1560
0	0	STANDARD	LIBOR 6 M(	0	0	7/23/2004	9/1/2004	359	13000
0	0	STANDARD	LIBOR 6 M(	5011.46	0	7/12/2004	9/1/2004	359	10750
0	0	STANDARD	LIBOR 6 M(	0	0	7/2/2004	9/1/2004	359	3382.22
0	0	STANDARD	LIBOR 6 M(	0	0	7/23/2004	9/1/2004	179	13000

0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	6250
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	6164.93
0	0	STANDARD		1011.06	0	7/20/2004	9/1/2004	359	2112.5
0	0	STANDARD		23678.71	0	6/28/2004	9/1/2004	359	4032.69
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	2605.2
0	37	STANDARD		0	0	7/16/2004	9/1/2004	359	3498.94
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	4016.1
0	0	STANDARD	LIBOR 6 MO	79414.89	0	3/9/2004	9/1/2004	359	11000.79
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	358	9775.47
0	39	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	6961
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	5835.46
0	0	STANDARD		25000	0	7/14/2004	9/1/2004	359	10193.98
0	0	STANDARD	LIBOR 0 MO	0	0	7/14/2004	9/1/2004	359	4850
0	0	STANDARD		23249.58	0	6/28/2004	9/1/2004	359	6952
0	10	STANDARD	LIBOR 6 MO	1364.83	0	7/20/2004	9/1/2004	359	4046.62
0	0	STANDARD		3.48	0	7/15/2004	9/1/2004	359	7743.05
0	0	STANDARD	LIBOR 6 MO	4226.13	0	7/9/2004	9/1/2004	358	4800.76
0	28	STANDARD	LIBOR 6 MO	43749.82	0	7/15/2004	9/1/2004	359	7120.68
0	0	STANDARD	LIBOR 6 MO	2024.34	0	7/13/2004	9/1/2004	359	3600
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	9069.96
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	239	6000
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	18082.24
0	40	STANDARD	LIBOR 6 MO	237.12	0	7/19/2004	9/1/2004	359	6750
0	0	STANDARD	LIBOR 6 MO	16268.69	0	7/1/2004	9/1/2004	359	3150
0	0	STANDARD		89505.42	0	7/12/2004	9/1/2004	359	10244.86
0	0	STANDARD	LIBOR 6 MO	22820.49	0	5/17/2004	9/1/2004	359	8000
0	25	STANDARD	LIBOR 6 MO	0	0	7/27/2004	9/1/2004	359	9108.83
0	0	STANDARD	LIBOR 0 MO	0	0	7/20/2004	9/1/2004	359	9775.47
0	0	STANDARD	LIBOR 6 MO	37121.26	0	7/20/2004	9/1/2004	359	4500
0	0	STANDARD		27093.32	0	7/10/2004	9/1/2004	359	4762.75
0	0	STANDARD	LIBOR 6 MO	86.2	0	7/14/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	2940.18	0	5/25/2004	9/1/2004	359	7950
0	0	STANDARD		46092.91	0	7/10/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	5426.07	0	7/6/2004	9/1/2004	359	5105.64
0	69	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6890
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	5618.33
0	25	STANDARD	LIBOR 6 MO	6877.22	0	5/26/2004	9/1/2004	359	3706.49
0	0	STANDARD	LIBOR 6 MO	77494.73	0	6/30/2004	9/1/2004	359	5355
0	0	STANDARD	LIBOR 6 MO	21905.44	0	7/17/2004	9/1/2004	359	6330.95
0	0	STANDARD		0	0	6/18/2004	9/1/2004	179	3184.4
0	0	STANDARD	LIBOR 6 MO	57009.14	0	7/10/2004	9/1/2004	359	13937.59
0	0	STANDARD	LIBOR 6 MO	2527.92	0	6/15/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	10000
0	0	STANDARD	LIBOR 6 MO	17070.82	0	7/13/2004	9/1/2004	359	4410
0	0	STANDARD	LIBOR 6 MO	9419.23	0	7/19/2004	9/1/2004	358	5291.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/25/2004	9/1/2004	358	4650
0	0	STANDARD	LIBOR 0 MO	0	0	7/13/2004	9/1/2004	359	5618.33
0	0	STANDARD	LIBOR 6 MO	10641.48	0	6/1/2004	9/1/2004	359	3033.33
8	0	STANDARD	LIBOR 6 MO	33613.3	0	7/19/2004	9/1/2004	359	6280.33
0	0	STANDARD	LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	3403.72
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	3161.84
0	67	STANDARD		14155.32	0	6/29/2004	9/1/2004	359	3798.71
0	0	STANDARD	LIBOR 0 MO	0	0	7/15/2004	9/1/2004	239	8088
0	50	STANDARD		16393.82	0	7/21/2004	9/1/2004	359	3871.84
0	0	STANDARD	LIBOR 6 MO	37426.01	0	6/30/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	10000
0	0	STANDARD		16277.77	0	7/14/2004	9/1/2004	359	2805.05
0	0	STANDARD	LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	2905
0	37	STANDARD	LIBOR 6 MO	16605.69	0	7/20/2004	9/1/2004	359	35338.25
0	0	STANDARD		0	0	7/17/2004	9/1/2004	359	3252
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	5884.68
0	0	STANDARD	LIBOR 0 MO	0	0	7/7/2004	9/1/2004	359	10000
0	80	RURAL		46236.49	0	7/8/2004	9/1/2004	359	3544.07
0	4	STANDARD	LIBOR 6 MO	57308.28	0	7/17/2004	9/1/2004	359	4785.44
0	66	STANDARD	LIBOR 6 MO	11477.28	0	7/14/2004	9/1/2004	359	5306.95
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	7350
0	0	STANDARD	LIBOR 6 MO	25582.27	0	7/6/2004	9/1/2004	359	7150.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/6/2004	9/1/2004	359	9848.4
0	0	STANDARD	LIBOR 6 MO	51256.31	0	7/12/2004	9/1/2004	359	8932.99
0	0	STANDARD		0	0	5/28/2004	9/1/2004	359	2877.33
0	13	STANDARD	LIBOR 6 MO	1843.4	0	7/19/2004	9/1/2004	359	3911.59
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	5306.37
0	67	STANDARD		8444.02	0	7/13/2004	9/1/2004	359	2567.07
0	70	STANDARD	LIBOR 6 MO	275.34	0	7/10/2004	9/1/2004	359	2650
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	10785.95
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	8200

0	0	STANDARD	0	0	7/7/2004	9/1/2004	359	6199
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	8947.03
0	0	STANDARD LIBOR 0 MO	0	0	7/12/2004	9/1/2004	359	5000
0	0	STANDARD	0	0	7/15/2004	9/1/2004	358	2098
0	0	STANDARD LIBOR 6 MO	1395.92	0	7/18/2004	9/1/2004	359	1566.19
0	0	STANDARD LIBOR 6 MO	0	0	7/24/2004	9/1/2004	359	6991.26
0	0	STANDARD	86755.53	0	7/6/2004	9/1/2004	359	10345.24
0	0	STANDARD LIBOR 0 MO	0	0	7/7/2004	9/1/2004	359	7364
0	25	STANDARD	0	0	7/17/2004	9/1/2004	359	5596.03
0	45	STANDARD	18013.36	0	7/6/2004	9/1/2004	358	11456.67
0	0	STANDARD	0	0	7/20/2004	9/1/2004	359	8000
0	0	STANDARD	0	0	7/6/2004	9/1/2004	359	3735.98
0	0	STANDARD LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 6 MO	2933.17	0	5/10/2004	9/1/2004	359	3724.21
0	0	STANDARD LIBOR 0 MO	0	0	7/15/2004	9/1/2004	359	4000
0	0	STANDARD LIBOR 0 MO	0	0	7/8/2004	9/1/2004	359	8200
0	0	STANDARD LIBOR 6 MO	10356.7	0	7/22/2004	9/1/2004	359	5000
0	3	STANDARD LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	4500
0	0	STANDARD	1006.18	0	7/15/2004	9/1/2004	359	2732.87
0	0	STANDARD LIBOR 6 MO	667.93	0	7/7/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	358	5891.6
0	0	STANDARD LIBOR 6 MO	26584.5	0	7/20/2004	9/1/2004	359	5300
0	0	STANDARD	483.36	0	7/20/2004	9/1/2004	359	2916.68
0	95	STANDARD LIBOR 6 MO	12580.02	0	6/30/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	21969.27	0	5/21/2004	9/1/2004	359	6000
0	0	STANDARD LIBOR 6 MO	35064.33	0	6/11/2004	9/1/2004	359	5989
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3500
0	0	STANDARD LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	0	0	6/19/2004	9/1/2004	359	6350
0	0	STANDARD LIBOR 0 MO	0	0	6/10/2004	9/1/2004	359	7000
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4200
0	0	STANDARD LIBOR 6 MO	23819.4	0	5/29/2004	9/1/2004	359	10025.54
0	0	STANDARD LIBOR 6 MO	0	0	7/3/2004	9/1/2004	359	4200
0	35	STANDARD	2442.95	0	7/16/2004	9/1/2004	358	1543.16
0	0	STANDARD LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	4653.76
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	4850
0	0	STANDARD	15003.15	0	7/16/2004	9/1/2004	359	5214.67
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	5419
0	0	STANDARD LIBOR 0 MO	0	0	7/20/2004	9/1/2004	359	5419
0	0	STANDARD LIBOR 6 MO	19811.43	0	7/14/2004	9/1/2004	359	3500
0	90	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	7856.85
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4000
0	97	STANDARD LIBOR 6 MO	10067.95	0	7/7/2004	9/1/2004	359	3250
0	0	STANDARD LIBOR 6 MO	0	0	6/28/2004	9/1/2004	359	5400
0	0	STANDARD LIBOR 0 MO	25984.4	0	6/28/2004	9/1/2004	359	5400
0	0	STANDARD LIBOR 6 MO	0	0	7/24/2004	9/1/2004	359	4320.54
0	92	STANDARD	0	0	5/28/2004	9/1/2004	359	11683.46
0	0	STANDARD	0	0	6/30/2004	9/1/2004	359	4850
0	0	STANDARD LIBOR 6 MO	3094.47	0	7/19/2004	9/1/2004	359	5058.02
0	0	STANDARD LIBOR 6 MO	15395.58	0	5/7/2004	9/1/2004	359	17145.39
0	0	STANDARD LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	5200
0	0	STANDARD LIBOR 6 MO	0	0	6/25/2004	9/1/2004	359	6500
0	62	STANDARD LIBOR 6 MO	14819.67	0	6/21/2004	9/1/2004	359	4670
0	0	STANDARD LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	3378.8
0	0	STANDARD LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	6100
0	0	STANDARD	5099.28	0	7/8/2004	9/1/2004	359	1162.49
0	0	STANDARD	16712.05	0	7/22/2004	9/1/2004	359	1836.25
0	0	STANDARD LIBOR 6 MO	14299.94	0	7/9/2004	9/1/2004	359	6343.94
0	0	STANDARD	7025.76	0	7/22/2004	9/1/2004	178	4689.58
0	0	STANDARD LIBOR 0 MO	0	0	7/15/2004	9/1/2004	359	6100
0	0	STANDARD LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	2279.32
0	0	STANDARD	0	0	3/10/2004	9/1/2004	359	4131.54
0	0	STANDARD	8654.92	0	7/15/2004	9/1/2004	359	4025
0	0	STANDARD	46882.15	0	7/6/2004	9/1/2004	179	7360.46
0	0	STANDARD LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	5300
0	0	STANDARD LIBOR 6 MO	0	0	5/16/2004	9/1/2004	359	2675.04
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	5085.99
0	0	STANDARD LIBOR 6 MO	2188.79	0	7/22/2004	9/1/2004	359	6000
0	0	STANDARD	23606.15	0	6/10/2004	9/1/2004	359	6793.78
0	0	STANDARD LIBOR 6 MO	2137.52	0	6/28/2004	9/1/2004	359	3351.6
0	0	STANDARD LIBOR 0 MO	0	0	7/8/2004	9/1/2004	359	5085.99
0	0	STANDARD	16593.89	0	7/15/2004	9/1/2004	179	20923.78
0	0	STANDARD LIBOR 0 MO	0	0	6/20/2004	9/1/2004	359	6064
0	10	STANDARD	4794.31	0	7/18/2004	9/1/2004	359	4734.39
0	0	STANDARD	6959.48	0	7/12/2004	9/1/2004	359	5098.37
0	0	STANDARD LIBOR 6 MO	4661.58	0	7/15/2004	9/1/2004	359	5817.33
0	0	STANDARD	0	0	7/13/2004	9/1/2004	359	4870

0	43	STANDARD	LIBOR 6 MC	48523.32	0	6/24/2004	9/1/2004	359	8305.73
0	0	STANDARD	LIBOR 6 MC	0	0	5/17/2004	9/1/2004	359	5345.99
0	0	STANDARD	LIBOR 6 MC	48755.04	0	7/6/2004	9/1/2004	359	4290
0	0	STANDARD	LIBOR 6 MC	0	0	7/22/2004	9/1/2004	359	4319.25
0	56	STANDARD	LIBOR 6 MC	941.77	0	7/15/2004	9/1/2004	359	2898.34
0	0	STANDARD	LIBOR 6 MC	0	0	7/19/2004	9/1/2004	359	5748.74
0	0	STANDARD	LIBOR 0 MC	0	0	7/15/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MC	0	0	7/15/2004	9/1/2004	359	10515.6
0	0	STANDARD	LIBOR 6 MC	0	0	6/2/2004	9/1/2004	359	2711.39
0	0	STANDARD		767.69	0	7/19/2004	9/1/2004	359	2684
0	0	STANDARD	LIBOR 6 MC	52260.61	0	6/28/2004	9/1/2004	359	1950
0	0	STANDARD	LIBOR 6 MC	0	0	7/12/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MC	0	0	7/1/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MC	0	0	7/11/2004	9/1/2004	359	8345.68
0	0	STANDARD	LIBOR 6 MC	0	0	7/14/2004	9/1/2004	359	12943.25
0	0	STANDARD	LIBOR 0 MC	0	0	7/14/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 MC	0	0	7/7/2004	9/1/2004	359	6200
0	0	STANDARD	LIBOR 6 MC	2309.4	0	6/21/2004	9/1/2004	359	2600
0	0	STANDARD	LIBOR 6 MC	29549.09	0	7/13/2004	9/1/2004	359	3691.25
0	0	STANDARD	LIBOR 6 MC	0	0	6/24/2004	9/1/2004	359	5342
0	0	STANDARD	LIBOR 6 MC	31809.99	0	6/24/2004	9/1/2004	359	3817.61
0	90	STANDARD	LIBOR 6 MC	0	0	6/24/2004	9/1/2004	359	6005.15
0	85	STANDARD		0	0	7/13/2004	10/1/2004	360	3756.07
0	0	STANDARD	LIBOR 6 MC	8811.67	0	7/12/2004	9/1/2004	359	3000.11
0	0	STANDARD		24636.81	0	7/22/2004	9/1/2004	359	1834.93
0	0	STANDARD	LIBOR 6 MC	47000.71	0	7/15/2004	9/1/2004	359	6700
0	0	STANDARD	LIBOR 6 MC	0	0	7/14/2004	9/1/2004	359	5555.92
0	0	STANDARD		0	0	3/29/2004	9/1/2004	359	3912.75
0	0	STANDARD	LIBOR 6 MC	0	0	7/19/2004	9/1/2004	359	3175
0	0	STANDARD	LIBOR 6 MC	1515.47	0	7/19/2004	9/1/2004	359	2200
0	10	STANDARD		14122.02	0	7/12/2004	9/1/2004	359	5475.93
0	0	STANDARD	LIBOR 6 MC	12492.45	0	7/9/2004	9/1/2004	359	4010.35
0	0	STANDARD		49378.54	0	6/18/2004	10/1/2004	360	2543.81
0	0	STANDARD	LIBOR 6 MC	11193.15	0	7/19/2004	9/1/2004	359	6921.15
0	0	STANDARD	LIBOR 6 MC	18315.57	0	7/15/2004	9/1/2004	359	4975
0	0	STANDARD	LIBOR 6 MC	0	0	7/12/2004	9/1/2004	359	10500
0	0	STANDARD	LIBOR 6 MC	0	0	6/18/2004	9/1/2004	359	2951.32
0	0	STANDARD	LIBOR 6 MC	0	0	6/14/2004	9/1/2004	359	7204
0	39	STANDARD		11403.34	0	7/17/2004	9/1/2004	359	3868.83
0	0	STANDARD	LIBOR 6 MC	0	0	7/20/2004	9/1/2004	359	8000
0	72	STANDARD	LIBOR 6 MC	54295.48	0	7/21/2004	9/1/2004	359	11063.18
0	0	STANDARD	LIBOR 6 MC	0	0	7/20/2004	9/1/2004	359	6176.87
0	0	STANDARD	LIBOR 6 MC	0	0	7/23/2004	9/1/2004	359	11884
0	48	STANDARD		2083.36	0	7/19/2004	9/1/2004	359	4131.36
0	0	STANDARD	LIBOR 0 MC	0	0	7/20/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MC	5327.65	0	7/10/2004	9/1/2004	359	4950
0	0	STANDARD	LIBOR 6 MC	26222.82	0	7/12/2004	9/1/2004	359	11293.9
0	26	RURAL		4464.8	0	7/19/2004	9/1/2004	359	4852.07
0	0	STANDARD	LIBOR 6 MC	10024.97	0	6/14/2004	9/1/2004	359	11205.79
0	49	STANDARD	LIBOR 6 MC	0	0	6/21/2004	9/1/2004	359	5991.18
0	0	STANDARD	LIBOR 0 MC	0	0	7/13/2004	9/1/2004	359	4295
0	0	STANDARD	LIBOR 0 MC	0	0	7/6/2004	9/1/2004	359	14600
0	0	STANDARD	LIBOR 6 MC	0	0	7/22/2004	9/1/2004	359	3700
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	6277.94
0	0	STANDARD	MONTH	0	0	7/21/2004	9/1/2004	359	7755.63
0	0	STANDARD	LIBOR 6 MC	0	0	7/12/2004	9/1/2004	359	6367.3
0	79	STANDARD	LIBOR 6 MC	78266.86	0	7/20/2004	9/1/2004	359	10500
0	0	STANDARD	LIBOR 6 MC	2190.16	0	3/15/2004	9/1/2004	359	3238.01
0	0	STANDARD	LIBOR 6 MC	40927.27	0	6/11/2004	9/1/2004	359	9800
0	57	STANDARD		5535.06	0	6/29/2004	9/1/2004	239	3421.05
0	0	STANDARD	LIBOR 6 MC	0	0	7/16/2004	9/1/2004	359	16744.63
0	0	RURAL		0	0	7/9/2004	9/1/2004	359	2080
0	27	STANDARD		13651.5	0	7/20/2004	9/1/2004	359	4107.94
0	0	RURAL		19653.61	0	6/23/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MC	0	0	5/6/2004	9/1/2004	359	2800
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	5000
0	0	STANDARD		0.01	0	7/14/2004	9/1/2004	359	4361.63
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MC	84104.03	0	7/2/2004	9/1/2004	359	6500
0	0	STANDARD		0	0	7/27/2004	9/1/2004	359	4200
0	0	STANDARD	LIBOR 6 MC	25535.64	0	7/20/2004	9/1/2004	359	11232.28
0	0	STANDARD	LIBOR 6 MC	5708.37	0	7/14/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MC	11991.01	0	7/13/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MC	0	0	7/19/2004	9/1/2004	359	7500
0	0	STANDARD		0	0	7/19/2004	9/1/2004	359	2410
0	0	STANDARD		5950.06	0	7/13/2004	9/1/2004	239	1712.6
0	0	STANDARD	LIBOR 6 MC	0	0	5/26/2004	9/1/2004	359	6534.03

0	0	STANDARD	LIBOR 6 M(	5396.97	0	6/8/2004	9/1/2004	359	2000
0	95	STANDARD	LIBOR 6 M(	23842.64	0	7/22/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 M(	2000	0	7/15/2004	9/1/2004	359	2773
0	0	STANDARD	LIBOR 6 M(	4020.6	0	7/14/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 M(	4004.8	0	6/29/2004	9/1/2004	359	2369.68
0	0	STANDARD		2356.33	0	6/23/2004	9/1/2004	359	2681.78
0	0	STANDARD	LIBOR 6 M(	0	0	7/27/2004	9/1/2004	359	3493
0	0	STANDARD	LIBOR 6 M(	4659.85	0	6/23/2004	9/1/2004	359	5507
0	0	STANDARD	LIBOR 6 M(	0	0	7/9/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 M(	2314.1	0	6/22/2004	9/1/2004	359	4672.95
0	0	STANDARD	LIBOR 6 M(	11080.13	0	7/22/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 M(	32930.8	0	7/15/2004	9/1/2004	359	19264.02
0	0	STANDARD	LIBOR 6 M(	7721.15	0	6/17/2004	9/1/2004	359	6970
0	91	STANDARD		0	0	4/15/2004	9/1/2004	359	2653.77
0	0	STANDARD		18829.89	0	7/7/2004	9/1/2004	359	7280
0	0	STANDARD		498.31	0	6/23/2004	9/1/2004	359	9144.68
0	63	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	8658.75
0	0	STANDARD	LIBOR 6 M(	23750.3	0	7/22/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	18129.55
0	0	STANDARD		2858.2	0	7/16/2004	9/1/2004	359	6196.55
0	0	STANDARD		45268.2	0	7/19/2004	9/1/2004	359	19652.09
0	0	STANDARD		21932.85	0	7/9/2004	9/1/2004	359	2560.53
0	0	STANDARD		13655.23	0	7/16/2004	9/1/2004	359	8500
0	0	STANDARD	LIBOR 6 M(	5566.33	0	7/8/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 M(	46688.61	0	7/9/2004	9/1/2004	359	5375
0	63	STANDARD		7713.52	0	7/23/2004	9/1/2004	359	1813.47
0	0	STANDARD	LIBOR 6 M(	0	0	7/15/2004	9/1/2004	359	4441.47
0	0	STANDARD	LIBOR 6 M(	15396.11	0	7/8/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 M(	2444.58	0	6/24/2004	9/1/2004	359	6007.39
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	10501.88
0	0	STANDARD	LIBOR 6 M(	39633.78	0	6/30/2004	9/1/2004	359	21466.71
0	0	STANDARD	LIBOR 6 M(	0	0	7/22/2004	9/1/2004	359	2760
0	0	STANDARD		36695.83	0	7/22/2004	9/1/2004	359	8692.53
0	0	STANDARD	LIBOR 6 M(	70.49	0	7/27/2004	9/1/2004	359	13440.28
0	0	STANDARD	LIBOR 6 M(	0	0	7/16/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	4833.34
0	0	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	4833.34
0	0	STANDARD	LIBOR 6 M(	15480.8	0	7/13/2004	9/1/2004	359	3645
0	0	STANDARD	LIBOR 6 M(	23290.18	0	7/1/2004	9/1/2004	359	1806.13
0	0	STANDARD	LIBOR 6 M(	15745.53	0	7/22/2004	9/1/2004	359	2550
0	0	STANDARD	LIBOR 6 M(	103639.58	0	5/26/2004	10/1/2004	360	4950
0	0	STANDARD		23274.92	0	6/28/2004	9/1/2004	359	6407
0	0	STANDARD	LIBOR 6 M(	762.37	0	7/21/2004	9/1/2004	359	1412.12
0	0	STANDARD	LIBOR 6 M(	0	0	6/13/2004	9/1/2004	359	11675.44
0	0	STANDARD		2763.06	0	7/22/2004	9/1/2004	359	1879.31
0	0	STANDARD	LIBOR 6 M(	49071.57	0	6/15/2004	9/1/2004	359	4500
0	0	STANDARD		18697.43	0	7/5/2004	9/1/2004	359	3667.55
0	0	STANDARD	LIBOR 6 M(	22252.76	0	7/3/2004	9/1/2004	359	4550
0	85	STANDARD		10670.63	0	7/20/2004	9/1/2004	359	4000
0	78	STANDARD	LIBOR 6 M(	0	0	7/24/2004	9/1/2004	359	2424.07
0	0	STANDARD		33416.48	0	7/19/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 M(	69480.94	0	6/7/2004	9/1/2004	359	8700
0	11	STANDARD	LIBOR 6 M(	9908.57	0	7/12/2004	9/1/2004	359	1386.67
0	72	STANDARD	LIBOR 6 M(	959.7	0	6/14/2004	9/1/2004	359	8333.5
0	51	STANDARD	LIBOR 6 M(	18297.08	0	7/8/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 M(	0	0	7/28/2004	9/1/2004	359	6985
0	0	STANDARD	LIBOR 6 M(	14284.12	0	3/9/2004	9/1/2004	359	8504.82
0	0	STANDARD		0	0	7/28/2004	9/1/2004	359	3177.91
0	0	STANDARD	LIBOR 6 M(	9759.66	0	7/23/2004	9/1/2004	359	3100
0	0	STANDARD	LIBOR 6 M(	0	0	6/15/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 M(	0	0	7/7/2004	9/1/2004	359	5071.21
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	4375
0	97	STANDARD	LIBOR 6 M(	83915.74	0	7/1/2004	9/1/2004	359	6957.46
0	0	STANDARD	LIBOR 6 M(	0	0	7/22/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 M(	0	0	7/7/2004	9/1/2004	359	4951
0	45	STANDARD	LIBOR 6 M(	5690.05	0	7/19/2004	9/1/2004	359	4293.02
0	0	STANDARD	LIBOR 6 M(	0	0	5/11/2004	9/1/2004	359	8444.13
0	0	STANDARD		14948.17	0	7/15/2004	9/1/2004	359	4046.59
0	0	STANDARD	LIBOR 6 M(	0	0	7/14/2004	9/1/2004	359	9692
0	0	STANDARD	LIBOR 6 M(	28198.92	0	7/2/2004	9/1/2004	359	4600
0	0	STANDARD	LIBOR 6 M(	0	0	7/18/2004	9/1/2004	359	7273.59
0	0	STANDARD	LIBOR 6 M(	0	0	7/22/2004	9/1/2004	359	3300
0	0	STANDARD	LIBOR 6 M(	0	0	7/19/2004	9/1/2004	359	6729.21
0	0	STANDARD	LIBOR 6 M(	6221.8	0	7/1/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 M(	30386.84	0	7/14/2004	9/1/2004	359	4413
0	0	STANDARD	LIBOR 6 M(	0	0	6/27/2004	9/1/2004	359	10210
0	0	STANDARD	LIBOR 6 M(	0	0	6/4/2004	9/1/2004	359	7200

0	0	STANDARD	LIBOR 6 MO	0	0	7/23/2004	9/1/2004	359	2395.72
0	0	STANDARD	LIBOR 6 MO	0	0	7/24/2004	9/1/2004	359	3021.61
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	7102.99
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	9339.29
0	0	STANDARD		6438.11	0	7/21/2004	9/1/2004	359	3581.81
0	0	STANDARD	LIBOR 0 MO	0	0	7/15/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	5519.1
0	0	STANDARD	LIBOR 0 MO	0	0	7/15/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	7688.52
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	2995.78
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	6070.46
0	0	STANDARD	LIBOR 6 MO	82596.01	0	6/7/2004	9/1/2004	359	8400
0	0	STANDARD	LIBOR 6 MO	36312.22	0	7/7/2004	9/1/2004	359	4694.96
0	0	STANDARD	LIBOR 6 MO	0	0	7/28/2004	9/1/2004	359	7369.23
0	0	STANDARD	LIBOR 6 MO	38877.25	0	6/11/2004	9/1/2004	359	8100
0	0	STANDARD		4515.3	0	7/21/2004	9/1/2004	359	4283.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	2267.06
0	0	STANDARD	LIBOR 6 MO	0	0	6/22/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	9250
0	0	STANDARD	LIBOR 0 MO	0	0	6/22/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	14668	0	6/13/2004	9/1/2004	359	5218.83
0	81	STANDARD	LIBOR 6 MO	0	0	7/27/2004	9/1/2004	359	2600
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 0 MO	0	0	7/8/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	2065.85
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	11000
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	8062.87
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	359	8023.88
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	2700
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	9800
0	0	STANDARD	LIBOR 6 MO	20009.59	0	7/15/2004	9/1/2004	359	1473.33
0	0	STANDARD		18203.92	0	7/27/2004	9/1/2004	359	3548.91
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	6196.71
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	9133
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	5200
0	0	STANDARD	LIBOR 6 MO	0	0	7/25/2004	9/1/2004	359	4765
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	4895.69
0	0	STANDARD	LIBOR 6 MO	12112.4	0	7/20/2004	9/1/2004	359	40132.11
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	6731
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	2705.54
0	0	STANDARD	LIBOR 0 MO	0	0	6/29/2004	9/1/2004	359	6731
0	0	STANDARD	LIBOR 0 MO	0	0	6/29/2004	9/1/2004	359	5777.3
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 0 MO	0	0	7/7/2004	9/1/2004	359	3200
0	0	STANDARD	LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	6350
0	0	STANDARD		0	0	7/10/2004	9/1/2004	359	6350
0	0	STANDARD		0	0	7/1/2004	9/1/2004	359	5570
0	0	STANDARD	MONTH	0	0	7/1/2004	9/1/2004	359	5570
0	0	STANDARD	LIBOR 6 MO	14442.64	0	6/14/2004	9/1/2004	359	13500
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	15074
0	0	STANDARD	LIBOR 6 MO	62096.59	0	7/26/2004	9/1/2004	359	7328.35
0	0	STANDARD	LIBOR 6 MO	20.43	0	7/22/2004	9/1/2004	359	5399.14
0	0	STANDARD	LIBOR 6 MO	297265.25	0	7/27/2004	9/1/2004	359	19961
0	0	STANDARD	LIBOR 6 MO	0	0	7/13/2004	9/1/2004	359	6800
0	97	STANDARD	LIBOR 6 MO	97220.59	0	6/30/2004	9/1/2004	359	6972.38
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	9225.92
0	4	STANDARD	LIBOR 6 MO	5403.67	0	7/18/2004	9/1/2004	359	4828.47
0	0	STANDARD	LIBOR 6 MO	0	0	7/27/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 0 MO	0	0	7/27/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	4477.98
0	0	STANDARD		21129.52	0	7/20/2004	9/1/2004	359	8842.12
0	0	STANDARD	LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	2193.17
0	0	STANDARD		10388.09	0	7/21/2004	9/1/2004	359	2676
0	0	STANDARD	LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	2890
0	0	STANDARD	LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 MO	19107.72	0	7/22/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MO	0	0	7/17/2004	9/1/2004	359	9950
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	6267
0	0	STANDARD		0	0	7/8/2004	9/1/2004	359	3600
0	29	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	5137.99
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	8698
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	7650
0	0	STANDARD	LIBOR 0 MO	0	0	7/21/2004	9/1/2004	359	5860

0	0	STANDARD	0	0	7/8/2004	9/1/2004	359	8698
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	1800
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	9935
0	0	STANDARD LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	29092.49
0	0	STANDARD LIBOR 6 MO	0	0	7/16/2004	9/1/2004	359	5500
0	0	STANDARD LIBOR 6 MO	0	0	7/26/2004	9/1/2004	359	3000
0	0	STANDARD LIBOR 6 MO	0	0	7/19/2004	9/1/2004	359	5367
0	95	STANDARD LIBOR 6 MO	0	0	7/10/2004	9/1/2004	359	10500
0	95	STANDARD	0	0	7/10/2004	9/1/2004	359	10500
0	0	STANDARD LIBOR 6 MO	0	0	7/20/2004	9/1/2004	359	1958.98
0	0	STANDARD LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	3800
0	0	STANDARD LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	6216.99
0	0	STANDARD LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	0	0	7/21/2004	9/1/2004	359	7500
0	0	STANDARD LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	5160
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	4800
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	4800
0	0	STANDARD LIBOR 6 MO	0	0	10/30/2003	8/1/2004	351	8284.35
0	0	STANDARD LIBOR 6 MO	59852.24	0	11/11/2003	9/1/2004	352	4016.13
0	0	STANDARD LIBOR 6 MO	38467.59	0	10/23/2003	8/1/2004	352	12028.85
0	0	STANDARD LIBOR 6 MO	0	0	10/23/2003	8/1/2004	352	6921.27
0	0	STANDARD	36831.8	0	11/23/2003	9/1/2004	352	12000
0	0	STANDARD LIBOR 6 MO	0	0	12/4/2003	8/1/2004	352	4506
0	0	STANDARD	0	0	12/2/2003	9/1/2004	352	7000
0	0	STANDARD LIBOR 6 MO	0	0	11/30/2003	8/1/2004	353	5346.41
0	0	STANDARD	6.73	0	12/9/2003	9/1/2004	353	6300
0	0	STANDARD LIBOR 6 MO	142077.65	0	12/19/2003	9/1/2004	353	32427
0	0	STANDARD	65.17	0	1/15/2004	8/1/2004	354	1349
0	0	STANDARD	0	0	7/25/2003	8/1/2004	235	7685
0	0	STANDARD	88323.19	0	11/9/2003	9/1/2004	174	3800
0	0	STANDARD LIBOR 6 MO	0	0	12/10/2003	8/1/2004	353	11008.5
0	0	STANDARD LIBOR 6 MO	7029.41	0	12/31/2003	8/1/2004	353	4188.74
0	0	STANDARD	312057.83	0	1/9/2004	8/1/2004	354	37105.21
0	0	STANDARD LIBOR 6 MO	1886.18	0	12/10/2003	8/1/2004	355	6895.65
0	0	STANDARD	0	0	1/13/2004	9/1/2004	353	5500
0	0	STANDARD LIBOR 6 MO	0	0	1/5/2004	8/1/2004	355	10214
0	0	STANDARD	8784.33	0	11/20/2003	8/1/2004	235	11167.92
0	0	STANDARD	41.16	0	1/19/2004	8/1/2004	354	4103.32
0	0	STANDARD LIBOR 6 MO	30423.18	0	2/5/2004	8/1/2004	354	5650
0	0	STANDARD LIBOR 6 MO	14366.59	0	11/14/2003	8/1/2004	354	4034.41
0	0	STANDARD LIBOR 6 MO	0	0	12/15/2003	8/1/2004	355	4000
0	59	STANDARD LIBOR 6 MO	18114.06	0	12/16/2003	8/1/2004	354	2460.32
0	0	STANDARD	730.42	0	2/5/2004	8/1/2004	355	5599
15	0	STANDARD	96355.95	0	2/18/2004	8/1/2004	355	8400
0	0	STANDARD	25309.79	0	1/26/2004	8/1/2004	354	9824.86
0	0	STANDARD	21615.44	0	1/24/2004	9/1/2004	355	15000
0	0	STANDARD	8870.19	0	2/4/2004	8/1/2004	354	2900
0	0	STANDARD	0	0	2/11/2004	8/1/2004	235	3725
0	0	STANDARD LIBOR 6 MO	0	0	2/14/2004	8/1/2004	354	4000
0	91	STANDARD LIBOR 6 MO	4824.23	0	2/18/2004	8/1/2004	355	4301.91
0	0	STANDARD	0	0	4/1/2004	9/1/2004	236	6186.99
0	0	STANDARD	0	0	2/18/2004	9/1/2004	235	11000
0	0	STANDARD	0	0	1/30/2004	9/1/2004	234	7500
0	0	STANDARD LIBOR 6 MO	0	0	3/16/2004	8/1/2004	355	4237.26
0	0	STANDARD	19284.23	0	1/21/2004	9/1/2004	358	2287.9
0	0	STANDARD LIBOR 6 MO	9929.86	0	2/9/2004	8/1/2004	355	5390.51
0	0	STANDARD	42514.5	0	1/28/2004	9/1/2004	355	6938.04
0	0	STANDARD	0	0	2/18/2004	8/1/2004	355	10000
0	0	STANDARD	0	0	2/18/2004	9/1/2004	235	6700
0	0	STANDARD LIBOR 6 MO	660.77	0	2/14/2004	8/1/2004	355	5838.2
0	0	STANDARD	7252.64	0	1/19/2004	9/1/2004	235	15000
0	0	STANDARD	0	0	2/19/2004	8/1/2004	355	10250
0	0	STANDARD	30290.92	0	2/17/2004	9/1/2004	355	3859.32
0	0	STANDARD	0	0	2/6/2004	8/1/2004	235	3250
0	0	STANDARD	0	0	2/19/2004	9/1/2004	235	10100
0	64	STANDARD LIBOR 6 MO	0	0	12/23/2003	8/1/2004	355	4378.49
0	41	STANDARD LIBOR 6 MO	268.67	0	2/24/2004	8/1/2004	355	4023.62
0	0	STANDARD LIBOR 6 MO	289.5	0	3/4/2004	8/1/2004	355	6282.62
0	0	STANDARD LIBOR 6 MO	0	0	3/5/2004	8/1/2004	355	22578.37
0	0	STANDARD LIBOR 6 MO	0	0	2/19/2004	9/1/2004	355	2350
0	4	STANDARD LIBOR 6 MO	16578.31	0	2/18/2004	8/1/2004	355	8878.34
0	0	STANDARD	1476.64	0	12/26/2003	9/1/2004	235	8325
0	0	STANDARD	0	0	4/3/2004	8/1/2004	236	9500
0	0	STANDARD LIBOR 6 MO	0	0	3/27/2004	8/1/2004	356	7144
0	0	STANDARD LIBOR 6 MO	0	0	3/13/2004	8/1/2004	356	6000
0	0	STANDARD	0	0	3/13/2004	8/1/2004	236	6000
0	0	STANDARD	23853.22	0	2/28/2004	8/1/2004	355	12445.3

0	0	STANDARD	LIBOR 6 MO	0	0	2/13/2004	8/1/2004	355	3200
0	30	STANDARD	LIBOR 6 MO	0	0	10/9/2003	9/1/2004	355	6000
0	0	STANDARD		0	0	4/24/2004	8/1/2004	357	10025.07
0	0	STANDARD		0	0	3/16/2004	10/1/2004	356	4500
0	0	STANDARD	LIBOR 6 MO	37.84	0	3/25/2004	8/1/2004	358	4869.9
0	0	RURAL	LIBOR 6 MO	0	0	11/13/2003	9/1/2004	358	3359.36
0	0	STANDARD		6122.11	0	4/21/2004	9/1/2004	177	2871.44
0	0	STANDARD		0	0	3/17/2004	9/1/2004	358	3791.94
0	0	STANDARD		11737.06	0	3/31/2004	8/1/2004	356	5083.26
0	0	STANDARD		0	0	2/28/2004	8/1/2004	355	7404.01
0	0	STANDARD		0	0	3/2/2004	8/1/2004	355	6000
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	9/1/2004	355	6200
0	0	STANDARD		0	0	2/15/2004	8/1/2004	235	5603.6
0	0	STANDARD	LIBOR 6 MO	4023.24	0	5/15/2004	9/1/2004	357	3915.98
0	0	STANDARD		21302.41	0	3/12/2004	8/1/2004	356	7318.55
0	0	STANDARD		19270.49	0	2/12/2004	8/1/2004	357	2100.3
0	0	STANDARD		2580.47	0	2/13/2004	9/1/2004	357	3408.55
0	0	STANDARD	LIBOR 6 MO	1032.06	0	1/28/2004	8/1/2004	355	6200
0	0	STANDARD		2278.26	0	3/4/2004	8/1/2004	356	6703.9
0	0	STANDARD	LIBOR 6 MO	0	0	3/10/2004	8/1/2004	355	6280
0	0	STANDARD		0	0	3/15/2004	9/1/2004	355	6500
0	31	STANDARD	LIBOR 6 MO	37541.06	0	3/26/2004	8/1/2004	358	4200
0	0	STANDARD		0	0	3/3/2004	9/1/2004	356	3100
0	0	STANDARD	LIBOR 6 MO	1616.25	0	3/8/2004	8/1/2004	357	2880.54
0	0	STANDARD		9013.58	0	3/5/2004	8/1/2004	356	3501.15
0	0	STANDARD		0	0	3/5/2004	9/1/2004	235	6069.83
0	0	STANDARD	LIBOR 6 MO	1092.4	0	4/9/2004	8/1/2004	358	2166.67
0	0	STANDARD	LIBOR 6 MO	30629.23	0	2/9/2004	8/1/2004	355	7780.45
0	0	STANDARD		1414.42	0	3/4/2004	8/1/2004	357	5808.25
0	0	STANDARD	LIBOR 6 MO	0	0	1/28/2004	8/1/2004	355	9401.48
0	0	STANDARD		2930.3	0	2/10/2004	8/1/2004	357	12873
0	89	STANDARD	LIBOR 6 MO	0	0	3/18/2004	8/1/2004	356	4868.59
0	0	STANDARD	LIBOR 6 MO	0	0	3/5/2004	8/1/2004	355	10920.07
0	0	STANDARD	LIBOR 6 MO	30501.61	0	3/20/2004	8/1/2004	356	51095.38
0	0	STANDARD		17068.9	0	10/14/2003	8/1/2004	357	4465
0	0	STANDARD	LIBOR 6 MO	40783.94	0	3/18/2004	8/1/2004	356	51072.75
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	358	5318.24
0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	358	4500
0	0	STANDARD		180868.75	0	3/16/2004	9/1/2004	358	8659.31
0	0	STANDARD		10777.96	0	10/16/2003	8/1/2004	358	7554.16
0	0	STANDARD		44385.53	0	3/30/2004	8/1/2004	359	4160.8
0	0	STANDARD	LIBOR 6 MO	0	0	3/17/2004	8/1/2004	356	6030.67
0	0	STANDARD		0	0	3/22/2004	9/1/2004	238	9055.45
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	9/1/2004	355	5410.06
0	0	STANDARD	LIBOR 6 MO	31187.88	0	3/31/2004	9/1/2004	358	4550
0	0	STANDARD	LIBOR 6 MO	7791	0	3/10/2004	8/1/2004	356	4200
0	0	STANDARD	LIBOR 6 MO	20227.72	0	11/15/2003	8/1/2004	357	3500
0	0	STANDARD	LIBOR 6 MO	24962	0	3/16/2004	8/1/2004	356	3500
0	0	STANDARD	LIBOR 6 MO	11838.69	0	2/18/2004	8/1/2004	357	3464.03
0	0	STANDARD		0	0	4/13/2004	8/1/2004	236	3200
0	82	STANDARD	LIBOR 6 MO	49417.56	0	4/1/2004	8/1/2004	356	4000
0	0	STANDARD		0	0	3/20/2004	9/1/2004	358	3782.29
0	50	RURAL		2675.78	0	3/20/2004	8/1/2004	356	3609.97
0	0	STANDARD		12132.8	0	2/25/2004	9/1/2004	236	5500
0	0	STANDARD	LIBOR 6 MO	14762.03	0	4/2/2004	8/1/2004	356	2200
0	0	STANDARD		3266.53	0	3/2/2004	8/1/2004	358	5500
0	0	STANDARD		0	0	2/28/2004	9/1/2004	236	4196.06
0	0	STANDARD		14072.81	0	12/17/2003	8/1/2004	356	3923.1
0	74	STANDARD		37011.25	0	3/11/2004	8/1/2004	238	13800
0	0	RURAL	LIBOR 6 MO	394.95	0	3/18/2004	8/1/2004	358	3686.24
0	0	STANDARD		0	0	3/23/2004	8/1/2004	238	4414.98
0	0	STANDARD	LIBOR 6 MO	10027.96	0	4/30/2004	8/1/2004	357	2610
0	0	STANDARD	LIBOR 6 MO	0	0	3/7/2004	8/1/2004	356	6000
0	0	STANDARD		253835.22	0	3/19/2004	8/1/2004	177	17565.86
20	0	STANDARD		84599.9	0	4/6/2004	8/1/2004	357	15266.67
13	0	STANDARD	LIBOR 6 MO	2196.04	0	4/11/2004	8/1/2004	357	4486.95
0	0	STANDARD		0	0	12/1/2003	8/1/2004	358	9500
0	0	STANDARD		0	0	4/5/2004	9/1/2004	236	5380
0	0	STANDARD	LIBOR 6 MO	2568.93	0	1/12/2004	9/1/2004	357	4702.19
0	57	STANDARD	LIBOR 6 MO	42569.7	0	4/13/2004	8/1/2004	358	5683.33
0	0	STANDARD	LIBOR 6 MO	17409.87	0	1/26/2004	9/1/2004	357	10000
0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	357	2500
0	0	STANDARD	LIBOR 6 MO	18114.83	0	5/5/2004	9/1/2004	358	10064.81
0	0	STANDARD		34309.68	0	4/14/2004	9/1/2004	356	1328.4
0	0	STANDARD	LIBOR 6 MO	11675.79	0	2/13/2004	8/1/2004	357	8500
0	93	STANDARD		7943.91	0	4/6/2004	8/1/2004	236	4397.47
0	0	STANDARD	LIBOR 6 MO	11540.8	0	4/4/2004	9/1/2004	358	4769.24

0	0	STANDARD		10573.47	0	1/26/2004	8/1/2004	357	6888.84
0	0	STANDARD	LIBOR 6 MO	3135.63	0	3/26/2004	8/1/2004	358	3766.26
0	0	STANDARD	LIBOR 6 MO	0	0	3/26/2004	8/1/2004	358	3200
0	0	STANDARD		0	0	3/29/2004	8/1/2004	238	4496.84
0	0	STANDARD	LIBOR 6 MO	8930.24	0	3/29/2004	9/1/2004	358	5583.48
0	0	STANDARD		0	0	4/28/2004	8/1/2004	237	7501.04
0	0	STANDARD		9927.94	0	3/27/2004	9/1/2004	356	2268.57
0	0	STANDARD		481.5	0	3/31/2004	8/1/2004	357	4480.58
0	0	STANDARD	LIBOR 6 MO	27132.69	0	3/3/2004	8/1/2004	356	6683.88
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	96698.06	0	4/1/2004	9/1/2004	357	4800
0	91	STANDARD		0	0	4/26/2004	8/1/2004	357	6853.03
0	0	STANDARD		0	0	4/27/2004	8/1/2004	357	4278.83
0	0	RURAL	LIBOR 6 MO	38338.33	0	4/23/2004	9/1/2004	358	20000
0	0	STANDARD	LIBOR 6 MO	2681.96	0	3/13/2004	8/1/2004	356	2336.31
0	0	STANDARD		16384.21	0	5/7/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MO	17226.25	0	2/13/2004	9/1/2004	358	4500
0	33	STANDARD	LIBOR 6 MO	11492.06	0	3/30/2004	8/1/2004	356	2565
11	0	STANDARD	LIBOR 6 MO	72.38	0	4/30/2004	9/1/2004	358	5042.42
0	0	STANDARD	LIBOR 6 MO	24193.42	0	5/18/2004	9/1/2004	358	6652.54
0	39	STANDARD		0	0	3/1/2004	9/1/2004	357	16744.42
0	0	STANDARD		0	0	3/29/2004	9/1/2004	236	7045.76
0	0	STANDARD	LIBOR 6 MO	32695.08	0	4/2/2004	8/1/2004	357	5000
0	0	STANDARD		12756.86	0	4/8/2004	9/1/2004	176	6620.16
0	0	STANDARD	LIBOR 6 MO	10817.32	0	3/16/2004	9/1/2004	356	3000
0	0	STANDARD		400.81	0	4/20/2004	9/1/2004	357	3860.34
0	24	STANDARD		3215.6	0	4/12/2004	8/1/2004	356	7500
0	37	STANDARD		36657.44	0	4/28/2004	10/1/2004	237	19278.4
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	5100
0	0	STANDARD	LIBOR 6 MO	17687.47	0	3/31/2004	8/1/2004	357	6939.83
0	0	STANDARD	LIBOR 6 MO	0	0	4/7/2004	9/1/2004	356	4513.85
0	0	STANDARD	LIBOR 6 MO	27981.59	0	3/31/2004	9/1/2004	356	5000
0	0	STANDARD	LIBOR 6 MO	1647.98	0	3/26/2004	9/1/2004	357	5120.59
0	0	STANDARD		14024.41	0	4/6/2004	9/1/2004	357	5514.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/22/2004	8/1/2004	357	10800
0	0	STANDARD		36211.98	0	3/26/2004	8/1/2004	358	7337.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/5/2004	8/1/2004	356	4975
0	0	STANDARD	LIBOR 6 MO	52396.95	0	5/8/2004	9/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	8500
0	74	STANDARD	LIBOR 6 MO	0	0	3/10/2004	9/1/2004	357	5400
0	0	STANDARD		16503.95	0	4/20/2004	8/1/2004	358	3860.98
0	0	STANDARD	LIBOR 6 MO	0	0	3/19/2004	9/1/2004	356	23050
0	0	STANDARD		0	0	4/1/2004	9/1/2004	358	3163.97
0	0	STANDARD	LIBOR 6 MO	25827.14	0	4/6/2004	9/1/2004	356	3500
0	0	STANDARD	LIBOR 6 MO	1937.36	0	4/27/2004	8/1/2004	357	2868
0	0	STANDARD	LIBOR 6 MO	0	0	4/13/2004	9/1/2004	356	5000
31	0	STANDARD	LIBOR 6 MO	19444.32	0	5/1/2004	9/1/2004	358	3597.24
0	0	STANDARD		0	0	3/6/2004	8/1/2004	237	5800
0	3	STANDARD		0	0	5/1/2004	8/1/2004	358	2290.26
0	0	STANDARD		0	0	3/31/2004	8/1/2004	238	8250
0	0	STANDARD	LIBOR 6 MO	496.29	0	3/18/2004	9/1/2004	358	5442.21
0	5	STANDARD	LIBOR 6 MO	20471.95	0	4/2/2004	8/1/2004	356	2306.33
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	8/1/2004	356	7005.79
0	72	STANDARD		84792.81	0	3/24/2004	8/1/2004	357	9857.7
23	0	STANDARD	LIBOR 6 MO	18118.22	0	4/8/2004	9/1/2004	356	5729
13	0	STANDARD		3871.46	0	4/9/2004	8/1/2004	356	6309.37
0	0	STANDARD	LIBOR 6 MO	33128.32	0	5/11/2004	8/1/2004	357	6134.74
8	0	STANDARD	LIBOR 6 MO	13846.55	0	5/21/2004	8/1/2004	358	6500
0	0	STANDARD		27547.4	0	3/15/2004	9/1/2004	356	10200
0	0	STANDARD	LIBOR 6 MO	810.55	0	4/2/2004	8/1/2004	356	3928.08
0	0	STANDARD	LIBOR 6 MO	5600.42	0	5/5/2004	9/1/2004	357	3650
0	0	STANDARD		18866.16	0	5/7/2004	9/1/2004	357	7826.73
0	19	STANDARD		27309.07	0	4/9/2004	9/1/2004	357	6415.84
0	0	STANDARD		39684.59	0	4/15/2004	9/1/2004	357	5040.41
0	0	STANDARD		474.94	0	3/13/2004	8/1/2004	356	4496.3
0	0	STANDARD		0	0	4/15/2004	9/1/2004	357	7057.18
0	0	STANDARD		0	0	5/1/2004	8/1/2004	357	5000
0	24	STANDARD	LIBOR 6 MO	51506.86	0	4/13/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	3936.56	0	4/9/2004	9/1/2004	357	2363.41
0	22	STANDARD	LIBOR 6 MO	15936.76	0	3/29/2004	8/1/2004	357	2600
0	0	STANDARD	LIBOR 6 MO	15919.22	0	4/7/2004	8/1/2004	356	3780.09
0	93	STANDARD		5116.77	0	4/26/2004	8/1/2004	357	5929
0	0	STANDARD	LIBOR 6 MO	0	0	3/1/2004	8/1/2004	358	10827.84
0	0	STANDARD		4300.38	0	4/5/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 MO	142360.92	0	4/20/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	22127.43	0	2/28/2004	8/1/2004	357	6574.54
0	19	STANDARD		15359.4	0	4/8/2004	9/1/2004	356	8143.17

0	0	STANDARD	LIBOR 6 MO	2666.23	0	4/16/2004	8/1/2004	356	5000
0	0	STANDARD	LIBOR 6 MO	41406.09	0	3/3/2004	1/1/2005	357	2500
0	0	STANDARD		1575.54	0	4/12/2004	9/1/2004	356	5036.2
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	2657.19
0	0	STANDARD		5464.71	0	4/9/2004	9/1/2004	358	5100
0	0	STANDARD	LIBOR 6 MO	18277.37	0	5/4/2004	9/1/2004	358	5131.54
0	0	STANDARD		251.58	0	4/14/2004	8/1/2004	356	12000
0	0	STANDARD		114123.91	0	4/10/2004	9/1/2004	357	22076
0	75	STANDARD		1413.16	0	4/15/2004	9/1/2004	357	4486.15
0	0	STANDARD		16645.14	0	4/8/2004	9/1/2004	357	4627.7
0	0	RURAL	LIBOR 6 MO	14170.53	0	1/26/2004	8/1/2004	356	13000
0	0	STANDARD		8470.2	0	4/4/2004	9/1/2004	357	1716.59
0	60	STANDARD	LIBOR 6 MO	42985.96	0	5/13/2004	9/1/2004	358	13400
0	0	STANDARD		0	0	4/14/2004	9/1/2004	236	6700
0	0	STANDARD	LIBOR 6 MO	249.69	0	4/12/2004	8/1/2004	356	4453.27
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	8/1/2004	358	2900
0	0	STANDARD		898.9	0	4/21/2004	8/1/2004	357	2669.11
0	0	STANDARD		2077.58	0	3/25/2004	8/1/2004	356	4100
0	0	STANDARD	LIBOR 6 MO	51713.35	0	5/4/2004	9/1/2004	358	4199.19
0	38	STANDARD	LIBOR 6 MO	23889.33	0	3/23/2004	8/1/2004	357	3264.32
0	0	STANDARD		25086.62	0	4/28/2004	9/1/2004	357	3750
0	0	STANDARD	LIBOR 6 MO	25824.31	0	4/23/2004	9/1/2004	359	5100
7	7	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	357	3600
0	0	STANDARD		13.6	0	4/28/2004	8/1/2004	358	11421
0	0	STANDARD	LIBOR 6 MO	15697.78	0	4/10/2004	8/1/2004	357	5337.99
0	0	STANDARD		0	0	5/1/2004	9/1/2004	237	5500
0	0	STANDARD	LIBOR 6 MO	0	0	3/25/2004	9/1/2004	357	3615.48
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	9/1/2004	358	8504.97
0	0	STANDARD		1710.95	0	3/14/2004	8/1/2004	358	1529.81
0	0	STANDARD	LIBOR 6 MO	6978.37	0	10/7/2003	8/1/2004	358	8574.38
0	0	RURAL	LIBOR 6 MO	0	0	2/26/2004	8/1/2004	357	5200
0	0	STANDARD	LIBOR 6 MO	0	0	4/18/2004	9/1/2004	357	4268.99
0	0	STANDARD		741.07	0	3/16/2004	9/1/2004	357	4192.11
0	0	STANDARD		383.01	0	4/22/2004	8/1/2004	177	5225.96
0	0	STANDARD		19467.08	0	4/15/2004	9/1/2004	357	3488.21
0	68	STANDARD	LIBOR 6 MO	11490.62	0	4/16/2004	9/1/2004	357	4411.75
0	0	STANDARD	LIBOR 6 MO	42281.97	0	4/15/2004	9/1/2004	357	1700
0	0	STANDARD		12168.7	0	4/15/2004	8/1/2004	237	5161.41
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	4200
0	0	RURAL	LIBOR 6 MO	202.1	0	4/14/2004	9/1/2004	358	7348.96
0	0	STANDARD	LIBOR 6 MO	23312.93	0	6/2/2004	9/1/2004	358	2828.04
0	0	STANDARD	LIBOR 6 MO	26853.04	0	4/7/2004	8/1/2004	357	4696.18
0	0	STANDARD		28286.67	0	4/29/2004	8/1/2004	357	6753
0	12	STANDARD	LIBOR 6 MO	8018.19	0	3/31/2004	9/1/2004	357	4493.65
0	0	STANDARD	LIBOR 6 MO	64.9	0	2/26/2004	9/1/2004	358	4544.19
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	4296.43
0	0	STANDARD		30137.36	0	4/15/2004	8/1/2004	177	3326.14
0	0	STANDARD		123814.22	0	3/27/2004	8/1/2004	356	13981
0	54	RURAL	LIBOR 6 MO	4792.12	0	4/15/2004	9/1/2004	357	6948.06
0	0	STANDARD		46260.29	0	2/18/2004	8/1/2004	357	9258.62
0	0	STANDARD		2223.6	0	4/15/2004	8/1/2004	357	6827.81
0	0	STANDARD		0	0	4/20/2004	9/1/2004	357	6106.33
0	0	STANDARD	LIBOR 6 MO	10493.42	0	3/19/2004	8/1/2004	357	9564.99
0	0	STANDARD		267.58	0	4/14/2004	9/1/2004	177	2823.41
0	82	STANDARD		69628.29	0	4/14/2004	9/1/2004	357	3034.43
0	0	STANDARD	LIBOR 6 MO	24194.13	0	4/12/2004	9/1/2004	358	7402.1
0	0	STANDARD	LIBOR 6 MO	12547.42	0	4/12/2004	9/1/2004	358	5493.57
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	4000
17	17	STANDARD	LIBOR 6 MO	31568.4	0	5/14/2004	8/1/2004	358	3333.35
0	0	STANDARD		10233.01	0	4/14/2004	8/1/2004	177	5191.29
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	358	9500
0	0	STANDARD		54152.46	0	3/23/2004	9/1/2004	178	2134.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	359	7389.75
0	0	STANDARD	LIBOR 6 MO	1.14	0	5/1/2004	8/1/2004	357	5408.55
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4980
0	0	STANDARD	LIBOR 6 MO	44170.71	0	4/23/2004	9/1/2004	357	3299.64
0	13	STANDARD	LIBOR 6 MO	0	0	4/22/2004	9/1/2004	358	6931.74
0	0	STANDARD		19076.76	0	5/20/2004	8/1/2004	358	5814.65
0	0	STANDARD	LIBOR 6 MO	2891.75	0	4/12/2004	8/1/2004	357	4600
0	62	STANDARD	LIBOR 6 MO	10813.35	0	3/26/2004	9/1/2004	357	2662.19
0	67	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	8323.46
0	0	STANDARD	LIBOR 6 MO	49632.16	0	5/14/2004	9/1/2004	358	5375.4
0	0	STANDARD		20765.07	0	4/9/2004	10/1/2004	357	3250.52
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	9/1/2004	358	7800
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	5554
0	8	STANDARD	LIBOR 6 MO	19027.22	0	4/29/2004	9/1/2004	357	3007.94

0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	12909.03	0	3/12/2004	9/1/2004	357	4105.47
0	0	STANDARD		3305	0	5/14/2004	9/1/2004	358	1739.22
0	0	STANDARD	LIBOR 6 MO	170878.92	0	5/17/2004	9/1/2004	358	17958.93
0	0	STANDARD	LIBOR 6 MO	0	0	3/22/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	43540.07	0	5/31/2004	9/1/2004	358	17958.93
0	0	STANDARD		650.17	0	5/5/2004	9/1/2004	357	3127.09
0	14	STANDARD	LIBOR 6 MO	0	0	2/16/2004	9/1/2004	358	3802.93
0	0	STANDARD		17358.65	0	5/4/2004	8/1/2004	357	3768.64
0	0	STANDARD	LIBOR 6 MO	0	0	4/30/2004	8/1/2004	358	7540
0	0	STANDARD	LIBOR 6 MO	2322.97	0	5/18/2004	9/1/2004	358	5595.97
0	99	STANDARD		0	0	3/22/2004	8/1/2004	357	2456.13
0	0	STANDARD	LIBOR 6 MO	66.03	0	5/24/2004	8/1/2004	358	13200
0	0	STANDARD		7409.26	0	4/19/2004	8/1/2004	358	3160
0	43	STANDARD		17083.65	0	5/11/2004	8/1/2004	357	24273.64
0	0	STANDARD	LIBOR 6 MO	0	0	3/19/2004	9/1/2004	357	4277.62
0	0	STANDARD	LIBOR 6 MO	342.48	0	4/21/2004	8/1/2004	357	5212.31
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	357	2800
0	12	STANDARD	LIBOR 6 MO	4478.16	0	4/19/2004	8/1/2004	357	6601.58
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	357	10600
0	0	STANDARD	LIBOR 6 MO	337.98	0	2/4/2004	8/1/2004	358	5267.37
0	0	STANDARD	LIBOR 6 MO	22323.46	0	5/11/2004	9/1/2004	357	2470
0	0	STANDARD		27301.61	0	5/4/2004	9/1/2004	358	9973.17
0	0	STANDARD		31519.1	0	5/11/2004	9/1/2004	358	6251.93
0	0	STANDARD	LIBOR 6 MO	13860.83	0	4/7/2004	8/1/2004	357	4825
0	0	STANDARD		25904.24	0	4/22/2004	9/1/2004	357	2190.02
0	36	STANDARD	LIBOR 6 MO	0	0	4/25/2004	8/1/2004	358	7150.6
0	0	STANDARD	LIBOR 6 MO	78621.63	0	4/21/2004	8/1/2004	357	8800
0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	8/1/2004	358	10882.31
0	0	STANDARD	LIBOR 6 MO	26744.77	0	4/23/2004	9/1/2004	357	5600
0	0	STANDARD	LIBOR 6 MO	22687.31	0	5/13/2004	8/1/2004	357	2795
0	0	STANDARD		3809.73	0	5/4/2004	9/1/2004	357	4583
0	0	STANDARD		56222.76	0	4/28/2004	8/1/2004	178	3858.51
0	0	STANDARD	LIBOR 6 MO	1619.71	0	4/29/2004	8/1/2004	357	9054.83
0	0	RURAL	LIBOR 6 MO	19.19	0	3/9/2004	9/1/2004	358	3486.9
0	63	STANDARD	LIBOR 6 MO	0	0	3/14/2004	9/1/2004	357	3550
0	0	RURAL		15798.53	0	4/21/2004	8/1/2004	357	2098.58
0	0	STANDARD	LIBOR 6 MO	7790.1	0	4/18/2004	8/1/2004	357	9583.33
0	0	STANDARD		0	0	5/24/2004	9/1/2004	358	3357.63
0	73	STANDARD		23481.4	0	4/18/2004	8/1/2004	357	4947.55
0	0	STANDARD		474.99	0	5/22/2004	8/1/2004	357	3000
0	0	STANDARD		4171.12	0	4/27/2004	8/1/2004	358	2187.07
0	15	STANDARD	LIBOR 6 MO	1347.8	0	5/11/2004	8/1/2004	357	3031
0	0	STANDARD		75903.55	0	4/21/2004	9/1/2004	358	5001.29
0	0	STANDARD	LIBOR 6 MO	30038.71	0	4/21/2004	8/1/2004	358	5100.44
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	357	6534.01
0	74	STANDARD		11625.25	0	4/15/2004	8/1/2004	237	3899.35
0	0	STANDARD	LIBOR 6 MO	30158.21	0	5/4/2004	8/1/2004	358	6643.46
0	0	STANDARD		33.27	0	4/9/2004	8/1/2004	357	6700
0	0	STANDARD		29824.12	0	5/17/2004	8/1/2004	177	4939
0	0	STANDARD	LIBOR 6 MO	37017.35	0	5/11/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	4/23/2004	8/1/2004	358	4526.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	2288.18
0	0	STANDARD		21004.96	0	5/14/2004	9/1/2004	358	10000
0	0	STANDARD		52208.03	0	4/29/2004	9/1/2004	357	1122.62
0	0	STANDARD	LIBOR 6 MO	1037.93	0	5/10/2004	9/1/2004	358	1405.06
0	0	STANDARD	LIBOR 6 MO	7900.43	0	4/7/2004	9/1/2004	358	5354.36
0	0	STANDARD	LIBOR 6 MO	12929.74	0	5/17/2004	9/1/2004	358	5700
13	0	STANDARD	LIBOR 6 MO	11284.05	0	5/19/2004	9/1/2004	358	4185.27
0	0	STANDARD	LIBOR 6 MO	25772.08	0	4/12/2004	8/1/2004	358	2599.72
0	0	STANDARD		551.58	0	4/14/2004	8/1/2004	178	3502.12
0	0	STANDARD		9983.14	0	5/1/2004	9/1/2004	357	5586.59
0	0	STANDARD		30164.99	0	5/14/2004	8/1/2004	178	4800
0	0	STANDARD	LIBOR 6 MO	344.61	0	4/1/2004	9/1/2004	357	6000
0	67	STANDARD		18159.48	0	4/14/2004	9/1/2004	358	2727
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	5099.4
0	0	STANDARD	LIBOR 6 MO	3322.88	0	4/30/2004	8/1/2004	358	3500
0	0	STANDARD		0	0	5/22/2004	9/1/2004	358	7189.46
0	6	STANDARD	LIBOR 6 MO	0	0	4/1/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	33.25	0	4/29/2004	8/1/2004	357	6833.22
0	20	STANDARD		14507.17	0	4/30/2004	9/1/2004	357	2565
0	0	STANDARD		24072.98	0	4/12/2004	9/1/2004	237	15634
0	50	STANDARD	LIBOR 6 MO	122525.97	0	5/24/2004	8/1/2004	358	10500
0	0	STANDARD		30487.39	0	4/27/2004	8/1/2004	237	8421.95
0	0	STANDARD		33314.43	0	4/5/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	106.08	0	4/28/2004	9/1/2004	357	2907.07

0	0	STANDARD	LIBOR 6 MO	12538.72	0	5/2/2004	9/1/2004	358	4023.08
0	0	STANDARD	LIBOR 6 MO	11720.38	0	4/14/2004	8/1/2004	357	20550
0	0	STANDARD	LIBOR 6 MO	0	0	5/5/2004	9/1/2004	357	5644
0	0	STANDARD	LIBOR 6 MO	0	0	5/9/2004	9/1/2004	358	3911.07
0	0	STANDARD	LIBOR 6 MO	17387.5	0	5/13/2004	8/1/2004	357	4000
0	0	STANDARD		5017.01	0	3/29/2004	8/1/2004	357	2850
0	0	STANDARD	LIBOR 6 MO	19557.59	0	1/22/2004	9/1/2004	358	7250
0	32	STANDARD		10178.29	0	4/15/2004	9/1/2004	357	2728.15
0	0	STANDARD		41643.29	0	4/19/2004	9/1/2004	357	7058.24
0	0	STANDARD		31370.04	0	3/19/2004	8/1/2004	357	9843.5
0	53	STANDARD	LIBOR 6 MO	0	0	4/8/2004	8/1/2004	358	10000
0	19	STANDARD	LIBOR 6 MO	14063.07	0	4/21/2004	8/1/2004	358	2200
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	0	0	3/9/2004	8/1/2004	358	9562.77
0	0	STANDARD		273.52	0	3/29/2004	9/1/2004	357	3959.98
0	0	STANDARD	LIBOR 6 MO	0	0	1/30/2004	8/1/2004	358	7464.5
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	357	7500
0	0	STANDARD	LIBOR 6 MO	20746.99	0	4/21/2004	9/1/2004	357	7500
0	0	STANDARD		4993.48	0	4/30/2004	9/1/2004	357	4100
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	357	8850
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	359	3800
0	0	STANDARD		45773.85	0	4/13/2004	8/1/2004	177	4268.17
0	0	RURAL		0	0	1/13/2004	8/1/2004	357	2485
0	32	STANDARD		0	0	3/27/2004	8/1/2004	357	7185.7
0	0	STANDARD		0	0	5/30/2004	9/1/2004	358	4340.68
0	0	STANDARD		11394.03	0	4/9/2004	8/1/2004	357	4860.13
0	0	RURAL		10343.8	0	4/28/2004	9/1/2004	358	4000
0	15	STANDARD	LIBOR 6 MO	9457.51	0	4/28/2004	8/1/2004	358	9500
0	67	STANDARD	LIBOR 6 MO	1197.32	0	5/2/2004	9/1/2004	357	8346
0	0	STANDARD	LIBOR 6 MO	21613.66	0	3/19/2004	9/1/2004	357	8600
0	0	STANDARD	LIBOR 6 MO	672.42	0	4/29/2004	8/1/2004	357	3486
0	0	STANDARD		195.9	0	4/27/2004	9/1/2004	357	9750.85
0	0	STANDARD	LIBOR 6 MO	4227.87	0	4/8/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	4200
0	89	STANDARD	LIBOR 6 MO	31031.41	0	4/28/2004	9/1/2004	358	4710.54
28	0	STANDARD		11353.62	0	5/20/2004	9/1/2004	359	2409.95
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	3/16/2004	8/1/2004	357	12650
16	13	STANDARD	LIBOR 6 MO	78.52	0	2/5/2004	9/1/2004	358	6588.67
0	0	STANDARD		1238.56	0	3/16/2004	9/1/2004	237	4894.4
0	0	STANDARD		10428.3	0	4/29/2004	9/1/2004	357	5193.84
0	0	STANDARD	LIBOR 6 MO	53601.92	0	4/18/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	357	7038
0	0	STANDARD		0	0	4/28/2004	9/1/2004	358	5184.68
0	0	STANDARD	LIBOR 6 MO	34064.06	0	5/1/2004	8/1/2004	358	4313.41
0	0	STANDARD	LIBOR 6 MO	0	0	1/17/2004	8/1/2004	358	7508.34
0	40	STANDARD	LIBOR 6 MO	63347.23	0	4/29/2004	9/1/2004	357	6800
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	15714.84	0	4/13/2004	9/1/2004	358	4698.79
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	2994.8
0	0	STANDARD		38783.35	0	4/21/2004	9/1/2004	357	12311.77
0	0	STANDARD	LIBOR 6 MO	2432.15	0	5/11/2004	8/1/2004	357	3100
0	0	STANDARD		204022.81	0	4/29/2004	9/1/2004	357	5415.72
0	0	STANDARD		45421.96	0	4/28/2004	8/1/2004	357	3773.93
0	0	STANDARD		2570.29	0	4/15/2004	8/1/2004	358	6353.08
0	0	STANDARD		37386.5	0	3/28/2004	9/1/2004	178	91960
0	0	STANDARD		47800.5	0	3/28/2004	9/1/2004	178	91960
0	0	STANDARD		33057.4	0	3/28/2004	10/1/2004	178	91960
0	24	STANDARD		44027.36	0	4/30/2004	9/1/2004	357	3051.84
0	0	STANDARD	LIBOR 6 MO	26944.37	0	4/15/2004	9/1/2004	357	4649
0	0	STANDARD		12368.68	0	4/20/2004	9/1/2004	357	8849.13
1	0	STANDARD	LIBOR 6 MO	2308.73	0	5/4/2004	8/1/2004	357	4897.75
0	0	STANDARD	LIBOR 6 MO	573.7	0	5/15/2004	9/1/2004	359	3000
0	0	STANDARD	LIBOR 6 MO	27926.06	0	5/6/2004	8/1/2004	358	5000
0	0	STANDARD		0	0	4/26/2004	8/1/2004	357	5670
0	0	STANDARD		19568.83	0	3/29/2004	10/1/2004	178	4500
0	0	STANDARD		4692.83	0	5/12/2004	9/1/2004	357	4381.33
0	53	STANDARD	LIBOR 6 MO	30000.79	0	5/12/2004	9/1/2004	358	4000
0	35	STANDARD	LIBOR 6 MO	26183.26	0	2/10/2004	8/1/2004	357	12838.15
0	0	STANDARD	LIBOR 6 MO	79635.88	0	4/23/2004	9/1/2004	359	10000
0	0	STANDARD		1049.65	0	5/11/2004	8/1/2004	357	7147
0	0	STANDARD		7.86	0	5/5/2004	9/1/2004	357	2998.8
0	0	STANDARD	LIBOR 6 MO	2785.81	0	5/17/2004	9/1/2004	358	7935.76
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	357	5300
0	0	STANDARD	LIBOR 6 MO	0	0	3/29/2004	8/1/2004	359	5500
0	86	STANDARD		732.2	0	5/6/2004	9/1/2004	357	2582.41
0	0	STANDARD	LIBOR 6 MO	739.81	0	1/26/2004	8/1/2004	358	7417.86

0	0	STANDARD	LIBOR 6 MO	60735.69	0	5/20/2004	8/1/2004	358	9069.64
0	8	STANDARD		7430.2	0	4/27/2004	9/1/2004	237	3552.13
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	11/1/2004	358	5000
0	74	STANDARD	LIBOR 6 MO	7511.18	0	5/20/2004	8/1/2004	358	9591.49
0	62	STANDARD		1836.63	0	5/12/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	103.99	0	2/17/2004	8/1/2004	358	7573.4
0	88	STANDARD	LIBOR 6 MO	36646.55	0	5/13/2004	9/1/2004	357	6500
0	0	STANDARD	LIBOR 6 MO	22808.46	0	4/26/2004	8/1/2004	357	5996
0	0	STANDARD	LIBOR 6 MO	7886.78	0	12/21/2003	8/1/2004	358	5066.21
0	0	STANDARD		9714.33	0	4/28/2004	9/1/2004	357	2060.21
0	0	STANDARD		35682.79	0	5/11/2004	9/1/2004	357	6625
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	25000
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	3800
0	13	STANDARD		10050.81	0	4/26/2004	9/1/2004	358	3279.59
0	0	STANDARD	LIBOR 6 MO	535.31	0	5/1/2004	8/1/2004	357	7140.33
0	0	STANDARD	LIBOR 6 MO	19916.48	0	1/9/2004	8/1/2004	357	7944.07
0	0	STANDARD		5633.69	0	4/17/2004	8/1/2004	357	2097.44
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	357	7680
0	61	STANDARD	LIBOR 6 MO	46530.7	0	5/5/2004	8/1/2004	358	6800
0	0	STANDARD		15402.41	0	4/20/2004	8/1/2004	357	3575.29
0	0	STANDARD		0	0	5/20/2004	8/1/2004	237	7680
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	8750
0	0	STANDARD		0	0	4/30/2004	8/1/2004	178	6578.29
0	17	STANDARD		8880.75	0	5/18/2004	9/1/2004	358	3625.25
0	0	STANDARD	LIBOR 6 MO	10771.47	0	3/17/2004	9/1/2004	358	4065
0	0	STANDARD		1010.02	0	5/11/2004	8/1/2004	178	6733.47
0	0	STANDARD	LIBOR 6 MO	639.81	0	5/1/2004	9/1/2004	358	10307.03
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	358	5156.99
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	357	12500
0	0	STANDARD	LIBOR 6 MO	4815.96	0	5/6/2004	8/1/2004	357	5500
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	9/1/2004	358	8709
0	0	STANDARD		38904.71	0	5/24/2004	9/1/2004	358	4200
0	0	RURAL	LIBOR 6 MO	79624.84	0	4/29/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	25233.84	0	5/10/2004	8/1/2004	358	6449.48
0	0	STANDARD	LIBOR 6 MO	21497.02	0	5/3/2004	9/1/2004	357	4410.97
0	0	STANDARD	LIBOR 6 MO	1931.89	0	4/30/2004	9/1/2004	358	4346.87
0	0	STANDARD	LIBOR 6 MO	0	0	4/12/2004	8/1/2004	357	6122.5
29	0	STANDARD	LIBOR 6 MO	3810.66	0	5/24/2004	8/1/2004	357	4000
0	0	STANDARD		169551.32	0	4/26/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	6000
0	59	STANDARD	LIBOR 6 MO	20041.53	0	4/23/2004	9/1/2004	358	6179.59
0	0	STANDARD	LIBOR 6 MO	12951.56	0	5/9/2004	9/1/2004	357	3500
0	63	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	357	4800
0	6	STANDARD	LIBOR 6 MO	0	0	5/7/2004	8/1/2004	357	8500
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	4500
0	39	STANDARD	LIBOR 6 MO	0	0	5/6/2004	8/1/2004	359	6000
24	26	STANDARD	LIBOR 6 MO	17902.67	0	4/15/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	48379.72	0	5/4/2004	9/1/2004	357	6825.8
0	0	STANDARD		0	0	5/3/2004	8/1/2004	358	5966.78
0	81	STANDARD		8478.01	0	4/30/2004	9/1/2004	358	4170.29
0	0	STANDARD		18006.47	0	4/24/2004	9/1/2004	357	3431.62
0	0	STANDARD	LIBOR 6 MO	0	0	4/28/2004	8/1/2004	357	4187.3
0	24	STANDARD		10293.45	0	5/4/2004	9/1/2004	358	5322.03
0	0	STANDARD		23318.7	0	4/22/2004	9/1/2004	358	3873.13
0	0	STANDARD		61269.7	0	5/10/2004	9/1/2004	357	17500
0	0	STANDARD	LIBOR 6 MO	199.23	0	5/1/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	0	0	5/13/2004	8/1/2004	358	7127
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	5904.97
0	0	STANDARD	LIBOR 6 MO	17784.84	0	5/1/2004	8/1/2004	358	8250
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	7000
0	0	STANDARD		40462.66	0	5/7/2004	8/1/2004	357	4511.23
0	0	STANDARD	LIBOR 6 MO	119702.54	0	5/24/2004	9/1/2004	358	5900
0	30	STANDARD	LIBOR 6 MO	59645.26	0	5/25/2004	9/1/2004	358	5395.71
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	3200
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	9132.51
0	63	STANDARD	LIBOR 6 MO	33459.02	0	5/24/2004	9/1/2004	358	2922.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	8/1/2004	358	3500
0	0	STANDARD		186422.09	0	5/20/2004	8/1/2004	358	3914.78
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	357	3750
0	0	STANDARD		7108.69	0	5/5/2004	9/1/2004	178	6930
0	0	STANDARD	LIBOR 6 MO	65874.26	0	5/13/2004	8/1/2004	358	9500
0	0	STANDARD		93653.49	0	4/25/2004	9/1/2004	177	16275
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	5000
0	0	STANDARD		0	0	5/5/2004	8/1/2004	357	6562.58
0	0	STANDARD	LIBOR 6 MO	1349.11	0	5/25/2004	8/1/2004	358	4291.67
0	0	STANDARD	LIBOR 6 MO	22264.36	0	5/10/2004	8/1/2004	357	3822
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	8/1/2004	358	9300

0	0	STANDARD	LIBOR 6 MC	0	0	5/6/2004	9/1/2004	357	3200
0	0	STANDARD		23882.33	0	4/2/2004	9/1/2004	358	7601
0	0	STANDARD		89410.91	0	5/5/2004	8/1/2004	358	7011.77
0	0	STANDARD	LIBOR 6 MC	32246.67	0	4/19/2004	8/1/2004	358	4350
0	41	STANDARD		29933.47	0	5/6/2004	9/1/2004	358	40679.34
0	0	STANDARD	LIBOR 6 MC	15366.41	0	5/4/2004	8/1/2004	357	2600
0	0	STANDARD	LIBOR 6 MC	10096.33	0	5/25/2004	8/1/2004	358	3760.58
0	0	STANDARD	LIBOR 6 MC	0	0	4/29/2004	8/1/2004	357	8555.08
0	0	STANDARD	LIBOR 6 MC	3223.92	0	5/5/2004	8/1/2004	357	3000
0	0	STANDARD	LIBOR 6 MC	0	0	5/26/2004	9/1/2004	358	15000
3	0	STANDARD	LIBOR 6 MC	648.08	0	4/27/2004	8/1/2004	358	6259.94
0	0	STANDARD		17648.36	0	2/18/2004	9/1/2004	358	5047.28
0	0	STANDARD	LIBOR 6 MC	0	0	5/14/2004	9/1/2004	358	6443.03
0	38	STANDARD	LIBOR 6 MC	20603.88	0	5/19/2004	9/1/2004	358	9437.55
0	0	STANDARD	LIBOR 6 MC	5992.34	0	5/2/2004	8/1/2004	358	5454.76
0	34	STANDARD		9449.87	0	5/12/2004	9/1/2004	357	4074.98
0	0	STANDARD	LIBOR 6 MC	0	0	6/3/2004	9/1/2004	359	2536.36
0	0	STANDARD		3522.74	0	4/16/2004	8/1/2004	358	2000
0	0	STANDARD	LIBOR 6 MC	7332.07	0	5/15/2004	8/1/2004	358	4400
0	0	STANDARD		15197.66	0	4/28/2004	8/1/2004	358	5048.35
0	0	STANDARD		142.42	0	4/20/2004	8/1/2004	178	4177.74
0	2	STANDARD	LIBOR 6 MC	1317.91	0	4/1/2004	8/1/2004	358	8577.49
0	24	STANDARD		29822.98	0	5/28/2004	8/1/2004	178	4379.17
0	78	STANDARD		32636.62	0	4/21/2004	8/1/2004	357	7787.2
0	0	STANDARD	LIBOR 6 MC	885.23	0	5/15/2004	8/1/2004	358	6032.14
0	24	STANDARD		25059.12	0	5/19/2004	8/1/2004	358	2609.37
0	0	RURAL		0	0	4/21/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MC	1350.6	0	4/22/2004	9/1/2004	358	3780.11
0	0	STANDARD	LIBOR 6 MC	8997.09	0	5/18/2004	9/1/2004	358	4556.7
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MC	122.13	0	3/28/2004	8/1/2004	357	2273.34
0	0	STANDARD	LIBOR 6 MC	184.52	0	5/28/2004	8/1/2004	358	1890.42
0	0	STANDARD	LIBOR 6 MC	0	0	4/23/2004	8/1/2004	357	4000
0	51	STANDARD	LIBOR 6 MC	12268.69	0	5/24/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MC	2977.11	0	5/16/2004	8/1/2004	357	9505.7
0	32	STANDARD		7108.62	0	5/24/2004	8/1/2004	358	4312.95
0	0	STANDARD		26747.97	0	4/30/2004	8/1/2004	358	4187.48
0	0	STANDARD	LIBOR 6 MC	0	0	5/13/2004	9/1/2004	358	8150
0	0	STANDARD		1100.03	0	5/7/2004	8/1/2004	358	3424.34
0	0	STANDARD		338.79	0	5/4/2004	8/1/2004	357	4500
0	0	STANDARD	LIBOR 6 MC	78665.5	0	4/30/2004	8/1/2004	357	7085
0	0	STANDARD		9381.1	0	5/14/2004	9/1/2004	358	9723.4
0	0	STANDARD	LIBOR 6 MC	0	0	5/4/2004	9/1/2004	357	4200
0	65	STANDARD	LIBOR 6 MC	26525.22	0	5/6/2004	9/1/2004	357	10000
0	0	STANDARD	LIBOR 6 MC	3984.66	0	6/5/2004	9/1/2004	358	4805.95
0	0	STANDARD	LIBOR 6 MC	0	0	5/7/2004	9/1/2004	358	6400
0	0	STANDARD		562.1	0	4/29/2004	9/1/2004	358	7857.48
0	0	STANDARD		527.55	0	5/20/2004	8/1/2004	358	3033.03
0	0	STANDARD	LIBOR 6 MC	17671.39	0	5/15/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MC	10372.94	0	5/18/2004	9/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MC	16310.42	0	5/7/2004	8/1/2004	357	22245.75
0	0	STANDARD	LIBOR 6 MC	9933.48	0	5/10/2004	9/1/2004	358	2000
0	14	STANDARD	LIBOR 6 MC	19646.51	0	5/14/2004	9/1/2004	358	2756.72
0	0	STANDARD	LIBOR 6 MC	0	0	5/5/2004	8/1/2004	358	5235
0	0	STANDARD	LIBOR 6 MC	26928.92	0	5/19/2004	9/1/2004	358	5500
0	83	STANDARD		104274.8	0	5/16/2004	9/1/2004	358	16392.78
0	0	STANDARD	LIBOR 6 MC	0	0	3/29/2004	8/1/2004	358	7753.38
0	80	STANDARD		11709.32	0	4/27/2004	9/1/2004	357	7058.65
0	0	STANDARD	LIBOR 6 MC	17762.12	0	5/24/2004	8/1/2004	358	4300
0	0	RURAL		13343.04	0	3/23/2004	9/1/2004	178	4946.47
0	0	STANDARD		38483.04	0	3/31/2004	9/1/2004	358	7928.83
0	44	STANDARD		32688.98	0	5/12/2004	9/1/2004	177	6838.24
0	0	RURAL	LIBOR 6 MC	0	0	5/13/2004	8/1/2004	358	5455.16
0	0	STANDARD	LIBOR 6 MC	8299.42	0	5/5/2004	8/1/2004	358	3200
0	74	STANDARD	LIBOR 6 MC	88259.66	0	5/4/2004	8/1/2004	358	5220.2
0	0	STANDARD	LIBOR 6 MC	0	0	5/10/2004	8/1/2004	357	9579.36
0	0	STANDARD	LIBOR 6 MC	16549.79	0	5/13/2004	9/1/2004	357	7685
0	0	STANDARD		0	0	5/7/2004	9/1/2004	358	7273.34
0	99	STANDARD		0	0	5/5/2004	9/1/2004	358	3718.55
0	0	STANDARD	LIBOR 6 MC	8269.86	0	5/12/2004	9/1/2004	358	4350
0	0	STANDARD		25123.79	0	4/17/2004	9/1/2004	358	4200
0	0	STANDARD		13458.3	0	5/21/2004	9/1/2004	358	6227.07
0	0	STANDARD		46181.33	0	6/2/2004	8/1/2004	358	2592.61
0	0	STANDARD	LIBOR 6 MC	35461.41	0	5/27/2004	9/1/2004	358	6890
0	0	STANDARD	LIBOR 6 MC	33931.82	0	5/11/2004	8/1/2004	358	4675
0	0	STANDARD	LIBOR 6 MC	0	0	5/17/2004	9/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MC	31422.71	0	5/19/2004	8/1/2004	358	5541

0	0	STANDARD	2443.6	0	5/3/2004	8/1/2004	358	10000
0	0	STANDARD LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	4681.94
0	44	STANDARD	25382.52	0	4/23/2004	9/1/2004	358	1428.5
0	0	STANDARD LIBOR 6 MO	16.23	0	4/19/2004	8/1/2004	358	5500
0	0	STANDARD LIBOR 6 MO	13798.28	0	5/13/2004	9/1/2004	357	3908.53
0	0	STANDARD LIBOR 6 MO	0	0	7/8/2004	9/1/2004	359	7454.2
0	0	STANDARD LIBOR 6 MO	7876.84	0	6/15/2004	8/1/2004	358	3270.02
0	38	STANDARD LIBOR 6 MO	1516.28	0	5/13/2004	8/1/2004	358	2096.56
0	0	STANDARD	20542.04	0	5/13/2004	9/1/2004	178	4523.88
0	0	STANDARD LIBOR 6 MO	143.11	0	4/1/2004	8/1/2004	358	4000
0	0	STANDARD LIBOR 6 MO	26514.39	0	5/5/2004	9/1/2004	358	6850
0	0	STANDARD LIBOR 6 MO	108181.31	0	5/14/2004	8/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	771.52	0	4/25/2004	9/1/2004	358	5360
0	0	STANDARD LIBOR 6 MO	0	0	5/11/2004	9/1/2004	357	6500
0	0	STANDARD LIBOR 6 MO	20381.32	0	4/20/2004	9/1/2004	358	10650
0	0	STANDARD LIBOR 6 MO	0	0	4/19/2004	8/1/2004	358	2709.11
0	0	STANDARD LIBOR 6 MO	2155.97	0	5/28/2004	9/1/2004	358	6000
0	0	STANDARD LIBOR 6 MO	2420.35	0	4/13/2004	9/1/2004	358	7400
0	0	STANDARD	3582.63	0	5/4/2004	8/1/2004	358	1928.78
0	0	STANDARD LIBOR 6 MO	5326.79	0	5/13/2004	9/1/2004	358	8081.06
0	0	STANDARD LIBOR 6 MO	25370.64	0	4/24/2004	8/1/2004	358	4056.39
0	0	STANDARD	5987.36	0	5/18/2004	9/1/2004	358	6322.97
0	0	STANDARD LIBOR 6 MO	1385.45	0	5/6/2004	9/1/2004	358	8500
0	0	RURAL LIBOR 6 MO	6966.51	0	5/7/2004	9/1/2004	358	4138.95
0	0	STANDARD LIBOR 6 MO	8084.59	0	5/11/2004	8/1/2004	357	4013.78
0	0	STANDARD	256003.47	0	4/26/2004	9/1/2004	358	18296.99
0	0	STANDARD	13849.53	0	5/5/2004	9/1/2004	358	3000
0	0	STANDARD	297.77	0	5/13/2004	9/1/2004	357	2664.53
0	69	STANDARD LIBOR 6 MO	17155.92	0	5/26/2004	9/1/2004	358	5295.33
0	0	STANDARD LIBOR 6 MO	1198.91	0	5/24/2004	8/1/2004	358	5978.33
0	0	STANDARD LIBOR 6 MO	3022.33	0	5/3/2004	8/1/2004	357	4500
0	0	STANDARD LIBOR 6 MO	139.17	0	5/4/2004	9/1/2004	358	4274.78
0	0	STANDARD LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	6849.79
0	15	STANDARD LIBOR 6 MO	4786.39	0	4/29/2004	9/1/2004	358	5362.39
0	0	STANDARD	16453.33	0	4/30/2004	8/1/2004	178	2985.07
0	0	STANDARD LIBOR 6 MO	0	0	6/14/2004	9/1/2004	358	4500
0	42	STANDARD LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	2710.75
0	0	STANDARD LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	6070.98
0	99	STANDARD	6796.6	0	5/4/2004	8/1/2004	358	2500
0	0	STANDARD	68103.56	0	4/28/2004	9/1/2004	358	2909.12
0	0	STANDARD LIBOR 6 MO	2408.34	0	5/17/2004	9/1/2004	358	6917
13	15	STANDARD LIBOR 6 MO	346.08	0	3/5/2004	8/1/2004	358	4356.93
0	0	STANDARD LIBOR 6 MO	8231.7	0	5/7/2004	9/1/2004	358	7500
0	0	STANDARD LIBOR 6 MO	0	0	5/23/2004	8/1/2004	358	2400
0	82	STANDARD LIBOR 6 MO	0	0	5/15/2004	9/1/2004	358	6231.98
0	0	STANDARD LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	12035
0	0	STANDARD LIBOR 6 MO	44540.93	0	5/17/2004	9/1/2004	357	5562.94
0	99	STANDARD LIBOR 6 MO	0	0	4/29/2004	8/1/2004	357	12500
0	0	STANDARD LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3500
0	0	STANDARD LIBOR 6 MO	13537.38	0	5/12/2004	9/1/2004	357	3582.12
0	0	STANDARD LIBOR 6 MO	19737.38	0	6/14/2004	9/1/2004	359	70763.87
0	58	STANDARD LIBOR 6 MO	17691.38	0	5/3/2004	9/1/2004	358	6177.81
0	0	STANDARD LIBOR 6 MO	35324.6	0	5/6/2004	9/1/2004	357	10000
0	0	STANDARD	26031.19	0	5/10/2004	9/1/2004	357	11113.09
0	34	STANDARD LIBOR 6 MO	32550.15	0	6/7/2004	9/1/2004	358	7291
0	0	STANDARD	99371.39	0	5/13/2004	9/1/2004	178	48530.56
0	0	STANDARD LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	11000
0	20	STANDARD LIBOR 6 MO	25513.22	0	6/7/2004	9/1/2004	358	8000
0	25	STANDARD LIBOR 6 MO	52881.23	0	6/21/2004	9/1/2004	359	6916
0	0	STANDARD	12949.93	0	5/18/2004	8/1/2004	358	8649.56
0	0	STANDARD LIBOR 6 MO	9790.01	0	4/25/2004	8/1/2004	358	6704.7
0	0	STANDARD LIBOR 6 MO	417.29	0	2/7/2004	9/1/2004	358	5333.09
0	0	STANDARD	119747.79	0	5/19/2004	9/1/2004	358	5454.67
0	0	STANDARD	4002.87	0	5/27/2004	9/1/2004	238	5890
0	0	STANDARD LIBOR 6 MO	3803.97	0	4/27/2004	9/1/2004	359	8241
0	0	RURAL LIBOR 6 MO	0	0	5/13/2004	9/1/2004	357	4490
0	0	STANDARD	50007.58	0	4/1/2004	9/1/2004	358	10201.95
0	14	STANDARD LIBOR 6 MO	0	0	5/19/2004	9/1/2004	359	3619.51
0	0	STANDARD LIBOR 6 MO	16389.38	0	5/12/2004	9/1/2004	358	6478.99
0	0	STANDARD LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	5476.25
0	0	STANDARD LIBOR 6 MO	0	0	5/13/2004	9/1/2004	358	8334.46
0	0	STANDARD LIBOR 6 MO	3119.66	0	3/18/2004	9/1/2004	358	2865.27
0	0	STANDARD	0	0	5/17/2004	9/1/2004	358	11090.91
0	0	STANDARD LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	5500
0	0	STANDARD	2711.15	0	5/14/2004	8/1/2004	358	7174.37
0	0	STANDARD LIBOR 6 MO	0	0	5/15/2004	10/1/2004	357	10000
0	0	STANDARD LIBOR 6 MO	60837.05	0	5/28/2004	8/1/2004	358	7000

0	0	STANDARD	LIBOR 6 MO	19290.77	0	4/26/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	7456.77	0	5/18/2004	9/1/2004	358	2314.67
0	0	STANDARD		24090.46	0	5/5/2004	8/1/2004	358	9819.92
0	0	STANDARD	LIBOR 6 MO	113794.33	0	3/26/2004	8/1/2004	357	5000
0	0	STANDARD	LIBOR 6 MO	23273.68	0	3/22/2004	9/1/2004	358	5941.48
0	0	STANDARD	LIBOR 6 MO	30176.93	0	6/3/2004	9/1/2004	358	6900
0	0	STANDARD	LIBOR 6 MO	11922.19	0	5/13/2004	9/1/2004	357	7643.91
0	0	STANDARD		272.82	0	3/4/2004	9/1/2004	357	18000
0	0	STANDARD	LIBOR 6 MO	5417.1	0	5/2/2004	8/1/2004	358	8155.5
0	0	STANDARD		0	0	5/24/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	357	5680
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	9400
0	0	RURAL	LIBOR 6 MO	9708.51	0	4/1/2004	8/1/2004	358	2984
0	0	STANDARD	LIBOR 6 MO	15534.05	0	5/11/2004	8/1/2004	358	13625
0	0	STANDARD	LIBOR 6 MO	20212.81	0	8/11/2004	8/1/2004	358	5524.83
0	0	STANDARD	LIBOR 6 MO	12663.31	0	5/22/2004	9/1/2004	358	3900
0	0	STANDARD	LIBOR 6 MO	0	0	1/9/2004	8/1/2004	358	4800
0	0	STANDARD	LIBOR 6 MO	1421.14	0	5/8/2004	8/1/2004	358	5964.23
0	0	STANDARD	LIBOR 6 MO	5.24	0	5/3/2004	8/1/2004	358	8713.32
0	0	STANDARD	LIBOR 6 MO	70300.97	0	5/10/2004	9/1/2004	358	3700
0	0	RURAL		62900.04	0	5/14/2004	8/1/2004	358	7978.58
0	0	STANDARD		0	0	3/31/2004	8/1/2004	237	9000
0	0	STANDARD	LIBOR 6 MO	3791.22	0	4/8/2004	9/1/2004	358	7358.06
0	0	STANDARD	LIBOR 6 MO	8297.55	0	4/19/2004	8/1/2004	358	3665.49
0	0	STANDARD		19126.53	0	5/25/2004	8/1/2004	358	5631.48
0	0	STANDARD	LIBOR 6 MO	4812.22	0	5/21/2004	8/1/2004	358	2389.97
0	0	STANDARD	LIBOR 6 MO	352.86	0	5/7/2004	9/1/2004	358	7390.44
0	69	STANDARD		33983.16	0	5/15/2004	8/1/2004	358	7107.82
0	0	STANDARD		15130.95	0	4/15/2004	8/1/2004	358	8842.15
0	0	STANDARD		0	0	5/25/2004	9/1/2004	358	5832.95
0	0	STANDARD		24357.2	0	4/27/2004	8/1/2004	358	3692.03
0	61	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	6417.3	0	5/15/2004	9/1/2004	358	4269.18
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	2036.49
0	0	STANDARD		8653.82	0	5/5/2004	9/1/2004	178	7715.07
0	0	STANDARD	LIBOR 6 MO	54497.68	0	5/17/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	5423.76
0	71	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	3043
0	0	STANDARD	LIBOR 6 MO	10478.8	0	6/21/2004	8/1/2004	358	5107.48
0	56	STANDARD		23472	0	5/11/2004	9/1/2004	358	6100
0	0	STANDARD		27315.61	0	5/3/2004	8/1/2004	358	8189.68
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	9200
0	39	STANDARD	LIBOR 6 MO	47483.49	0	5/14/2004	8/1/2004	358	4634.49
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	7702
0	0	STANDARD	LIBOR 6 MO	25225.43	0	6/9/2004	9/1/2004	358	4192
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	8/1/2004	358	17199.33
0	19	STANDARD	LIBOR 6 MO	619.02	0	3/26/2004	8/1/2004	358	3655.29
0	0	STANDARD		21091.97	0	6/8/2004	8/1/2004	358	4967.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/22/2004	8/1/2004	358	7300
0	0	STANDARD		38752.64	0	4/29/2004	8/1/2004	357	4818.55
0	0	STANDARD		428.44	0	5/14/2004	8/1/2004	358	3978.7
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	8/1/2004	358	4211.18
0	0	STANDARD		842.38	0	5/14/2004	9/1/2004	358	3489.24
0	0	STANDARD		32089.12	0	3/24/2004	9/1/2004	358	10888.5
0	0	STANDARD	LIBOR 6 MO	62657.41	0	5/13/2004	9/1/2004	358	3638.26
0	0	STANDARD	LIBOR 6 MO	8278.18	0	5/5/2004	8/1/2004	358	3500
0	0	STANDARD		62247.15	0	5/12/2004	9/1/2004	358	15172.47
0	0	STANDARD		506.42	0	4/8/2004	9/1/2004	358	2145.86
0	58	STANDARD	LIBOR 6 MO	0	0	6/4/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/8/2004	9/1/2004	358	3891.01
0	63	STANDARD	LIBOR 6 MO	0	0	5/14/2004	8/1/2004	358	4470.78
0	0	RURAL	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	359	2127.85
0	0	STANDARD	LIBOR 6 MO	21858.29	0	6/10/2004	8/1/2004	358	6200
0	0	STANDARD		65254.61	0	3/22/2004	9/1/2004	358	5121.92
0	0	STANDARD	LIBOR 6 MO	24336.76	0	5/6/2004	9/1/2004	358	3235.61
0	45	STANDARD		46632.9	0	2/20/2004	9/1/2004	178	5610.43
0	0	RURAL		6276.02	0	5/1/2004	9/1/2004	358	12055
0	0	STANDARD	LIBOR 6 MO	8142.35	0	4/27/2004	10/1/2004	358	3377.86
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	5376.77
0	0	STANDARD		65.56	0	5/22/2004	9/1/2004	358	8083.38
0	0	STANDARD	LIBOR 6 MO	14832.15	0	5/28/2004	9/1/2004	358	8446
0	0	STANDARD		1611.9	0	5/25/2004	8/1/2004	358	6529.6
0	0	STANDARD	LIBOR 6 MO	49985.89	0	4/16/2004	9/1/2004	358	6480.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/8/2004	9/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	123942.49	0	5/18/2004	8/1/2004	358	8249.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	9810.3

0	0	STANDARD	LIBOR 6 MO	4075.63	0	5/23/2004	9/1/2004	358	6418.29
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	10/1/2004	358	3258.26
0	0	STANDARD		5958.42	0	5/15/2004	9/1/2004	358	3102.67
0	0	STANDARD		27511.91	0	5/21/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	139.53	0	5/24/2004	8/1/2004	358	3500
0	0	STANDARD		3414.95	0	5/18/2004	9/1/2004	178	5141.25
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	8/1/2004	358	5000
0	30	STANDARD	LIBOR 6 MO	7328.16	0	3/16/2004	8/1/2004	358	2239
0	0	STANDARD	LIBOR 6 MO	39712.46	0	4/21/2004	8/1/2004	358	7994.35
0	0	STANDARD	LIBOR 6 MO	153.86	0	3/16/2004	8/1/2004	358	5146.58
0	0	STANDARD	LIBOR 6 MO	7574.64	0	5/3/2004	8/1/2004	358	3640
0	0	STANDARD	LIBOR 6 MO	95973.53	0	5/10/2004	9/1/2004	358	6500
0	0	STANDARD		103653.37	0	5/14/2004	9/1/2004	358	7212.13
0	0	STANDARD		1933.47	0	4/8/2004	8/1/2004	358	4827.63
0	0	STANDARD	LIBOR 6 MO	267.02	0	5/7/2004	8/1/2004	358	3125.2
0	0	STANDARD	LIBOR 6 MO	7579.39	0	6/9/2004	8/1/2004	358	3200
0	49	STANDARD		1912.54	0	6/12/2004	9/1/2004	358	7596.15
0	0	STANDARD	LIBOR 6 MO	18072.64	0	6/3/2004	9/1/2004	358	4250
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	5875
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	3200
0	52	STANDARD	LIBOR 6 MO	64967.04	0	5/17/2004	9/1/2004	359	15729.31
0	0	STANDARD		54075.51	0	5/29/2004	8/1/2004	358	5197
0	45	STANDARD	LIBOR 6 MO	18593.17	0	5/18/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	4211.54
0	0	STANDARD	LIBOR 6 MO	32702.95	0	5/22/2004	9/1/2004	359	17394.29
0	0	STANDARD	LIBOR 6 MO	3.23	0	5/14/2004	9/1/2004	358	8600
0	0	STANDARD	LIBOR 6 MO	55555.4	0	5/21/2004	9/1/2004	359	17338.03
0	0	STANDARD	LIBOR 6 MO	49163.23	0	5/10/2004	8/1/2004	358	5675.74
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	8600
0	0	STANDARD	LIBOR 6 MO	55034.41	0	5/13/2004	8/1/2004	358	22791.34
0	0	STANDARD		32967.39	0	4/26/2004	9/1/2004	358	7530
0	63	STANDARD	LIBOR 6 MO	28077.71	0	5/6/2004	9/1/2004	358	7700
0	0	STANDARD		11709.75	0	5/18/2004	9/1/2004	358	5816.58
0	0	STANDARD	LIBOR 6 MO	29017.72	0	6/7/2004	9/1/2004	358	5678.02
0	0	STANDARD	LIBOR 6 MO	62599.73	0	5/12/2004	9/1/2004	358	8223.24
0	0	STANDARD	LIBOR 6 MO	32472.27	0	5/8/2004	8/1/2004	358	7850
0	0	STANDARD	LIBOR 6 MO	7347.07	0	6/3/2004	8/1/2004	358	6188.76
0	0	STANDARD	LIBOR 6 MO	17624.17	0	5/24/2004	8/1/2004	358	2703.13
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	5031.75
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	5026.67
0	53	STANDARD	LIBOR 6 MO	28015.54	0	5/15/2004	9/1/2004	358	3558.96
0	0	STANDARD	LIBOR 6 MO	17078.04	0	5/17/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	3439.28
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	2905.17
0	0	STANDARD	LIBOR 6 MO	1098.45	0	5/25/2004	9/1/2004	358	2563.23
0	29	STANDARD	LIBOR 6 MO	46.95	0	5/18/2004	8/1/2004	358	3760
0	0	STANDARD	LIBOR 6 MO	10320.82	0	6/4/2004	9/1/2004	358	2472.79
0	49	STANDARD	LIBOR 6 MO	17594.29	0	5/12/2004	9/1/2004	358	5883.21
0	77	STANDARD	LIBOR 6 MO	22840.97	0	5/11/2004	8/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	25219.92	0	6/7/2004	8/1/2004	358	7115
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	7223.4
0	0	STANDARD		216229.57	0	6/7/2004	9/1/2004	358	14270.16
0	25	STANDARD		50888.5	0	5/16/2004	9/1/2004	358	6611.35
0	0	STANDARD	LIBOR 6 MO	22835.41	0	5/12/2004	8/1/2004	358	25674.6
0	0	STANDARD	LIBOR 6 MO	0	0	4/27/2004	8/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	31051.1	0	5/19/2004	9/1/2004	358	3854
0	69	STANDARD	LIBOR 6 MO	24038.32	0	5/21/2004	8/1/2004	358	4166.47
0	0	STANDARD	LIBOR 6 MO	0	0	5/10/2004	9/1/2004	358	9950.5
0	0	STANDARD		140830.54	0	5/20/2004	8/1/2004	358	31374
0	32	STANDARD	LIBOR 6 MO	1849.44	0	6/2/2004	9/1/2004	358	3958.63
0	0	STANDARD	LIBOR 6 MO	0	0	4/16/2004	8/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	358	6753
0	0	STANDARD	LIBOR 6 MO	0	0	4/25/2004	9/1/2004	358	8350
0	0	STANDARD	LIBOR 6 MO	8276.08	0	5/11/2004	9/1/2004	358	9997.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	359	3253.66
0	0	STANDARD		1631.65	0	6/8/2004	8/1/2004	358	2160.79
0	51	STANDARD	LIBOR 6 MO	8994.15	0	4/13/2004	9/1/2004	358	8295
0	0	STANDARD		19954.84	0	6/13/2004	8/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	8070
0	0	STANDARD		5632.7	0	5/11/2004	8/1/2004	358	19000
0	25	STANDARD	LIBOR 6 MO	1084.89	0	5/14/2004	8/1/2004	358	6594.41
0	0	STANDARD		0	0	5/25/2004	8/1/2004	178	40000
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	6833.33
0	0	STANDARD		3402.48	0	6/1/2004	9/1/2004	358	5300
0	0	STANDARD	LIBOR 6 MO	0	0	5/15/2004	8/1/2004	358	10836.59
0	0	STANDARD	LIBOR 6 MO	0	0	3/19/2004	9/1/2004	358	6900

0	0	STANDARD	LIBOR 6 MO	0	0	4/14/2004	9/1/2004	358	4600
0	9	STANDARD	LIBOR 6 MO	17241.38	0	5/4/2004	9/1/2004	358	3000
0	0	STANDARD	LIBOR 6 MO	25800.36	0	5/26/2004	9/1/2004	358	3600
0	0	STANDARD	LIBOR 6 MO	9785.13	0	4/27/2004	8/1/2004	358	5800
0	0	STANDARD		0	0	5/20/2004	9/1/2004	358	1560.87
0	0	STANDARD	LIBOR 6 MO	8454.5	0	5/24/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	8984.51	0	5/14/2004	9/1/2004	358	3200
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	8/1/2004	358	16000
0	66	STANDARD	LIBOR 6 MO	707.74	0	5/4/2004	9/1/2004	358	3859.77
0	0	STANDARD		324.55	0	5/11/2004	9/1/2004	359	7467.32
0	0	STANDARD	LIBOR 6 MO	0	0	6/2/2004	9/1/2004	358	8012.67
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	8/1/2004	358	6771.73
0	0	STANDARD	LIBOR 6 MO	7078.58	0	6/5/2004	8/1/2004	358	3087.99
0	0	STANDARD		15228.01	0	5/25/2004	9/1/2004	358	2656.5
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	4276.13
0	0	STANDARD		21703.71	0	5/19/2004	9/1/2004	238	4668.22
0	0	STANDARD		61138.61	0	5/25/2004	9/1/2004	358	3152.62
0	9	STANDARD	LIBOR 6 MO	1035.61	0	5/7/2004	9/1/2004	358	7283.39
0	89	STANDARD	LIBOR 6 MO	0	0	5/16/2004	8/1/2004	358	4492.05
0	0	STANDARD	LIBOR 6 MO	48758.32	0	5/25/2004	9/1/2004	358	8291.87
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	3391.07
0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	9/1/2004	359	2773
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	0	0	4/21/2004	9/1/2004	358	7195.69
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	5800.08	0	5/21/2004	8/1/2004	358	2478.87
0	0	STANDARD	LIBOR 6 MO	30110.63	0	5/21/2004	9/1/2004	358	4350
0	0	STANDARD	LIBOR 6 MO	8996.86	0	5/21/2004	8/1/2004	358	9600
0	0	STANDARD	LIBOR 6 MO	2175.92	0	5/5/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	3631.15	0	5/13/2004	8/1/2004	358	6250
0	34	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	2600
0	0	STANDARD		27314.48	0	6/7/2004	8/1/2004	358	5562.92
0	0	STANDARD		0	0	5/3/2004	9/1/2004	178	7900
0	0	STANDARD		69866.21	0	5/17/2004	9/1/2004	359	8823.58
0	0	STANDARD	LIBOR 6 MO	4055.58	0	3/14/2004	8/1/2004	358	1800
0	0	STANDARD	LIBOR 6 MO	2264.7	0	5/25/2004	9/1/2004	358	1891.74
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	9/1/2004	358	13999.99
0	66	STANDARD	LIBOR 6 MO	32975.58	0	5/26/2004	9/1/2004	358	4875
0	0	STANDARD	LIBOR 6 MO	61.8	0	5/26/2004	9/1/2004	359	1733.33
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	11544.97
0	0	STANDARD	LIBOR 6 MO	17145.49	0	5/29/2004	9/1/2004	359	7375
0	41	STANDARD	LIBOR 6 MO	23234.31	0	6/15/2004	9/1/2004	358	7452.23
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	5000
0	0	STANDARD		16149.48	0	5/26/2004	9/1/2004	358	3101.48
0	21	STANDARD		13571.82	0	5/7/2004	9/1/2004	358	7300
0	0	STANDARD		1882.44	0	5/6/2004	8/1/2004	358	16491.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	590.18	0	5/19/2004	9/1/2004	358	7270.48
0	54	STANDARD		7850.03	0	3/24/2004	9/1/2004	358	1638.21
0	16	STANDARD	LIBOR 6 MO	184.68	0	5/27/2004	9/1/2004	358	7206.48
0	4	STANDARD	LIBOR 6 MO	45222.48	0	6/9/2004	8/1/2004	358	4412.31
0	0	STANDARD	LIBOR 6 MO	36502.88	0	6/11/2004	9/1/2004	358	3787.88
0	0	STANDARD	LIBOR 6 MO	10336.73	0	6/12/2004	9/1/2004	358	2800
0	0	STANDARD	LIBOR 6 MO	536.38	0	5/19/2004	9/1/2004	359	8600
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	7503.29	0	5/28/2004	8/1/2004	358	4200
0	0	STANDARD	LIBOR 6 MO	0	0	6/4/2004	8/1/2004	358	18000
0	0	STANDARD	LIBOR 6 MO	197371.13	0	5/17/2004	9/1/2004	358	5565
0	0	STANDARD		6592.04	0	4/30/2004	8/1/2004	178	9000
0	0	STANDARD	LIBOR 6 MO	29516.48	0	6/1/2004	10/1/2004	358	3683.33
0	0	STANDARD	LIBOR 6 MO	19616.29	0	2/6/2004	9/1/2004	358	3500
0	58	STANDARD		12950.81	0	5/4/2004	9/1/2004	358	3700
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	2817.69
0	0	STANDARD	LIBOR 6 MO	0	0	4/29/2004	9/1/2004	358	7287.89
0	0	STANDARD		21098.34	0	6/6/2004	8/1/2004	238	4782.3
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	3823.18
0	0	STANDARD	LIBOR 6 MO	24025.75	0	5/28/2004	8/1/2004	358	5282.57
0	0	STANDARD	LIBOR 6 MO	1548.62	0	6/1/2004	9/1/2004	358	5600
0	45	STANDARD		20645.71	0	5/7/2004	8/1/2004	178	9970.8
0	0	STANDARD		10141.4	0	5/28/2004	9/1/2004	358	4022.79
0	66	STANDARD	LIBOR 6 MO	15698.14	0	4/9/2004	9/1/2004	358	6300
0	0	STANDARD		5206.8	0	5/12/2004	9/1/2004	358	2156.19
0	0	STANDARD		20887.2	0	5/14/2004	9/1/2004	359	6288.6
0	0	STANDARD	LIBOR 6 MO	0.92	0	5/3/2004	8/1/2004	358	6954.89
0	0	STANDARD	LIBOR 6 MO	0	0	4/24/2004	8/1/2004	358	7550
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	9000
0	0	STANDARD	LIBOR 6 MO	543.26	0	5/10/2004	9/1/2004	358	4086

0	0	STANDARD	LIBOR 6 MO	77952.2	0	5/18/2004	9/1/2004	358	6900
0	30	STANDARD	LIBOR 6 MO	970.78	0	5/14/2004	9/1/2004	358	6055
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	6600
0	0	STANDARD	LIBOR 6 MO	75127.27	0	5/20/2004	9/1/2004	358	5984
0	0	STANDARD		676.3	0	5/29/2004	9/1/2004	238	3366.13
0	0	STANDARD	LIBOR 6 MO	20803.94	0	6/3/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	4518.68
0	77	STANDARD		17124.79	0	5/12/2004	9/1/2004	358	5585.5
0	0	STANDARD	LIBOR 6 MO	4425.32	0	5/14/2004	9/1/2004	358	4973.48
0	0	STANDARD	LIBOR 6 MO	17258.33	0	5/29/2004	9/1/2004	358	2697.06
0	0	STANDARD		31298.88	0	6/7/2004	9/1/2004	358	5000
0	29	STANDARD	LIBOR 6 MO	3036.78	0	5/6/2004	9/1/2004	358	10606.79
0	72	STANDARD	LIBOR 6 MO	9925.46	0	3/26/2004	9/1/2004	358	5292
0	92	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	6400
0	0	STANDARD	LIBOR 6 MO	4794.45	0	4/28/2004	9/1/2004	358	13180.61
0	0	STANDARD		18180.26	0	5/30/2004	8/1/2004	358	5002.55
0	81	STANDARD	LIBOR 6 MO	241.17	0	5/29/2004	9/1/2004	358	3345.23
0	0	STANDARD	LIBOR 6 MO	31604.68	0	5/25/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	8/1/2004	358	5654.18
0	0	STANDARD	LIBOR 6 MO	3513.63	0	6/2/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	32461.49	0	6/1/2004	8/1/2004	358	6125.2
0	0	STANDARD		2455.14	0	5/21/2004	9/1/2004	358	6064
0	76	STANDARD		11281.35	0	5/26/2004	9/1/2004	358	5088.13
0	0	STANDARD	LIBOR 6 MO	63329.97	0	6/10/2004	8/1/2004	358	7000
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	9/1/2004	358	6300
0	0	STANDARD		0	0	6/7/2004	9/1/2004	358	4997.77
0	0	STANDARD	LIBOR 6 MO	19873.24	0	5/25/2004	9/1/2004	358	4500
0	15	STANDARD	LIBOR 6 MO	2333.96	0	6/3/2004	9/1/2004	358	2781.9
0	0	STANDARD	LIBOR 6 MO	6060.2	0	6/2/2004	9/1/2004	359	3900.55
0	0	STANDARD	LIBOR 6 MO	27278.58	0	3/27/2004	8/1/2004	358	8000
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	10196.79
0	0	STANDARD	LIBOR 6 MO	0	0	3/18/2004	9/1/2004	358	4233.33
0	0	STANDARD		16997.89	0	5/31/2004	9/1/2004	358	5376.64
0	0	STANDARD	LIBOR 6 MO	92356.8	0	5/24/2004	9/1/2004	358	5000
0	0	STANDARD		38.88	0	5/27/2004	8/1/2004	358	6333.87
0	49	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	4776.76
0	0	STANDARD	LIBOR 6 MO	22921.67	0	6/10/2004	9/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	876.63	0	5/19/2004	8/1/2004	358	6800
0	0	STANDARD	LIBOR 6 MO	0	0	5/14/2004	9/1/2004	358	4200
0	0	STANDARD		0	0	6/2/2004	9/1/2004	358	9247.27
0	0	STANDARD	LIBOR 6 MO	0	0	5/26/2004	9/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	51568.44	0	5/28/2004	9/1/2004	358	18000
0	69	STANDARD		162745.56	0	5/12/2004	8/1/2004	358	9040.38
0	85	STANDARD		12394.6	0	5/23/2004	9/1/2004	358	3131.32
0	63	STANDARD	LIBOR 6 MO	24439	0	4/21/2004	9/1/2004	358	5800
51	81	STANDARD	LIBOR 6 MO	17.89	0	6/11/2004	9/1/2004	359	5500
0	87	STANDARD	LIBOR 6 MO	22680.18	0	6/10/2004	9/1/2004	359	6112.64
0	0	STANDARD	LIBOR 6 MO	12909.09	0	5/30/2004	8/1/2004	358	6902.34
0	0	STANDARD		8713.4	0	5/26/2004	9/1/2004	358	2767.03
0	0	STANDARD	LIBOR 6 MO	0	0	5/21/2004	8/1/2004	358	6500
0	0	STANDARD		0	0	5/25/2004	9/1/2004	358	8434.04
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	358	10000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	6000
0	0	STANDARD		2334.98	0	5/26/2004	8/1/2004	358	4571.2
0	0	STANDARD	LIBOR 6 MO	14942.88	0	5/25/2004	9/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MO	10000.1	0	6/21/2004	9/1/2004	359	3577.49
0	0	STANDARD	LIBOR 6 MO	3405.47	0	6/2/2004	8/1/2004	358	5800
0	0	STANDARD		754.02	0	5/26/2004	9/1/2004	178	9272.77
0	0	STANDARD	LIBOR 6 MO	18925.89	0	5/28/2004	8/1/2004	358	4500
0	0	STANDARD	LIBOR 6 MO	21762.14	0	6/8/2004	9/1/2004	358	5797.52
2	0	STANDARD	LIBOR 6 MO	946.07	0	5/19/2004	9/1/2004	358	3599.16
0	0	STANDARD		0	0	5/18/2004	9/1/2004	358	5500
0	0	STANDARD		0	0	5/22/2004	9/1/2004	358	13500
0	0	STANDARD		233.5	0	5/15/2004	8/1/2004	238	3850
0	0	STANDARD	LIBOR 6 MO	0	0	4/18/2004	8/1/2004	358	11510
0	17	STANDARD	LIBOR 6 MO	314.3	0	5/19/2004	8/1/2004	358	7779.92
0	0	STANDARD		0	0	5/25/2004	8/1/2004	358	6202.85
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	15000
0	0	STANDARD	LIBOR 6 MO	57736.13	0	4/28/2004	9/1/2004	358	12136
0	0	STANDARD	LIBOR 6 MO	143834.89	0	5/6/2004	8/1/2004	358	11360
0	0	STANDARD	LIBOR 6 MO	15492.49	0	3/19/2004	9/1/2004	358	3039.37
0	0	STANDARD	LIBOR 6 MO	55110.01	0	6/3/2004	9/1/2004	358	10425.09
0	0	STANDARD	LIBOR 6 MO	11659.99	0	5/20/2004	8/1/2004	358	7500
0	0	STANDARD	LIBOR 6 MO	28286.16	0	5/10/2004	9/1/2004	359	7700
0	0	STANDARD	LIBOR 6 MO	6198.21	0	6/1/2004	9/1/2004	358	6788.18
0	0	STANDARD		942.03	0	5/20/2004	8/1/2004	358	4330.8
0	0	STANDARD		14531.72	0	6/1/2004	8/1/2004	358	2829.93

0	0	RURAL	LIBOR 6 MC	1224.09	0	4/26/2004	9/1/2004	358	6818
0	0	STANDARD	LIBOR 6 MC	0	0	6/15/2004	8/1/2004	358	4100
0	0	STANDARD		0	0	5/23/2004	8/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MC	18003.76	0	5/15/2004	9/1/2004	358	7999.42
0	0	STANDARD	LIBOR 6 MC	0	0	4/7/2004	9/1/2004	358	2918.38
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	9/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MC	23036.7	0	5/25/2004	8/1/2004	358	3250
0	0	STANDARD		54309.73	0	5/11/2004	8/1/2004	358	8874.59
0	70	STANDARD		32520.57	0	6/15/2004	9/1/2004	359	3943
0	8	RURAL	LIBOR 6 MC	0	0	5/10/2004	9/1/2004	358	28303.65
0	0	STANDARD	LIBOR 6 MC	14580.35	0	6/14/2004	9/1/2004	359	3643.25
0	0	STANDARD	LIBOR 6 MC	6887.84	0	1/26/2004	9/1/2004	358	4893.69
0	0	STANDARD	LIBOR 6 MC	0	0	5/1/2004	8/1/2004	358	4144.99
0	0	STANDARD	LIBOR 6 MC	23622.69	0	5/12/2004	8/1/2004	358	8250
0	0	STANDARD	LIBOR 6 MC	37415.93	0	5/17/2004	8/1/2004	358	8900
0	0	STANDARD	LIBOR 6 MC	4847.61	0	5/24/2004	9/1/2004	359	2182.79
0	0	STANDARD		19299.33	0	5/30/2004	8/1/2004	358	10385.42
0	0	STANDARD	LIBOR 6 MC	0	0	5/17/2004	9/1/2004	358	12271
0	79	STANDARD		4844.29	0	6/3/2004	9/1/2004	178	3371.23
0	0	STANDARD	LIBOR 6 MC	40579.7	0	5/26/2004	8/1/2004	358	4350
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	4500
0	0	STANDARD		36812.13	0	6/10/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MC	34919.41	0	6/2/2004	9/1/2004	358	11146.87
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	9/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MC	200.86	0	5/25/2004	8/1/2004	358	7230.33
0	0	STANDARD	LIBOR 6 MC	31319.34	0	5/25/2004	8/1/2004	358	11500
0	0	STANDARD	LIBOR 6 MC	3220.71	0	6/22/2004	9/1/2004	359	7285
0	0	STANDARD		7539.54	0	5/25/2004	9/1/2004	358	3777.76
0	0	STANDARD	LIBOR 6 MC	11327.46	0	6/15/2004	8/1/2004	358	7200
0	0	STANDARD		12949.07	0	5/24/2004	9/1/2004	358	6088.15
0	61	STANDARD	LIBOR 6 MC	18610.52	0	5/26/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MC	5876	0	5/30/2004	8/1/2004	358	9775
0	0	STANDARD		0	0	6/3/2004	8/1/2004	238	10196.79
0	0	STANDARD	LIBOR 6 MC	0	0	5/16/2004	9/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MC	321165.87	0	4/25/2004	9/1/2004	359	24770.88
0	0	STANDARD		1480.93	0	5/8/2004	9/1/2004	358	4066.56
0	0	STANDARD	LIBOR 6 MC	0	0	5/23/2004	8/1/2004	358	8320.92
70	80	STANDARD		31922.8	0	5/1/2004	8/1/2004	358	4460.52
0	0	STANDARD	LIBOR 6 MC	38070.74	0	6/5/2004	9/1/2004	358	5200
0	0	STANDARD	LIBOR 6 MC	0	0	3/10/2004	9/1/2004	358	5723.08
0	0	STANDARD		2252.05	0	5/20/2004	9/1/2004	238	4733.88
0	0	STANDARD	LIBOR 6 MC	0.42	0	6/3/2004	9/1/2004	358	10341.1
0	0	STANDARD	LIBOR 6 MC	59910.53	0	5/28/2004	8/1/2004	358	7415
0	0	STANDARD	LIBOR 6 MC	10147.79	0	5/23/2004	9/1/2004	358	4314.84
0	0	STANDARD	LIBOR 6 MC	23967.78	0	5/26/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MC	0	0	6/7/2004	8/1/2004	358	7683.51
0	0	STANDARD	LIBOR 6 MC	0	0	5/14/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MC	0	0	5/10/2004	9/1/2004	358	10644
0	0	STANDARD	LIBOR 6 MC	0	0	6/4/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MC	0	0	5/24/2004	8/1/2004	358	4265.47
0	0	STANDARD	LIBOR 6 MC	0	0	5/19/2004	9/1/2004	358	5686
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	9/1/2004	358	6200
0	0	STANDARD	LIBOR 6 MC	18006.97	0	5/18/2004	9/1/2004	359	3247.97
0	0	STANDARD	LIBOR 6 MC	15398.76	0	6/8/2004	8/1/2004	358	5148.71
0	0	STANDARD		7386.45	0	6/1/2004	9/1/2004	358	5833.64
0	70	STANDARD	LIBOR 6 MC	132.89	0	6/2/2004	9/1/2004	358	2808.53
0	7	STANDARD	LIBOR 6 MC	4790.85	0	6/1/2004	8/1/2004	358	3586.02
0	0	STANDARD	LIBOR 6 MC	0	0	4/23/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MC	0	0	6/2/2004	9/1/2004	359	2600
0	0	STANDARD	LIBOR 6 MC	0	0	6/17/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MC	52998.83	0	5/30/2004	8/1/2004	358	6585
0	0	STANDARD	LIBOR 6 MC	28936.11	0	6/9/2004	8/1/2004	358	3000
0	0	STANDARD		39439.62	0	6/2/2004	8/1/2004	358	4769.83
0	0	STANDARD	LIBOR 6 MC	1156.18	0	5/10/2004	9/1/2004	358	6800
0	70	STANDARD		30448.38	0	5/30/2004	8/1/2004	358	7650
0	0	STANDARD	LIBOR 6 MC	0	0	5/30/2004	8/1/2004	358	7200
0	0	STANDARD	LIBOR 6 MC	0	0	6/2/2004	9/1/2004	359	6984.85
0	0	STANDARD	LIBOR 6 MC	14618.52	0	6/6/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MC	7336.48	0	5/25/2004	9/1/2004	358	3875
0	0	STANDARD		52949.98	0	6/7/2004	8/1/2004	358	6500
0	0	STANDARD		0	0	6/4/2004	9/1/2004	358	3868.21
0	0	STANDARD	LIBOR 6 MC	33773.62	0	5/21/2004	9/1/2004	358	6681.04
0	0	STANDARD	LIBOR 6 MC	15460.5	0	6/11/2004	9/1/2004	359	8675
0	0	STANDARD		91650.8	0	7/8/2004	9/1/2004	359	2200
0	0	STANDARD	LIBOR 6 MC	0	0	6/1/2004	9/1/2004	359	9500
0	0	STANDARD	LIBOR 6 MC	32265.21	0	5/12/2004	8/1/2004	358	5423.11
0	0	STANDARD	LIBOR 6 MC	0	0	6/2/2004	8/1/2004	358	5000

0	0	STANDARD	LIBOR 6 MO	0	0	4/6/2004	8/1/2004	358	5400
0	0	STANDARD		23992.7	0	5/25/2004	10/1/2004	238	4890
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	6000
0	0	STANDARD		0	0	4/30/2004	9/1/2004	359	2383.33
0	0	STANDARD	LIBOR 6 MO	8531.5	0	6/3/2004	8/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	0	0	4/26/2004	8/1/2004	358	8450
0	0	STANDARD		8931.69	0	6/8/2004	9/1/2004	238	4500
0	0	STANDARD	LIBOR 6 MO	4.39	0	6/9/2004	8/1/2004	358	4962
0	0	STANDARD	LIBOR 6 MO	35905.51	0	6/2/2004	9/1/2004	359	3900
0	0	STANDARD		21473.1	0	6/4/2004	8/1/2004	358	5300
0	0	STANDARD		16524.83	0	6/8/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	5/20/2004	9/1/2004	358	20000
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3089.01
0	0	STANDARD		666.86	0	6/8/2004	8/1/2004	358	5899.13
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	5000
0	0	STANDARD	LIBOR 6 MO	12539.42	0	6/3/2004	8/1/2004	358	3302.71
0	0	STANDARD	LIBOR 6 MO	0	0	6/5/2004	9/1/2004	358	6700
0	0	STANDARD	LIBOR 6 MO	0	0	5/12/2004	9/1/2004	358	6900
0	0	STANDARD	LIBOR 6 MO	1371.17	0	5/27/2004	9/1/2004	358	3600
0	0	STANDARD		38108.34	0	6/3/2004	8/1/2004	358	3366.46
0	4	STANDARD	LIBOR 6 MO	827.18	0	4/16/2004	9/1/2004	358	4936.02
0	0	STANDARD		67612.57	0	5/29/2004	8/1/2004	358	3645.12
0	0	STANDARD	LIBOR 6 MO	0	0	5/6/2004	9/1/2004	358	13060.46
0	56	STANDARD	LIBOR 6 MO	13392.85	0	5/24/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	7109.9
0	0	STANDARD	LIBOR 6 MO	14035.42	0	6/2/2004	9/1/2004	358	3806.24
0	0	STANDARD	LIBOR 6 MO	803.95	0	6/1/2004	9/1/2004	358	5324
0	35	STANDARD		66994.86	0	5/29/2004	9/1/2004	359	5652.13
0	0	STANDARD	LIBOR 6 MO	42395.57	0	5/30/2004	9/1/2004	358	7811
0	0	STANDARD	LIBOR 6 MO	0	0	6/1/2004	9/1/2004	358	20150
0	0	STANDARD	LIBOR 6 MO	63872.32	0	6/13/2004	8/1/2004	358	12000
0	0	STANDARD	LIBOR 6 MO	10388.6	0	6/5/2004	9/1/2004	358	3850
0	0	STANDARD		15116.64	0	6/2/2004	9/1/2004	358	8533.91
0	0	STANDARD		1672.05	0	6/21/2004	8/1/2004	358	2600
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	359	4485
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	359	2000
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	2500
0	0	STANDARD		0	0	6/20/2004	9/1/2004	359	8000
0	0	STANDARD	LIBOR 6 MO	16184.75	0	6/7/2004	9/1/2004	358	4000
0	0	STANDARD	LIBOR 6 MO	2865.89	0	5/18/2004	9/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	44146.83	0	6/4/2004	8/1/2004	358	11260
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	8/1/2004	358	3616.32
0	0	STANDARD		2839.1	0	4/22/2004	9/1/2004	358	4130.55
0	0	STANDARD	LIBOR 6 MO	73.63	0	4/21/2004	8/1/2004	358	7031.67
0	0	STANDARD	LIBOR 6 MO	49734.51	0	5/24/2004	8/1/2004	358	7651
0	0	STANDARD		39844.63	0	6/3/2004	9/1/2004	358	2744.8
0	0	STANDARD	LIBOR 6 MO	31093.26	0	6/4/2004	9/1/2004	358	4900
0	0	STANDARD	LIBOR 6 MO	138781.33	0	6/3/2004	9/1/2004	358	9500
0	0	STANDARD		31677.77	0	5/6/2004	9/1/2004	358	7300
0	0	STANDARD	LIBOR 6 MO	101225.04	0	6/2/2004	8/1/2004	358	3993.02
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	8/1/2004	358	4420
0	0	STANDARD		43363.76	0	6/7/2004	8/1/2004	358	9500
0	0	STANDARD	LIBOR 6 MO	14803.35	0	6/28/2004	9/1/2004	359	5352
0	90	STANDARD	LIBOR 6 MO	13396.65	0	5/22/2004	8/1/2004	358	5063
0	0	STANDARD		0	0	6/9/2004	9/1/2004	358	3153.38
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	8/1/2004	358	8780.99
0	0	STANDARD	LIBOR 6 MO	0	0	5/18/2004	9/1/2004	358	10249.98
0	0	STANDARD	LIBOR 6 MO	6005.98	0	5/25/2004	8/1/2004	358	3890.07
0	0	STANDARD		5923.39	0	5/17/2004	9/1/2004	359	4984.6
0	84	STANDARD		0	0	5/27/2004	9/1/2004	358	11795.53
0	43	STANDARD	LIBOR 6 MO	0	0	6/3/2004	9/1/2004	358	4450
0	0	STANDARD	LIBOR 6 MO	33438.57	0	6/15/2004	9/1/2004	359	3683
0	47	STANDARD		841.84	0	6/8/2004	9/1/2004	358	7929.2
0	0	STANDARD	LIBOR 6 MO	7479.9	0	3/26/2004	8/1/2004	358	4253.02
0	34	STANDARD	LIBOR 6 MO	11798.89	0	6/8/2004	8/1/2004	358	5132.81
0	0	STANDARD	LIBOR 6 MO	11863.05	0	5/26/2004	9/1/2004	359	6458
0	0	STANDARD	LIBOR 6 MO	14839.29	0	4/14/2004	9/1/2004	359	2675.71
0	5	STANDARD	LIBOR 6 MO	938.63	0	6/7/2004	8/1/2004	358	6742.96
0	0	STANDARD	LIBOR 6 MO	3794.88	0	6/10/2004	9/1/2004	358	2589.32
0	0	STANDARD	LIBOR 6 MO	3855.76	0	6/7/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	5146.06	0	6/23/2004	9/1/2004	359	5070.74
0	0	STANDARD		64714.69	0	5/29/2004	9/1/2004	359	18164.7
0	39	STANDARD	LIBOR 6 MO	16291.45	0	5/4/2004	9/1/2004	358	5943.4
0	0	STANDARD	LIBOR 6 MO	5009.66	0	5/29/2004	8/1/2004	358	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	358	2985.96
0	0	STANDARD	LIBOR 6 MO	40339.76	0	4/26/2004	8/1/2004	358	27010.55
0	0	STANDARD	LIBOR 6 MO	27.47	0	6/15/2004	8/1/2004	358	5860.59

0	0	STANDARD	LIBOR 6 MO	0	0	7/6/2004	9/1/2004	359	10500
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	8200
0	0	STANDARD	LIBOR 6 MO	0	0	5/7/2004	9/1/2004	358	4600
0	0	STANDARD	LIBOR 6 MO	39058.65	0	6/7/2004	9/1/2004	358	7250
0	0	STANDARD		68363.88	0	5/25/2004	8/1/2004	358	24509.31
0	0	STANDARD	LIBOR 6 MO	0	0	4/15/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	5/29/2004	8/1/2004	358	8645.99
0	0	STANDARD	LIBOR 6 MO	0	0	3/12/2004	9/1/2004	359	21524.65
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	6940
0	0	STANDARD	LIBOR 6 MO	121740.03	0	5/11/2004	9/1/2004	359	10574.41
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	8/1/2004	358	8500
0	0	STANDARD	LIBOR 6 MO	8580.4	0	5/11/2004	8/1/2004	358	9500
0	0	STANDARD		268.68	0	7/10/2004	9/1/2004	179	4900
0	0	STANDARD	LIBOR 6 MO	23710.69	0	5/14/2004	9/1/2004	359	4413.31
0	0	STANDARD	LIBOR 6 MO	0	0	6/3/2004	8/1/2004	358	4887.39
0	0	STANDARD		354348	0	4/14/2004	9/1/2004	359	18000
0	13	STANDARD	LIBOR 6 MO	21064.54	0	4/16/2004	8/1/2004	358	6500
0	0	STANDARD	LIBOR 6 MO	31053.74	0	4/29/2004	8/1/2004	358	6500
0	0	STANDARD		0	0	8/16/2004	9/1/2004	359	6800
0	0	STANDARD	LIBOR 6 MO	8637.63	0	5/4/2004	9/1/2004	358	4168.66
0	0	STANDARD	LIBOR 6 MO	0	0	6/17/2004	9/1/2004	358	4113.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	8/1/2004	358	5500
0	0	STANDARD	LIBOR 6 MO	22.09	0	5/17/2004	9/1/2004	358	5984
0	19	STANDARD	LIBOR 6 MO	2514.56	0	6/3/2004	9/1/2004	359	8350
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	8/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	5/25/2004	8/1/2004	358	6460
0	0	STANDARD		21342.47	0	6/5/2004	9/1/2004	358	9709.45
0	34	STANDARD	LIBOR 6 MO	1939.99	0	6/14/2004	9/1/2004	359	5944.75
0	0	STANDARD	LIBOR 6 MO	0	0	5/11/2004	9/1/2004	358	7000
0	0	RURAL	LIBOR 6 MO	87979.28	0	6/4/2004	9/1/2004	358	6870
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	3250
0	0	STANDARD	LIBOR 6 MO	0	0	5/27/2004	9/1/2004	358	5800
0	0	STANDARD		41071.85	0	7/8/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	6016.83
0	0	STANDARD	LIBOR 6 MO	0	0	6/11/2004	9/1/2004	358	6000
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	358	8405.34
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	358	3256.6
0	89	STANDARD	LIBOR 6 MO	14767.93	0	6/17/2004	9/1/2004	358	3251.77
0	76	STANDARD		4589.97	0	6/2/2004	8/1/2004	356	3310.91
0	0	STANDARD	LIBOR 6 MO	0	0	5/24/2004	9/1/2004	359	4958
0	0	STANDARD	LIBOR 6 MO	5294.78	0	5/4/2004	9/1/2004	359	4239.73
0	0	STANDARD	LIBOR 6 MO	16142.8	0	3/31/2004	9/1/2004	359	2900
0	5	STANDARD	LIBOR 6 MO	69025.09	0	5/23/2004	9/1/2004	358	13500
0	0	STANDARD	LIBOR 6 MO	0	0	5/19/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	38087.17	0	5/22/2004	9/1/2004	359	6300
0	0	STANDARD	LIBOR 6 MO	19461.28	0	6/23/2004	9/1/2004	359	5849
0	0	STANDARD	LIBOR 6 MO	19160.45	0	6/5/2004	8/1/2004	358	12500
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	3537.97
0	0	STANDARD		0	0	6/16/2004	9/1/2004	239	3537.97
0	0	STANDARD	LIBOR 6 MO	201.81	0	6/14/2004	9/1/2004	358	6490
0	0	STANDARD	LIBOR 6 MO	3044.81	0	5/24/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	26664.9	0	6/12/2004	9/1/2004	358	5975
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	7057.76
0	0	STANDARD		2470.33	0	6/18/2004	9/1/2004	359	3015.69
0	0	STANDARD	LIBOR 6 MO	4212.87	0	7/7/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	23601.45	0	6/14/2004	8/1/2004	358	3550
0	0	STANDARD	LIBOR 6 MO	113406.25	0	6/2/2004	9/1/2004	359	14034.54
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	8/1/2004	358	9200
0	0	STANDARD		84269.25	0	6/16/2004	9/1/2004	359	6768.62
30	0	STANDARD	LIBOR 6 MO	53770.18	0	6/10/2004	9/1/2004	359	22000
0	0	STANDARD	LIBOR 6 MO	0	0	6/7/2004	9/1/2004	358	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	3550
0	0	STANDARD		8452.89	0	6/22/2004	9/1/2004	359	5221.94
0	0	STANDARD	LIBOR 6 MO	16086.64	0	6/11/2004	9/1/2004	358	3598.86
0	0	STANDARD	LIBOR 6 MO	41659.94	0	6/15/2004	9/1/2004	359	4888.69
0	0	STANDARD	LIBOR 6 MO	0	0	3/30/2004	9/1/2004	359	2593.5
0	0	STANDARD	LIBOR 6 MO	0.13	0	6/7/2004	9/1/2004	359	6513.5
0	66	STANDARD		25323.88	0	6/17/2004	9/1/2004	359	7917.26
0	0	STANDARD	LIBOR 6 MO	0	0	6/14/2004	9/1/2004	359	2606.08
0	0	STANDARD		971.8	0	6/17/2004	9/1/2004	359	6340.33
0	0	STANDARD	LIBOR 6 MO	125960.48	0	5/13/2004	9/1/2004	359	4900
0	0	STANDARD		12254.79	0	5/21/2004	9/1/2004	358	5173.28
0	0	RURAL	LIBOR 6 MO	5323.55	0	5/18/2004	9/1/2004	359	3258.57
0	0	STANDARD		28478.84	0	6/24/2004	9/1/2004	358	4760.2
0	0	STANDARD	LIBOR 6 MO	34705.88	0	6/10/2004	9/1/2004	359	6304.99
0	0	STANDARD	LIBOR 6 MO	0	0	6/19/2004	8/1/2004	358	4382
0	0	STANDARD	LIBOR 6 MO	0	0	5/4/2004	9/1/2004	359	3300

0	0	STANDARD	LIBOR 6 M(	0	0	5/14/2004	9/1/2004	359	4850
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	6429.99
0	0	STANDARD		0	0	6/12/2004	9/1/2004	359	11872.91
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	359	3551.58
0	0	STANDARD	LIBOR 6 M(	106537.31	0	6/14/2004	9/1/2004	359	5383
0	11	STANDARD	LIBOR 6 M(	7905.87	0	6/17/2004	9/1/2004	359	4149.89
0	75	STANDARD		40213.25	0	6/18/2004	9/1/2004	358	8333
0	0	STANDARD		18698.34	0	6/16/2004	9/1/2004	359	2043.72
0	0	STANDARD	LIBOR 6 M(	22373.94	0	5/24/2004	9/1/2004	359	7245
0	0	STANDARD	LIBOR 6 M(	150083.06	0	6/14/2004	9/1/2004	359	21315.33
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	359	2850
0	0	STANDARD		734.12	0	6/4/2004	9/1/2004	239	8180.83
0	0	STANDARD	LIBOR 6 M(	4663.95	0	6/14/2004	9/1/2004	359	5028.7
0	0	STANDARD	LIBOR 6 M(	7473.53	0	6/19/2004	9/1/2004	359	6800
0	0	STANDARD	LIBOR 6 M(	0	0	5/4/2004	9/1/2004	359	2800
0	0	STANDARD	LIBOR 6 M(	459.68	0	6/3/2004	9/1/2004	359	6612.05
0	0	STANDARD	LIBOR 6 M(	2931.57	0	6/7/2004	9/1/2004	359	7300
0	46	STANDARD	LIBOR 6 M(	8639.95	0	6/18/2004	8/1/2004	358	5984.29
0	0	STANDARD	LIBOR 6 M(	0	0	5/4/2004	9/1/2004	359	8543
0	59	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	359	4419.43
0	0	STANDARD	LIBOR 6 M(	0	0	6/11/2004	9/1/2004	359	9874
0	0	STANDARD	LIBOR 6 M(	2896.71	0	6/16/2004	9/1/2004	359	3992.36
0	0	STANDARD	LIBOR 6 M(	47356.98	0	6/21/2004	9/1/2004	359	4821
0	14	STANDARD	LIBOR 6 M(	48525.75	0	6/18/2004	8/1/2004	358	6189.92
0	0	STANDARD		34513.05	0	5/24/2004	9/1/2004	179	3717.23
0	0	STANDARD	LIBOR 6 M(	0	0	6/21/2004	10/1/2004	359	3802.97
0	0	STANDARD		268840.62	0	4/28/2004	9/1/2004	359	8102
0	0	STANDARD	LIBOR 6 M(	0	0	6/8/2004	9/1/2004	359	6551.6
0	0	STANDARD		22436.64	0	6/8/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 M(	0	0	6/9/2004	9/1/2004	359	4267
0	0	STANDARD	LIBOR 6 M(	0	0	5/27/2004	9/1/2004	359	1750
0	64	STANDARD	LIBOR 6 M(	24164.71	0	6/18/2004	9/1/2004	359	7389.25
0	0	STANDARD	LIBOR 6 M(	135983.16	0	6/25/2004	9/1/2004	359	7201
0	0	STANDARD	LIBOR 6 M(	0	0	6/10/2004	9/1/2004	359	4409.48
0	13	STANDARD	LIBOR 6 M(	23669.92	0	6/30/2004	9/1/2004	359	8236.34
0	0	STANDARD	LIBOR 6 M(	25225.4	0	6/27/2004	9/1/2004	359	3830.49
0	0	STANDARD	LIBOR 6 M(	111.65	0	6/5/2004	9/1/2004	359	4195.34
0	0	STANDARD		2351.52	0	6/30/2004	9/1/2004	359	6222.9
0	65	STANDARD	LIBOR 6 M(	9161.79	0	6/29/2004	9/1/2004	359	3363.23
0	0	STANDARD	LIBOR 6 M(	0	0	6/1/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 M(	28609.7	0	7/5/2004	9/1/2004	359	7242.79
0	0	STANDARD		235304	0	6/15/2004	9/1/2004	359	11000
0	0	STANDARD	LIBOR 6 M(	0	0	6/17/2004	9/1/2004	358	8000
0	0	STANDARD	LIBOR 6 M(	19123.46	0	6/30/2004	9/1/2004	359	2500
0	0	STANDARD	LIBOR 6 M(	0	0	5/25/2004	9/1/2004	359	1919.15
0	0	STANDARD	LIBOR 6 M(	0	0	6/21/2004	9/1/2004	359	25597
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	9/1/2004	359	7773.16
0	0	STANDARD		0	0	6/10/2004	9/1/2004	359	7906.04
0	0	STANDARD		2397.18	0	6/14/2004	9/1/2004	359	5393.75
0	0	STANDARD		37429.51	0	5/27/2004	9/1/2004	359	7480
0	55	STANDARD	LIBOR 6 M(	0	0	6/18/2004	9/1/2004	359	8007.49
0	0	STANDARD	LIBOR 6 M(	0	0	6/24/2004	9/1/2004	359	5863
0	77	STANDARD	LIBOR 6 M(	25164.25	0	4/19/2004	9/1/2004	359	9617
0	0	RURAL	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	359	5318.22
0	0	STANDARD	LIBOR 6 M(	0	0	7/4/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	359	8715.04
0	0	STANDARD	LIBOR 6 M(	0	0	6/16/2004	9/1/2004	359	2500
0	0	STANDARD		22112.52	0	7/2/2004	9/1/2004	359	6000
0	0	STANDARD	LIBOR 6 M(	3548.36	0	5/7/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 M(	0	0	6/21/2004	9/1/2004	359	22429.99
0	0	STANDARD	LIBOR 6 M(	33041.44	0	6/22/2004	9/1/2004	359	3500
0	16	STANDARD	LIBOR 6 M(	31299.8	0	6/19/2004	9/1/2004	359	5500
0	0	STANDARD	LIBOR 6 M(	0	0	6/17/2004	9/1/2004	359	4000
0	0	STANDARD	LIBOR 6 M(	26806.58	0	6/21/2004	9/1/2004	359	5733.03
0	0	STANDARD	LIBOR 6 M(	0	0	5/24/2004	9/1/2004	359	14171.77
0	50	STANDARD		1316.8	0	4/16/2004	9/1/2004	359	2799.48
0	0	STANDARD	LIBOR 6 M(	0	0	5/26/2004	8/1/2004	358	3995.99
4	36	STANDARD		0.62	0	7/2/2004	9/1/2004	359	3431
0	0	STANDARD	LIBOR 6 M(	15401.08	0	6/15/2004	9/1/2004	359	4216.99
0	0	STANDARD	LIBOR 6 M(	0	0	6/23/2004	9/1/2004	359	3875.29
0	0	STANDARD		4753.99	0	6/25/2004	9/1/2004	359	1998.75
0	0	STANDARD	LIBOR 6 M(	9282.9	0	7/11/2004	9/1/2004	359	6106.22
0	0	STANDARD	LIBOR 6 M(	0	0	6/7/2004	9/1/2004	359	6100
0	0	STANDARD	LIBOR 6 M(	0	0	7/8/2004	9/1/2004	359	12139
0	0	STANDARD	LIBOR 6 M(	0	0	6/24/2004	9/1/2004	359	9000
0	0	STANDARD	LIBOR 6 M(	0	0	6/22/2004	9/1/2004	359	8150
0	62	STANDARD	LIBOR 6 M(	0	0	6/21/2004	9/1/2004	359	3942.04

0	0	STANDARD	LIBOR 6 MO	3528.51	0	6/21/2004	9/1/2004	359	2400
0	0	STANDARD		0	0	7/8/2004	9/1/2004	239	6800
0	0	STANDARD	LIBOR 6 MO	16805.82	0	5/6/2004	9/1/2004	359	6890
0	64	STANDARD	LIBOR 6 MO	1546.43	0	4/29/2004	9/1/2004	359	4119.24
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	8200
0	0	STANDARD	LIBOR 6 MO	0	0	6/10/2004	9/1/2004	359	7214.71
0	0	STANDARD	LIBOR 6 MO	9296.86	0	6/30/2004	9/1/2004	359	5482.79
31	0	STANDARD		17128.18	0	3/9/2004	9/1/2004	359	3458.79
0	0	STANDARD		3884.77	0	6/18/2004	9/1/2004	179	3764.94
0	0	STANDARD	LIBOR 6 MO	17794.89	0	6/24/2004	9/1/2004	359	6532.88
0	0	STANDARD	LIBOR 6 MO	15823.25	0	7/1/2004	9/1/2004	359	5521.74
0	0	STANDARD	LIBOR 6 MO	0	0	6/9/2004	9/1/2004	359	4081.62
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	9906.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	9500
0	0	STANDARD		9334.47	0	6/22/2004	9/1/2004	359	9691.56
0	0	STANDARD	LIBOR 6 MO	42027.19	0	6/29/2004	9/1/2004	359	6898.67
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	4200
0	0	STANDARD		0	0	7/12/2004	9/1/2004	239	10000
0	0	RURAL	LIBOR 6 MO	0	0	6/16/2004	9/1/2004	359	5683.66
0	0	STANDARD	LIBOR 6 MO	75697.07	0	6/3/2004	9/1/2004	359	12000
0	0	STANDARD	LIBOR 6 MO	0	0	6/23/2004	9/1/2004	359	5100
0	0	STANDARD	LIBOR 6 MO	15516.18	0	7/11/2004	9/1/2004	359	3068.61
0	25	STANDARD	LIBOR 6 MO	37143.79	0	7/12/2004	10/1/2004	360	3189.39
0	0	STANDARD	LIBOR 6 MO	9494.58	0	6/24/2004	9/1/2004	359	5397.58
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	4632
0	0	RURAL	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	4009.23
0	0	STANDARD	LIBOR 6 MO	41613.68	0	6/22/2004	9/1/2004	359	5924.79
0	0	RURAL	LIBOR 6 MO	747.53	0	4/29/2004	9/1/2004	359	7564
4	0	STANDARD	LIBOR 6 MO	3110.48	0	5/17/2004	9/1/2004	359	2479.97
0	0	STANDARD	LIBOR 6 MO	6031.51	0	6/30/2004	9/1/2004	359	8930
0	0	STANDARD	LIBOR 6 MO	72.54	0	7/1/2004	9/1/2004	359	4288.33
0	0	STANDARD	LIBOR 6 MO	3143.54	0	7/1/2004	9/1/2004	359	7578.67
0	48	STANDARD	LIBOR 6 MO	24156.13	0	7/11/2004	9/1/2004	359	4316
0	0	STANDARD	LIBOR 6 MO	308.31	0	6/30/2004	9/1/2004	359	2232.88
0	68	STANDARD	LIBOR 6 MO	73049.89	0	6/27/2004	9/1/2004	359	9800
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	12480
0	44	STANDARD	LIBOR 6 MO	14524.98	0	6/15/2004	9/1/2004	359	3900
0	71	STANDARD	LIBOR 6 MO	12317.47	0	6/28/2004	9/1/2004	359	5980
0	0	STANDARD	LIBOR 6 MO	13160.49	0	6/15/2004	9/1/2004	359	4770.25
0	0	STANDARD	LIBOR 6 MO	0	0	6/29/2004	9/1/2004	359	9955.98
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	3348.4
0	0	STANDARD	LIBOR 6 MO	18526.48	0	7/16/2004	9/1/2004	359	6560.11
0	0	STANDARD		0	0	7/1/2004	9/1/2004	359	13568.3
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	3800
0	24	STANDARD		20845.27	0	6/16/2004	9/1/2004	359	2522.19
0	0	STANDARD		5984.68	0	7/2/2004	9/1/2004	359	2730
0	0	STANDARD		13738.81	0	6/24/2004	9/1/2004	359	22606.64
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	5056
0	0	STANDARD	LIBOR 6 MO	0	0	7/1/2004	9/1/2004	359	5000
0	0	STANDARD	LIBOR 6 MO	0	0	5/17/2004	9/1/2004	359	2964.71
0	0	STANDARD	LIBOR 6 MO	0	0	7/5/2004	9/1/2004	359	6954.16
0	0	STANDARD	LIBOR 6 MO	48624.54	0	6/3/2004	9/1/2004	359	6800
0	0	STANDARD	LIBOR 6 MO	32680.82	0	7/10/2004	9/1/2004	359	5800
0	0	STANDARD	LIBOR 6 MO	0	0	5/30/2004	9/1/2004	359	11040
0	6	STANDARD		33932.9	0	7/2/2004	9/1/2004	359	3384.8
0	0	STANDARD	LIBOR 6 MO	21542.69	0	6/22/2004	9/1/2004	359	6598
0	0	STANDARD		9819.65	0	6/30/2004	9/1/2004	359	7641.4
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	7/14/2004	9/1/2004	359	5015.1
0	0	STANDARD	LIBOR 6 MO	0	0	6/24/2004	9/1/2004	359	7460
0	0	STANDARD		0	0	6/24/2004	9/1/2004	239	7460
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	8800
0	0	STANDARD		0	0	7/9/2004	9/1/2004	359	8800
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	4800
0	0	STANDARD		0	0	6/19/2004	9/1/2004	359	22906.91
0	0	STANDARD		0	0	6/19/2004	9/1/2004	359	22906.91
0	0	STANDARD	LIBOR 6 MO	53330.38	0	7/1/2004	9/1/2004	359	12523.58
0	0	STANDARD	LIBOR 6 MO	67864.01	0	6/18/2004	9/1/2004	359	5487
0	0	STANDARD	LIBOR 6 MO	24996.7	0	7/7/2004	9/1/2004	359	6700
0	93	STANDARD	LIBOR 6 MO	22518.15	0	7/15/2004	9/1/2004	359	7550
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	3800
0	0	STANDARD	LIBOR 6 MO	0	0	6/15/2004	9/1/2004	359	3500
0	0	STANDARD	LIBOR 6 MO	0	0	6/12/2004	9/1/2004	359	8533.99
0	0	STANDARD		0	0	6/12/2004	9/1/2004	239	8533.99
0	0	STANDARD	LIBOR 6 MO	37483.77	0	7/1/2004	9/1/2004	359	4858.36
0	0	STANDARD	LIBOR 6 MO	28718.04	0	7/6/2004	9/1/2004	359	5365.26
0	0	STANDARD		1275.8	0	7/10/2004	9/1/2004	179	4547.42

0	0	STANDARD	LIBOR 6 MO	10293.52	0	7/13/2004	9/1/2004	359	3508.99
0	0	STANDARD	LIBOR 6 MO	25704.72	0	7/7/2004	9/1/2004	359	7119.1
0	0	STANDARD	LIBOR 6 MO	149964.12	0	6/29/2004	9/1/2004	359	6067.99
0	0	STANDARD	LIBOR 6 MO	4766.12	0	6/8/2004	9/1/2004	359	2314.61
0	97	STANDARD	LIBOR 6 MO	11960.39	0	6/27/2004	9/1/2004	359	8540
0	0	STANDARD	LIBOR 6 MO	0	0	7/9/2004	9/1/2004	359	9000
0	0	STANDARD	LIBOR 6 MO	0	0	5/28/2004	9/1/2004	359	11249.06
0	60	STANDARD	LIBOR 6 MO	3924.94	0	7/8/2004	9/1/2004	359	4800
0	0	STANDARD	LIBOR 6 MO	30500.09	0	6/22/2004	9/1/2004	359	7000
0	77	STANDARD		19596.36	0	7/2/2004	9/1/2004	359	4370.44
0	0	STANDARD	LIBOR 6 MO	6588.17	0	7/19/2004	9/1/2004	359	5678.21
0	0	STANDARD	LIBOR 6 MO	0	0	5/3/2004	9/1/2004	359	2871.49
0	0	STANDARD	LIBOR 6 MO	78412.69	0	7/8/2004	9/1/2004	359	11700
14	0	STANDARD	LIBOR 6 MO	22994.42	0	6/29/2004	9/1/2004	359	5428.69
0	0	STANDARD	LIBOR 6 MO	0	0	7/7/2004	9/1/2004	359	8590
0	0	STANDARD	LIBOR 6 MO	0	0	7/2/2004	9/1/2004	359	5800
0	0	STANDARD	LIBOR 6 MO	0	0	7/3/2004	9/1/2004	359	9300
0	0	STANDARD		26286.67	0	7/12/2004	9/1/2004	179	4190.07
0	0	STANDARD	LIBOR 6 MO	48743.45	0	7/10/2004	9/1/2004	359	2643.33
0	0	STANDARD	LIBOR 6 MO	0	0	6/18/2004	9/1/2004	359	6400
0	0	STANDARD	LIBOR 6 MO	20308.35	0	6/17/2004	9/1/2004	359	8767.55
0	0	STANDARD	LIBOR 6 MO	20797.15	0	7/9/2004	9/1/2004	359	4100
0	0	STANDARD		0	0	7/3/2004	9/1/2004	239	12000
0	0	STANDARD	LIBOR 6 MO	19034.44	0	6/25/2004	9/1/2004	359	5900
0	0	STANDARD		20024.22	0	7/14/2004	9/1/2004	359	3500
0	0	RURAL		15729.63	0	6/30/2004	9/1/2004	239	5021.99
0	23	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	9222.89
0	0	STANDARD	LIBOR 6 MO	0	0	7/15/2004	9/1/2004	359	7000
0	0	STANDARD	LIBOR 6 MO	18895.69	0	7/19/2004	9/1/2004	359	6500
0	0	STANDARD	LIBOR 6 MO	0	0	6/21/2004	9/1/2004	359	9550
0	0	STANDARD	LIBOR 6 MO	9574.23	0	7/15/2004	9/1/2004	359	4193.92
0	0	STANDARD		6005.67	0	7/7/2004	9/1/2004	359	4515.19
0	0	STANDARD	LIBOR 6 MO	63666.25	0	7/13/2004	9/1/2004	359	4644
0	29	STANDARD		4671.82	0	7/19/2004	9/1/2004	359	1980.51
0	0	STANDARD		9313.09	0	7/6/2004	10/1/2004	360	4600.9
0	0	STANDARD	LIBOR 6 MO	0	0	6/30/2004	9/1/2004	359	6201
0	0	STANDARD	LIBOR 6 MO	13378.12	0	7/15/2004	9/1/2004	359	4500
0	0	STANDARD	LIBOR 6 MO	0	0	7/12/2004	9/1/2004	359	7945.65
0	0	STANDARD		44516.01	0	7/17/2004	9/1/2004	359	8246.3